

LIMIT-POINT/LIMIT-CIRCLE PROBLEM FOR SUB-HALF-LINEAR SECOND ORDER DELAY DIFFERENTIAL EQUATIONS

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ABSTRACT. The authors investigate the limit-point and limit-circle properties of solutions of the delay differential equation

$$(a(t)|y'|^{p-1}y')' + r(t)|y(\varphi(t))|^\lambda \operatorname{sgn} y(\varphi(t)) = 0$$

where $p \geq \lambda \geq 1$, $a(t) > 0$, $r(t) > 0$, $\varphi(t) \leq t$ on \mathbb{R}_+ , and $\lim_{t \rightarrow \infty} \varphi(t) = \infty$. The results generalize these properties for ordinary (non-delay) differential equations that were initiated by Hermann Weyl one hundred years ago for linear equations.

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1. INTRODUCTION

In this paper, we consider the second order nonlinear delay differential equation

$$(1.1) \quad (a(t)|y'|^{p-1}y')' + r(t)|y(\varphi(t))|^\lambda \operatorname{sgn} y(\varphi(t)) = 0$$

where $p \geq \lambda \geq 1$, $a \in C^1(\mathbb{R}_+)$, $r \in C^1(\mathbb{R}_+)$, $\varphi \in C^1(\mathbb{R}_+)$, $a(t) > 0$, $r(t) > 0$, $\varphi(t) \leq t$ on \mathbb{R}_+ , and $\lim_{t \rightarrow \infty} \varphi(t) = \infty$. If $p = 1$, this is the well known Emden-Fowler equation, while if $p = \lambda$, it is known as the *half-linear* equation. Following the terminology introduced in [6, 7, 8], if $\lambda > p$, we say that equation (1.1) is of the *super-half-linear* type, and if $\lambda < p$, we will say that it is of the *sub-half-linear* type.

We begin by defining what is meant by a solution of equation (1.1) as well as some basic properties of solutions.

Definition 1.1. Let $\sigma = \inf_{t \in \mathbb{R}_+} \varphi(t)$, $\phi \in C^0[\sigma, 0]$, and $y'_0 \in \mathbb{R}$. We say that a function y is a solution of (1.1) on \mathbb{R}_+ (with the initial conditions (ϕ, y'_0)) if $y \in C^0[\sigma, \infty)$, $y \in C^1(\mathbb{R}_+)$, $a|y'|^{p-1}y' \in C^1(\mathbb{R}_+)$, (1.1) holds on \mathbb{R}_+ , $y(t) = \phi(t)$ on $[\sigma, 0]$, and $y'_+(0) = y'_0$.

We assume that solutions are defined on their maximal interval of existence to the right. Definition 1.1 is not restrictive since Lemma 7 in [4] ensures that all solutions are defined on \mathbb{R}_+ .

Equation (1.1) can be written as the equivalent system

$$(1.2) \quad \begin{aligned} y_1' &= a^{-\frac{1}{p}}(t) |y_2|^{\frac{1}{p}} \operatorname{sgn} y_2, \\ y_2' &= -r(t) |y(\varphi(t))|^\lambda \operatorname{sgn} y(\varphi(t)). \end{aligned}$$

The relationship between a solution y of (1.1) and a solution (y_1, y_2) of the system (1.2) is

$$(1.3) \quad y_1(t) = y(t) \quad \text{and} \quad y_2(t) = a(t) |y'(t)|^{p-1} y'(t),$$

and when discussing a solution y of (1.1), we will often use (1.3) without mention.

Definition 1.2. A solution y is called proper if it is nontrivial in any neighborhood of ∞ . A solution y of (1.1) is oscillatory if there exists a sequence of its zeros tending to ∞ , and it is nonoscillatory otherwise.

Here we are interested in what are called the nonlinear limit-point and limit-circle properties of solutions as defined below. The study of such solutions began with the fundamental work of Weyl [16] on second order linear equations and it has generated a great deal of interest over the last 100 years. Extensions of these ideas to nonlinear equations began with the papers of Graef and Spikes [13, 14, 15] and a survey of known results on the linear and nonlinear problems as well as their relationships to other properties of solutions such as boundedness, oscillation, and convergence to zero can be found in the monograph by Bartušek, Došlá, and Graef [2] as well as the recent papers of Bartušek and Graef [5, 6, 10, 11, 12]. The notions of the *strong nonlinear limit-point* and *strong nonlinear limit-circle* types of solutions were first introduced in [9] and [8], respectively. These notions were first introduced for equations with a time delay in [4, 3]; the equations in these papers have $r(t) < 0$.

Definition 1.3. A solution y of (1.1) is said to be of the nonlinear limit-circle type if

$$(NLC) \quad \int_0^\infty |y(s)| |y(\varphi(s))|^\lambda ds < \infty,$$

and it is said to be of the nonlinear limit-point type otherwise, i.e., if

$$(NLP) \quad \int_0^\infty |y(s)| |y(\varphi(s))|^\lambda ds = \infty.$$

Equation (1.1) will be said to be of the nonlinear limit-circle type if every solution y of (1.1) satisfies (NLC), and it will be said to be of the nonlinear limit-point type if there is at least one solution y for which (NLP) holds.

Definition 1.4. A solution y of (1.1) is said to be of the strong nonlinear limit-point type if

$$\int_0^\infty |y(s)| |y(\varphi(s))|^\lambda ds = \infty \quad \text{and} \quad \int_0^\infty \frac{a(s)}{r(s)} |y'(s)|^{p+1} ds = \infty.$$

Equation (1.1) is said to be of the strong nonlinear limit-point type if equation (1.1) has proper solutions and every one of these is of the strong nonlinear limit-point type.

Definition 1.5. A solution y of (1.1) is said to be of the strong nonlinear limit-circle type if

$$\int_0^\infty |y(s)| |y(\varphi(s))|^\lambda ds < \infty \quad \text{and} \quad \int_0^\infty \frac{a(s)}{r(s)} |y'(s)|^{p+1} ds < \infty.$$

Equation (1.1) is said to be of the strong nonlinear limit-circle type if every solution is of the strong nonlinear limit-circle type.

When equation (1.1) is linear and $\varphi(t) \equiv t$, Definition 1.3 reduces to the (linear) limit-point and limit-circle definitions of Weyl. If $\varphi(t) \equiv t$, Definitions 1.3, 1.4, and 1.5 agree with the nonlinear versions for equations without delays.

It will be convenient to define the following constants

$$\begin{aligned} \alpha &= \frac{p+1}{(\lambda+2)p+1}, & \beta &= \frac{(\lambda+1)p}{(\lambda+2)p+1}, & \gamma &= \frac{p+1}{p(\lambda+1)}, \\ \gamma_1 &= \alpha\gamma^{-\frac{1}{\lambda+1}}, & \delta &= \frac{p+1}{p}, & \omega &= \frac{(\lambda+1)(p+1)}{p-\lambda} \quad \text{for } \lambda \neq p, \\ \beta_1 &= \frac{(\lambda+2)p+1}{(\lambda+1)(p+1)}, & \beta_2 &= \frac{p}{(\lambda+2)p+1}. \end{aligned}$$

Notice that $\alpha = 1 - \beta$. We define the functions $R, g: \mathbb{R}_+ \rightarrow \mathbb{R}$ and $\bar{a}: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ by

$$R(t) = a^{\frac{1}{p}}(t) r(t), \quad g(t) = -\frac{a^{\frac{1}{p}}(t) R'(t)}{R^{\alpha+1}(t)}$$

and

$$\bar{a}(t) = \min\{a(s) : \varphi(t) \leq s \leq t, s \geq 0\}, \quad t \in \mathbb{R}_+,$$

and for any continuous function $h: \mathbb{R}_+ \rightarrow \mathbb{R}_+$, we let $h_+(t) = \max\{h(t), 0\}$ and $h_-(t) = \max\{-h(t), 0\}$, so that $h(t) = h_+(t) - h_-(t)$. For any solution of (1.1), we let

$$\begin{aligned} F(t) &= R^\beta(t) \left[\frac{a(t)}{r(t)} |y'(t)|^{p+1} + \gamma |y(t)|^{\lambda+1} \right] \\ &= R^\beta(t) \left(R^{-1}(t) |y_2(t)|^{\frac{p+1}{p}} + \gamma |y(t)|^{\lambda+1} \right). \end{aligned}$$

Note that $F \geq 0$ on \mathbb{R}_+ for every solution of (1.1). We will make use of the following assumption:

$$(1.4) \quad \lim_{t \rightarrow \infty} g(t) = 0 \quad \text{and} \quad \int_0^\infty |g'(\sigma)| d\sigma < \infty.$$

It will be convenient to point out that

$$\int_0^\infty \frac{a(s)}{r(s)} |y'(s)|^{p+1} ds = \int_0^\infty R^{-1}(s) |y_2(s)|^{\frac{p+1}{p}} ds.$$

2. ASYMPTOTIC PROPERTIES OF SOLUTIONS

Our first lemma gives global growth estimates on solutions of equation (1.1).

Lemma 2.1. *Let y be a solution of (1.1). Then there exist positive constants C and C_1 such that for all large t :*

(i) *if $p > \lambda$, then*

$$(2.1) \quad |y_1(t)| \leq C \left[\int_0^t a^{-\frac{1}{p}}(s) \left(\int_0^s r(\sigma) d\sigma \right)^{\frac{1}{p}} ds \right]^{\frac{p}{p-\lambda}}$$

and

$$(2.2) \quad |y_2(t)| \leq C_1 \left[\int_0^t r(s) \left(\int_0^s a^{-\frac{1}{p}}(\sigma) d\sigma \right)^\lambda ds \right]^{\frac{p}{p-\lambda}};$$

(ii) *if $p = \lambda$, then*

$$(2.3) \quad |y_1(t)| \leq C \exp \left\{ \int_0^t k(u) du \right\}$$

and

$$(2.4) \quad |y_2(t)| \leq C_1 \exp \left\{ \int_0^t k_1(u) du \right\},$$

where $k(t) = 2^{\frac{1}{p}} a^{-\frac{1}{p}}(t) \left(\int_0^t r(s) ds \right)^{\frac{1}{p}}$ and $k_1(t) = 2^p r(t) \left(\int_0^t a^{-\frac{1}{p}}(\sigma) d\sigma \right)^p$.

Proof. Let y_1 be a solution of (1.1) with the initial conditions (ϕ, y'_0) . First, we prove that inequality (2.2) holds. If y_2 is bounded on \mathbb{R}_+ , then (2.2) holds, so suppose that y_2 is unbounded on \mathbb{R}_+ and set $v(t) = \max_{0 \leq s \leq t} |y_2(s)|$. Integrating (1.2), we see that there exists $t_0 \geq 0$ such that

$$(2.5) \quad |y_1(t)| \leq |y_1(t_0)| + \int_0^t a^{-\frac{1}{p}}(s) |y_2(s)|^{\frac{1}{p}} ds \leq 2 \int_0^t a^{-\frac{1}{p}}(s) v^{\frac{1}{p}}(s) ds$$

for $t \geq t_0$. If $t_1 \geq t_0$ is such that $\varphi(t) \geq t_0$ for $t \geq t_1$, then (1.2) and (2.5) imply

$$(2.6) \quad \begin{aligned} |y_2(t)| &\leq |y_2(t_0)| + \int_{t_0}^t r(s) |y_1(\varphi(s))|^\lambda ds \\ &\leq |y_2(t_0)| + 2^\lambda \int_{t_0}^t r(s) v^{\frac{\lambda}{p}}(s) \left(\int_0^s a^{-\frac{1}{p}}(\sigma) d\sigma \right)^\lambda ds \end{aligned}$$

for $t \geq t_1$. Since $p > \lambda$, v is nondecreasing, and $\lim_{t \rightarrow \infty} v(t) = \infty$, (2.6) implies the existence of $t_2 \geq t_1$ and a constant $C_2 > 0$ such that

$$|y_2(t)| \leq C_2 v^{\frac{\lambda}{p}}(t) \int_0^t r(s) \left(\int_0^s a^{-\frac{1}{p}}(\sigma) d\sigma \right)^\lambda ds, \quad t \geq t_2.$$

Hence,

$$v(t) \leq C_2 v^{\frac{\lambda}{p}}(t) \int_0^t r(s) \left(\int_0^s a^{-\frac{1}{p}}(\sigma) d\sigma \right)^\lambda ds, \quad t \geq t_2$$

and (2.2) follows from this and the fact that $|y_2(t)| \leq v(t)$. Inequality (2.1) can be proved similarly by setting $v(t) = \max_{-\sigma \leq s \leq t} |y_1(s)|$ in the first inequality in (2.6) to obtain

$$|y_2(t)| \leq 2v^\lambda(t) \int_0^t r(s) ds$$

for $t \geq t_3$ for some $t_3 \geq t_0$. Substituting this into the first inequality in (2.5) leads to (2.1).

Let $p = \lambda$. Then (2.5) and (2.6) imply

$$|y_2(t)| \leq |y_2(t_0)| + \int_{t_0}^t k_1(s) v(s) ds, \quad t \geq t_0,$$

or

$$|v(t)| \leq |y_2(t_0)| + \int_{t_0}^t k_1(s) v(s) ds, \quad t \geq t_0.$$

Hence, Gronwall's inequality implies (2.4). Inequality (2.3) can be proved in the same way as (2.1) in the case $\lambda < p$. \square

The following lemma gives a better estimate in case R is nondecreasing.

Lemma 2.2. *Let $R'(t) \geq 0$ on \mathbb{R}_+ and let*

$$(2.7) \quad \int_0^\infty \bar{a}^{-\frac{2}{p}}(s) R^{\frac{2}{p+1}}(s) (s - \varphi(s)) ds < \infty.$$

Then every solution y of (1.1) is bounded on \mathbb{R}_+ and there exists a constant $K = K(y) > 0$ such that

$$|y'(t)| \leq K a^{-\frac{1}{p}}(t) R^{\frac{1}{p+1}}(t)$$

on \mathbb{R}_+ .

Proof. Let y be a solution of (1.1) and let $t_0 \geq 0$ be such that $\varphi(t) \geq 0$ on $[t_0, \infty)$ and

$$(2.8) \quad \lambda \delta \gamma^{-\frac{\lambda-1}{\lambda+1}} \int_{t_0}^\infty \bar{a}^{-\frac{2}{p}}(s) R^{\frac{2}{p+1}}(s) (s - \varphi(s)) ds \leq \frac{1}{2}.$$

If

$$(2.9) \quad E(t) = R^{-1}(t) |y_2(t)|^\delta + \gamma |y(t)|^{\lambda+1} \geq 0, \quad t \geq 0,$$

then

$$\begin{aligned}
 E'(t) &= -\frac{R'(t)}{R^2(t)}|y_2(t)|^\delta - \frac{\delta}{R(t)}|y_2(t)|^{\frac{1}{p}} \operatorname{sgn} y_2(t) r(t) |y(\varphi(t))|^\lambda \operatorname{sgn} y(\varphi(t)) \\
 &\quad + \delta |y(t)|^\lambda y'(t) \operatorname{sgn} y(t) \\
 &\leq -\frac{R'(t)}{R^2(t)}|y_2(t)|^\delta + \delta |y'(t)| \left| |y(t)|^\lambda \operatorname{sgn} y(t) - |y(\varphi(t))|^\lambda \operatorname{sgn} y(\varphi(t)) \right| \\
 (2.10) \quad &\leq -\frac{R'(t)}{R^2(t)}|y_2(t)|^\delta + \lambda \delta |y'(t)| |y(\xi)|^{\lambda-1} |y'(\xi)| (t - \varphi(t))
 \end{aligned}$$

where $\xi \in [\varphi(t), t]$, $t \geq t_0$. Define Z by

$$Z(t) = \max_{0 \leq s \leq t} E(s) + 1.$$

Then (2.9) implies

$$(2.11) \quad |y_1(t)| \leq \left(\frac{Z(t)}{\gamma}\right)^{\frac{1}{\lambda+1}}, \quad |y_2(t)| \leq (R(t) Z(t))^{\frac{p}{p+1}},$$

and

$$(2.12) \quad |y'(t)| \leq a^{-\frac{1}{p}}(t) (R(t) Z(t))^{\frac{1}{p+1}}$$

for $t \geq t_0$. From this, (2.11), and (2.10), we have

$$\begin{aligned}
 E'(t) &\leq \lambda \delta a^{-\frac{1}{p}}(t) (R(t) Z(t))^{\frac{1}{p+1}} \left(\frac{Z(\xi)}{\gamma}\right)^{\frac{\lambda-1}{\lambda+1}} \\
 &\quad \times a^{-\frac{1}{p}}(\xi) (R(\xi) Z(\xi))^{\frac{1}{p+1}} (t - \varphi(t)) \\
 &\leq C_1 \bar{a}^{-\frac{2}{p}}(t) R^{\frac{2}{p+1}}(t) (t - \varphi(t)) Z(t)
 \end{aligned}$$

for $t \geq t_0$ with $C_1 = \lambda \delta \gamma^{-\frac{\lambda-1}{\lambda+1}}$. Hence, applying (2.8), we obtain

$$E(t) \leq E(t_0) + C_1 Z(t) \int_{t_0}^t \bar{a}^{-\frac{2}{p}}(s) R^{\frac{2}{p+1}}(s) (s - \varphi(s)) ds$$

and so $Z(t) \leq E(t_0) + 1 + Z(t)/2$ for $t \geq t_0$. This implies $Z(t) \leq 2E(t_0) + 2$ so Z is bounded on \mathbb{R}_+ . The conclusions of the lemma follow from this and (2.12). \square

Our next lemma is concerned with both the limit-point and limit-circle properties.

Lemma 2.3. *Let y be a solution of (1.1).*

(i) *If there exists $\varepsilon > 0$ such that*

$$(2.13) \quad \varphi'(t) \geq \varepsilon \quad \text{for large } t$$

and

$$\int_0^\infty |y(t)|^{\lambda+1} dt < \infty,$$

then

$$(2.14) \quad \int_0^\infty |y(t)| |y(\varphi(t))|^\lambda dt < \infty.$$

(ii) Let A and B be positive functions, B be nondecreasing, and $M > 0$ be a constant such that

$$(2.15) \quad 0 < \varphi'(t) \leq M \quad \text{for large } t,$$

$$(2.16) \quad |y(t)| \leq A(t) \quad \text{and} \quad |y'(t)| \leq B(t) \quad \text{on } \mathbb{R}_+,$$

$$(2.17) \quad \int_0^\infty A^\lambda(\varphi(t)) B(t) (t - \varphi(t)) dt < \infty,$$

and

$$\int_0^\infty |y(t)|^{\lambda+1} dt = \infty.$$

Then

$$(2.18) \quad \int_0^\infty |y(t)| |y(\varphi(t))|^\lambda dt = \infty.$$

Proof. Let y be a solution of (1.1) and $\tau \geq 0$ be such that $\varphi'(t) \geq \varepsilon$ and $\varphi'(t) \leq M$ hold for $t \geq \tau$ in cases (i) and (ii), respectively.

(i) By Hölder's inequality

$$\begin{aligned} \int_\tau^\infty |y(t)| |y(\varphi(t))|^\lambda dt &\leq \left(\int_\tau^\infty |y(\varphi(t))|^{\lambda+1} dt \right)^{\frac{\lambda}{\lambda+1}} \\ &\quad \times \left(\int_\tau^\infty |y(t)|^{\lambda+1} dt \right)^{\frac{1}{\lambda+1}} \\ &\leq \varepsilon^{-\frac{\lambda}{\lambda+1}} \left(\int_\tau^\infty |y(\varphi(t))|^{\lambda+1} \varphi'(t) dt \right)^{\frac{\lambda}{\lambda+1}} \left(\int_\tau^\infty |y(t)|^{\lambda+1} dt \right)^{\frac{1}{\lambda+1}} \\ &\leq \varepsilon^{-\frac{\lambda}{\lambda+1}} \int_{\varphi(\tau)}^\infty |y(t)|^{\lambda+1} dt < \infty. \end{aligned}$$

Thus, (2.14) holds.

(ii) First note that

$$y(t) = y(\varphi(t)) + y'(\xi)(t - \varphi(t)) = y(\varphi(t)) + h(t)$$

for $t \geq \tau$ where $\xi \in [\varphi(t), t]$ and $h(t) = y'(\xi)(t - \varphi(t))$. Then (2.16) implies

$$|h(t)| \leq B(t)(t - \varphi(t)).$$

Since $\lim_{t \rightarrow \infty} \varphi(t) = \infty$, we see that

$$\int_\tau^t |y(s)| |y(\varphi(s))|^\lambda ds \geq \int_\tau^t |y(\varphi(s))|^{\lambda+1} ds - J(t)$$

where, by (2.17),

$$J(t) = \int_{\tau}^t |h(s)| |y(\varphi(s))|^{\lambda} ds \leq \int_{\tau}^{\infty} A^{\lambda}(\varphi(s)) B(s)(s - \varphi(s)) ds < \infty.$$

Hence, (2.18) holds. □

The following lemma gives a sufficient condition for all solutions of (1.1) to be oscillatory.

Lemma 2.4. ([1, Theorem 3.1]) *Let $\lambda < p$,*

$$\int_0^{\infty} a^{-\frac{1}{p}}(t) dt = \infty \quad \text{and} \quad \int_0^{\infty} \left(\int_0^{\varphi(t)} a^{-\frac{1}{p}}(s) ds \right)^{\lambda} r(t) dt = \infty.$$

Then every solution of (1.1) is oscillatory.

Remark 2.5. Note that Lemmas 2.1, 2.3, and 2.4 hold without the assumption $\lambda \geq 1$. Also, Lemma 2.3 holds without assuming $p \geq \lambda$.

3. LIMIT-CIRCLE PROBLEM

The following lemma is concerned with an equation of the form of equation (1.1) but without a delay, namely,

$$(3.1) \quad (a(t)|Z'|^{p-1}Z')' + r(t)|Z|^{\lambda} \operatorname{sgn} Z = e(t),$$

where $e \in C^0(\mathbb{R}_+)$. At times, we will need the assumption

$$(3.2) \quad \int_t^{\infty} R^{-\beta_2}(\sigma)|e(\sigma)| d\sigma \leq K \int_t^{\infty} |g'(\sigma)| d\sigma$$

for large t , where $K > 0$ is a constant.

Lemma 3.1 (See Theorem 2.11 in [7]). *Let (1.4) and (3.2) hold and either (i) $\lambda = p$, or (ii) $\lambda < p$,*

$$(3.3) \quad \int_0^{\infty} \frac{|e(\sigma)|}{a(\sigma)} d\sigma < \infty, \quad \int_0^{\infty} \frac{|e(\sigma)|}{r(\sigma)} < \infty,$$

and

$$(3.4) \quad \liminf_{t \rightarrow \infty} R^{\beta}(t) \left(\int_t^{\infty} |g'(s)| ds \right)^{\omega} \exp \left\{ \int_0^t (R^{-1}(\sigma))'_+ R(\sigma) d\sigma \right\} = 0.$$

If

$$\int_0^{\infty} R^{-\beta}(\sigma) d\sigma < \infty,$$

then for every solution Z of (3.1),

$$\int_0^{\infty} |Z(s)|^{\lambda+1} ds < \infty \quad \text{and} \quad \int_0^{\infty} \frac{a(s)}{r(s)} |Z'(s)|^{p+1} ds < \infty.$$

Our first theorem gives a sufficient condition for equation (1.1) to be of the strong nonlinear limit-circle type.

Theorem 3.2. *Assume that (1.4), (2.13), and (3.2) hold. In addition, assume that one of the following conditions holds:*

(i) $\lambda < p$, (3.4) holds,

$$\int_0^\infty \frac{e(\sigma)}{a(\sigma)} d\sigma < \infty, \quad \text{and} \quad \int_0^\infty \frac{e(\sigma)}{r(\sigma)} < \infty,$$

where

$$(3.5) \quad e(t) = \bar{a}^{-\frac{1}{p}}(t) r(t) \left[\int_0^t a^{-\frac{1}{p}}(s) \left(\int_0^s r(\sigma) d\sigma \right)^{\frac{1}{p}} ds \right]^{\frac{(\lambda-1)p}{p-\lambda}} \\ \times \left[\int_0^t r(s) \left(\int_0^s a^{-\frac{1}{p}}(\sigma) d\sigma \right)^\lambda ds \right]^{\frac{1}{p-\lambda}} (t - \varphi(t));$$

(ii) $\lambda = p$ and

$$(3.6) \quad e(t) = \bar{a}^{-\frac{1}{p}}(t) r(t) \exp \left\{ (\lambda - 1) \int_0^t k(u) du \right\} \\ \times \exp \left\{ \frac{1}{p} \int_0^t k_1(u) du \right\} (t - \varphi(t)),$$

where

$$k(t) = 2^{\frac{1}{p}} a^{-\frac{1}{p}}(t) \left(\int_0^t r(s) ds \right)^{\frac{1}{p}} \quad \text{and} \quad k_1(t) = 2^p r(t) \left(\int_0^t a^{-\frac{1}{p}}(\sigma) d\sigma \right)^p.$$

If

$$\int_0^\infty R^{-\beta}(\sigma) d\sigma < \infty,$$

then (1.1) is of the strong nonlinear limit-circle type.

Proof. Let y be a solution of (1.1). Then y is also a solution of equation (3.1) with

$$(3.7) \quad e(t) = r(t) \left[|y(t)|^\lambda \operatorname{sgn} y(t) - |y(\varphi(t))|^\lambda \operatorname{sgn} y(\varphi(t)) \right], \quad t \in \mathbb{R}_+.$$

Thus,

$$(3.8) \quad e(t) = \lambda r(t) |y(\xi)|^{\lambda-1} y'(\xi) (t - \varphi(t))$$

for some $\xi \in [\varphi(t), t]$.

For $t \geq 1$, define

$$A(t) \stackrel{\text{def}}{=} \left[\int_0^t a^{-\frac{1}{p}}(s) \left(\int_0^s r(\sigma) d\sigma \right)^{\frac{1}{p}} ds \right]^{\frac{p}{p-\lambda}},$$

$$B(t) \stackrel{\text{def}}{=} \bar{a}^{-\frac{1}{p}}(t) \left[\int_0^t r(s) \left(\int_0^s a^{-\frac{1}{p}}(\sigma) d\sigma \right)^\lambda ds \right]^{\frac{1}{p-\lambda}}$$

if $\lambda < p$, and

$$A(t) \stackrel{\text{def}}{=} \exp \left\{ \int_0^t k(u) du \right\},$$

$$B(t) \stackrel{\text{def}}{=} \bar{a}^{-\frac{1}{p}}(t) \exp \left\{ \frac{1}{p} \int_0^t k_1(u) du \right\}$$

if $\lambda = p$.

Since the hypotheses of Lemma 2.1 are satisfied, the estimates (2.1)–(2.4) and (3.8) imply

$$(3.9) \quad |y(t)| \leq CA(t), \quad |y_1'(t)| \leq C_1 B(t),$$

and

$$(3.10) \quad |e(t)| \leq C_2 A^{\lambda-1}(t) B(t) r(t) (t - \varphi(t))$$

for some positive constants C , C_1 , and C_2 . By Lemma 3.1, we have

$$\int_0^\infty |y(s)|^{\lambda+1} ds < \infty \quad \text{and} \quad \int_0^\infty \frac{a(s)}{r(s)} |y'(s)|^{p+1} ds < \infty.$$

The hypotheses of Lemma 2.3(i) hold, so the conclusion follows from (2.14). \square

Our next theorem is another strong nonlinear limit-circle result; it allows for a larger class of delays but requires $R'(t) \geq 0$.

Theorem 3.3. *Assume that (1.4) and (2.13) hold, $R'(t) \geq 0$ on \mathbb{R}_+ ,*

$$\int_0^\infty \bar{a}^{-\frac{2}{p}}(s) R^{\frac{2}{p+1}}(s) (s - \varphi(s)) ds < \infty,$$

and (3.2) holds with

$$e(t) = \bar{a}^{-\frac{1}{p}}(t) r(t) R^{\frac{1}{p+1}}(t) (t - \varphi(t)).$$

In addition, assume that either (i) $\lambda = p$, or (ii) $\lambda < p$, (3.3) holds, and

$$\liminf_{t \rightarrow \infty} R^\beta(t) \left(\int_t^\infty |g'(s)| ds \right)^\omega = 0.$$

Then if

$$\int_0^\infty R^{-\beta}(t) dt < \infty,$$

equation (1.1) is of the strong nonlinear limit-circle type.

Proof. The proof is similar to that of Theorem 3.2 except that we apply Lemma 2.2 instead of Lemma 2.1. Note that

$$|y_1(t)| \leq CA(t) = \text{const.} \quad \text{and} \quad |y_1'(t)| \leq C_1 B(t) = C_1 \bar{a}^{-\frac{1}{p}}(t) R^{\frac{1}{p+1}}(t)$$

for some positive constants C and C_1 . \square

4. LIMIT-POINT PROBLEM

In this section we develop some nonlinear limit-point criteria for equation (1.1). For any solution Z of (3.1), we let

$$Z_2(t) = a(t)|Z'(t)|^{p-1}Z'(t) \quad \text{and} \quad G(t) = R^\beta \left[\frac{|Z_2(t)|^\delta}{R(t)} + \gamma|Z(t)|^{\lambda+1} \right].$$

Lemma 4.1. *Let $\lambda < p$, (1.4) hold, and let A and B be nondecreasing positive functions such that, for any solution y of (1.1), we have*

$$|y(t)| \leq CA(t) \quad \text{and} \quad |y'(t)| \leq C_1B(t)$$

on \mathbb{R}_+ with constants C and C_1 depending on y . If

$$(4.1) \quad \int_0^\infty R^{-\beta_2}(t)r(t)A^{\lambda-1}(t)B(t)(t-\varphi(t))dt < \infty,$$

then equation (1.1) has a solution y for which F is bounded from below by a positive constant on \mathbb{R}_+ .

Proof. Let $K_1 = \delta + \gamma_1 \sup_{t \in \mathbb{R}_+} |g(t)|$, $N = \frac{1}{12} \left[\left(\frac{3}{2}\right)^{\beta_1} \gamma_1 + K_1 \right]^{-1}$, and choose $T \in (0, \infty)$ such that

$$\int_T^\infty |g'(\sigma)|d\sigma \leq N, \quad \int_T^\infty R^{-\beta_2}(t)r(t)A^{\lambda-1}(t)B(t)(t-\varphi(t))dt \leq N,$$

and

$$|g(t)| \leq N \quad \text{for} \quad t \geq T.$$

Let y be a solution of (1.1) satisfying

$$y(t) \equiv D \quad \text{on} \quad [\sigma, 0] \quad \text{and} \quad y'(0) = 0,$$

where D is defined by $C = \int_0^T a^{-\frac{1}{p}}(s) \left(\int_0^s r(\sigma) d\sigma \right)^{\frac{1}{p}} ds$,

$$(4.2) \quad D - C(2D)^{\frac{\lambda}{p}} > \left[\gamma^{-1} \min_{0 \leq s \leq T} R^{-\beta}(s) \right]^{\frac{1}{\lambda+1}}, \quad \text{and} \quad D \geq \frac{1}{2} (2C)^{\frac{p}{p-\lambda}}.$$

Set $v(t) = \max_{0 \leq \sigma \leq t} |y(\sigma)|$. Then, from (1.2) we obtain

$$|y_2(t)| \leq \int_0^t r(s)|y(\varphi(s))|^\lambda ds \leq v^\lambda(t) \int_0^t r(s) ds,$$

and

$$|y(t) - D| \leq \int_0^t a^{-\frac{1}{p}}(s)|y_2(s)|^{\frac{1}{p}} ds \leq Cv^{\frac{\lambda}{p}}(t)$$

on $[0, T]$. This implies

$$(4.3) \quad D - Cv^{\frac{\lambda}{p}}(t) \leq y(t) \leq D + Cv^{\frac{\lambda}{p}}(t), \quad t \in [0, T],$$

or

$$v(t) \leq D + Cv^{\frac{\lambda}{p}}(t), \quad t \in [0, T].$$

From this and (4.2), we have $v(t) \leq \max(2D, (2C)^{\frac{p}{p-\lambda}}) = 2D$. Hence, the first inequality in (4.2) and (4.3) imply

$$y(t) \geq D - C(2D)^{\frac{\lambda}{p}} > [\gamma^{-1} \min_{0 \leq s \leq T} R^{-\beta}(s)]^{\frac{1}{\lambda+1}}$$

on $[0, T]$. Thus, $F(t) > 1$ on $[0, T]$, and either

$$(4.4) \quad F(t) > 1 \quad \text{on} \quad \mathbb{R}_+,$$

or there exists $t_0 \in (T, \infty)$ such that

$$(4.5) \quad F(t_0) = 1 \quad \text{and} \quad F(t) > 1 \quad \text{on} \quad [T, t_0].$$

If (4.4) holds, we are done, so suppose (4.5) holds. If e is given by (3.7), then y is a solution of (3.1) with $G(t_0) = 1$, and from (3.8) and (3.9),

$$|e(t)| \leq \lambda r(t) |y(\xi)|^{\lambda-1} |y'(\xi)| (t - \varphi(t)) \leq \lambda C^{\lambda-1} C_1 r(t) A^{\lambda-1}(t) B(t) (t - \varphi(t)).$$

From this and (4.1) we have

$$(4.6) \quad \int_0^\infty R^{-\beta_2}(t) |e(t)| dt < \infty.$$

Furthermore, it follows from [7, Lemma 2.15] and its proof (with $t_0 = t_0$ and $N = N$) that

$$(4.7) \quad F(t) = G(t) \geq \frac{1}{2} \quad \text{for} \quad t \geq t_0;$$

notice that all the assumptions on t_0 and N are satisfied, (1.7) in [7] holds by (4.6), and (1.8) in [7] is not needed to prove (4.7) (it is used to show $\lim_{t \rightarrow \infty} F(t) \in (0, \infty)$). The conclusion of the lemma now follows from (4.4), (4.5), and (4.7). \square

Our next three lemmas contain results concerning the auxiliary equation (3.1).

Lemma 4.2. *Let the hypotheses of Lemma 4.1 hold, $R'(t) \geq 0$ on \mathbb{R}_+ ,*

$$\int_0^\infty \left[\frac{r(t)}{a(t)} + 1 \right] A^{\lambda-1}(t) B(t) (t - \varphi(t)) dt < \infty,$$

and

$$(4.8) \quad \int_0^\infty \frac{|r'(t)| a^{\frac{1}{p+1}}(t) dt}{r^{\frac{p+2}{p+1}}(t)} < \infty.$$

If

$$(4.9) \quad \int_0^\infty R^{-\beta}(t) dt = \infty$$

and e is given by (3.7), then there exists a solution Z of equation (3.1) satisfying $\int_0^\infty |Z(t)|^{\lambda+1} dt = \infty$.

Proof. Let y be a solution of (1.1) as given in Lemma 4.1. Then $Z = y$ is a solution of (3.1) and G is bounded from below by a positive constant. Condition (4.9) then implies

$$\int_0^\infty \frac{|Z_2(t)|^\delta}{R(t)} dt + \gamma \int_0^\infty |Z(t)|^{\lambda+1} dt = \int_0^\infty \frac{G(t)}{R^\beta(t)} dt = \infty.$$

If Z is oscillatory, then the result follows from this and Theorem 4 in [10] since

$$\int_0^\infty |Z(t)|^{\lambda+1} dt = \infty \quad \text{if and only if} \quad \int_0^\infty |Z_2(t)|^\delta R^{-1}(t) dt = \infty.$$

If $Z(t) Z'(t) > 0$ eventually, then we are done, so assume that $Z(t) Z'(t) < 0$ for large t . The case

$$\int_0^\infty |Z(t)|^{\lambda+1} dt < \infty \quad \text{and} \quad \int_0^\infty \frac{|Z_2(t)|^\delta}{R(t)} dt = \infty$$

is impossible due to (20) and (21) in the proof of Theorem 4 in [10]. □

We will need the condition

$$(4.10) \quad \int_0^\infty R^{-\beta_2}(\sigma) |e(t)| d\sigma \leq M \stackrel{\text{def}}{=} \begin{cases} [24(\frac{3}{2})^{\beta_1} \gamma_1 N]^{\frac{p(\lambda+1)}{\lambda-p}} [8K_1 N_1]^{-1}, & \text{if } p > \lambda, \\ [8K_1 N_1]^{-1}, & \text{if } p = \lambda, \end{cases}$$

where $N_1 = (\frac{3}{2})^{\frac{1}{p+1}} + (\frac{3}{2})^{\frac{1}{\lambda+1}}$, $K_1 = \delta + \gamma_1 N$, and N is defined by

$$\sup_{t \in \mathbb{R}_+} |g(t)| \leq N, \quad \int_0^\infty |g'(\sigma)| d\sigma \leq N, \quad \text{and} \quad \begin{cases} 24N\gamma_1(\frac{3}{2})^{\beta_1} \leq 1, & \text{if } p > \lambda, \\ N \leq [36\gamma_1]^{-1}, & \text{if } p = \lambda. \end{cases}$$

Lemma 4.3. *Let (1.4) and (4.10) hold. Then for any solution y of (3.1) satisfying*

$$(4.11) \quad G(0) = C \stackrel{\text{def}}{=} \begin{cases} [24N\gamma_1(\frac{3}{2})^{\beta_1}]^{\frac{(p+1)(\lambda+1)}{\lambda-p}}, & \text{if } p > \lambda, \\ 1, & \text{if } p = \lambda, \end{cases}$$

the inequality

$$(4.12) \quad \frac{3}{4}C \leq G(t) \leq \frac{3}{2}C$$

holds on \mathbb{R}_+ .

Proof. Let y be a solution of (3.1) satisfying $G(0) = C$. Then, by Lemma 1 and (14) in [10], we have

$$(4.13) \quad |y(t)| \leq \gamma^{-\frac{1}{\lambda+1}} R^{-\beta_2}(t) G^{\frac{1}{\lambda+1}}(t), \quad |y_2(t)| \leq R^{\beta_2}(t) G^{\frac{p}{p+1}}(t)$$

on \mathbb{R}_+ , and

$$(4.14) \quad \begin{aligned} G(t) &= G(\tau) - \alpha g(\tau) y(\tau) y_2(\tau) + \alpha g(t) y(t) y_2(t) \\ &\quad - \alpha \int_{\tau}^t g'(s) y(s) y_2(s) ds + D(t, \tau) \end{aligned}$$

for $0 \leq \tau < t$, where $D(t, \tau) \leq K_1 \int_{\tau}^t R^{-\beta_2}(s) (G^{\frac{1}{p+1}}(s) + G^{\frac{1}{\lambda+1}}(s)) |e(s)| ds$. First, we will show that

$$(4.15) \quad G(t) \leq \frac{3}{2}C \quad \text{on } \mathbb{R}_+.$$

Suppose that (4.15) does not hold. Then there exist $t_2 > t_1 \geq t_0$ such that

$$G(t_2) = \frac{3}{2}C, \quad G(t_1) = C, \quad \text{and} \quad C < G(t) < \frac{3}{2}C \quad \text{for } t \in (t_1, t_2).$$

Then (4.13) and (4.14) with $\tau = t_1$ and $t = t_2$ imply

$$\begin{aligned} \frac{C}{2} &\leq 3\alpha N \max_{t_1 \leq \sigma \leq t_2} |y(\sigma) y_2(\sigma)| + K_1 N_1 C^{\frac{1}{p+1}} \int_{t_1}^{t_2} R^{-\beta_2}(\sigma) |e(\sigma)| d\sigma \\ &\leq 3N\gamma_1 \left(\frac{3}{2}\right)^{\beta_1} C^{\beta_1} + MK_1 N_1 C^{\frac{1}{p+1}} \leq \frac{C}{8} + \frac{C}{8} = \frac{C}{4}. \end{aligned}$$

This contradiction proves that (4.15) holds.

Now from (4.15), (4.13) and (4.14) with $t = t$ and $\tau = 0$ we obtain

$$\begin{aligned} |G(t) - C| &\leq 3\alpha N \sup_{\sigma \in \mathbb{R}_+} |y(\sigma) y_2(\sigma)| + K_1 N_1 C^{\frac{1}{p+1}} \int_0^t R^{-\beta_2}(\sigma) |e(\sigma)| d\sigma \\ &\leq 3\gamma_1 N \left(\frac{3}{2}\right)^{\beta_1} C^{\beta_1} + MK_1 N_1 C^{\frac{1}{p+1}} \leq \frac{C}{8} + \frac{C}{8} = \frac{C}{4}. \end{aligned}$$

Hence, $\frac{3}{4}C \leq G(t) \leq \frac{5}{4} < \frac{3}{2}C$ on \mathbb{R}_+ . □

Lemma 4.4. *Let (1.4) and (4.10) hold,*

$$(4.16) \quad \lim_{t \rightarrow \infty} \frac{a'(t)}{a^{1-\beta/p}(t)r^\alpha(t)} = 0,$$

and

$$(4.17) \quad \lim_{t \rightarrow \infty} \frac{e(t)}{r(t)} R^{\lambda\beta_2}(t) = 0.$$

If

$$(4.18) \quad \int_0^\infty R^{-\beta}(t) dt = \infty,$$

then any solution Z of (3.1) satisfying (4.11) is proper and

$$(4.19) \quad \int_0^\infty |Z(t)|^{\lambda+1} dt = \infty.$$

If, in addition,

$$r(t) \geq r_0 > 0 \quad \text{for } t \in \mathbb{R}_+,$$

then

$$(4.20) \quad \int_0^\infty \frac{a(t)}{r(t)} |Z'(t)|^{p+1} dt = \infty.$$

Proof. Note that the hypotheses of Lemma 4.3 hold. Let y be a solution of (1.1) satisfying (4.11). Then (4.12) holds, y is proper, and properties (4.19) and (4.20) follow from Theorem 2.16 in [7]. Note that condition (1.8) in Theorem 2.16 in [7] was used only for the existence of a solution y satisfying (4.12). But here we proved (4.12) without needing it. \square

Remark 4.5. Note that (4.11) does not depend on the function e .

Theorem 4.6. *Let conditions (1.4), (2.15), (4.10), and (4.16)–(4.18) hold, and let*

$$k(t) = a^{-\frac{1}{p}}(t) \left(\int_0^t r(s) ds \right)^{\frac{1}{p}}.$$

- (i) *For $\lambda < p$, let e be given by (3.5) and $A(t) = \left[\int_0^t k(s) ds \right]^{\frac{p}{p-\lambda}}$.*
- (ii) *For $\lambda = p$, let e be given by (3.6) and $A(t) = \exp \left\{ \int_0^t k(s) ds \right\}$.*

Then, if

$$(4.21) \quad \int_0^\infty \frac{e(t) A(t)}{r(t)} dt < \infty,$$

then equation (1.1) has a solution y that is of the nonlinear limit-point type, i.e., (1.1) is of the nonlinear limit-point type. If, moreover, there is a constant $r_0 > 0$ such that

$$(4.22) \quad r(t) \geq r_0 > 0 \quad \text{for } t \in \mathbb{R}_+,$$

then y is of the strong nonlinear limit-point type.

Proof. Let y be a solution of (1.1) satisfying $F(0) = C$ where C is given by (4.11). Then, in a manner similar to the proof of Theorem 3.2, only now using Lemma 4.4 instead of Lemma 3.1, we can show that

$$(4.23) \quad \int_0^\infty |y(s)|^{\lambda+1} ds = \infty.$$

(If (4.22) holds, we can show that $\int_0^\infty \frac{a(s)}{r(s)} |y'(s)|^{p+1} ds = \infty$ as well.) Now, part (ii) of Lemma 2.3 holds since (2.17) follows from (3.9), (3.10) and (4.21). The conclusion then follows from this and (4.23). \square

Theorem 4.7. *Let $\lambda < p$, conditions (1.4), (2.7), (2.15), and (4.8) hold, $R'(t) \geq 0$ on \mathbb{R}_+ , and*

$$\int_0^\infty \left[1 + r(t) + \frac{r(t)}{a(t)} \right] a^{-\frac{1}{p}}(t) R^{\frac{1}{p+1}}(t) (t - \varphi(t)) dt < \infty.$$

If

$$(4.24) \quad \int_0^\infty R^{-\beta}(t) dt = \infty,$$

then equation (1.1) is of the nonlinear limit-point type.

Proof. In Lemma 4.1, we take the estimates $A(t) = \text{const.}$ and $B(t) = a^{-\frac{1}{p}}(t)R^{\frac{1}{p+1}}(t)$ from Lemma 2.2, and we let y be a solution of (1.1) as given in Lemma 4.1. Then we see that the hypotheses of Lemma 4.2 hold. As in the proof of Theorem 3.2, if we set

$$e(t) = r(t) [|y(t)|^\lambda \operatorname{sgn} y(t) - |y(\varphi(t))|^\lambda \operatorname{sgn} y(\varphi(t))], \quad t \in \mathbb{R}_+,$$

then y is the solution of (3.1) for which G is bounded from below by a positive constant. The conclusion can be proved similarly to the proofs of Theorems 3.2 and 3.3 using Lemmas 2.2 and 4.2 instead of Lemmas 2.1 and 3.1, respectively. \square

Since the hypotheses of the previous theorems are rather complicated, we will apply our results to the case $a \equiv 1$, i.e., to the equation

$$(4.25) \quad (|y'|^{p-1}y')' + r(t)|y(\varphi(t))|^\lambda \operatorname{sgn} y(\varphi(t)) = 0.$$

Corollary 4.8. *Let $\lambda < p$, $r'(t) \geq 0$ on \mathbb{R}_+ , condition (2.15) hold,*

$$\lim_{t \rightarrow \infty} \frac{r'(t)}{r^{1+\alpha}(t)} = 0, \quad \int_0^\infty \frac{|r'(t)|}{r^{\frac{p+2}{p+1}}(t)} < \infty, \quad \int_0^\infty \left| \left(\frac{r'(t)}{r^{1+\alpha}(t)} \right)' \right| dt < \infty,$$

$$\int_0^\infty r^{\frac{p+2}{p+1}}(t)(t - \varphi(t)) dt < \infty, \quad \text{and} \quad \int_0^\infty r^{-\beta}(t) dt = \infty.$$

Then equation (4.25) is of the nonlinear limit-point type.

Proof. This is a special case of Theorem 4.7. \square

Example 4.9. Consider the equation

$$(4.26) \quad (|y'|^{p-1}y')' + t^s|y(\varphi(t))|^\lambda \operatorname{sgn} y(\varphi(t)) = 0, \quad t \geq 1,$$

where $\lambda < p$, $\varphi' > 0$, and $t - \frac{1}{\nu} \leq \varphi(t) \leq t$ for large t . If $0 \leq s \leq \frac{1}{\beta}$ and $\nu \geq 1 + \frac{p+2}{p+1}s$, then (4.26) is of the nonlinear limit-point type by Theorem 4.7. On the other hand, if $\lambda \leq p$, $\varphi' \geq \epsilon > 0$, $\frac{1}{\beta} < s$, and $\nu \geq 2 + \left[\frac{p+2}{p+1} + \frac{1}{(\lambda+2)p+1} \right] s$, then Theorem 3.3 implies equation (4.26) is of the strong nonlinear limit-circle type.

Example 4.10. Consider the equation

$$(4.27) \quad (|y'|^{p-1}y')' + Ct^s|y(\varphi(t))|^\lambda \operatorname{sgn} y(\varphi(t)) = 0, \quad t \geq 1,$$

where $C \geq \left[24\gamma_1 \left(\frac{3}{2} \right)^{\beta_1} \right]^{\frac{1}{\alpha}}$, $\lambda < p$, $-\frac{1}{\alpha} \leq s < 0$, $0 < \varphi' \leq M$, and $t - \frac{1}{\nu} \leq \varphi(t) \leq t$ for large t . If either $s \in (-1, 0]$ and $\nu > 1 + \frac{(s+p+2)\lambda+s+1}{p-\lambda}$, or $s \in [-\frac{1}{\alpha}, -1)$ and $\nu > 1 + \frac{\lambda p}{p-\lambda} + \max\{0, \frac{s+\lambda+1}{p-\lambda}\}$, then (4.27) is of the nonlinear limit-point type by Theorem 4.6(i).

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