ON THE ZEROS OF SOLUTIONS OF QUASILINEAR DIFFERENTIAL EQUATIONS OF THE FIFTH ORDER

Abdullah Al-Rashed*

and

Salem Sahab*

R.I.I. Abdel Karim considered the differential equations of the fifth order of the form

(1) (p(x)y'')'' + q(x)y = 0and (2) (p(x)z'')'' - q(x)z = 0,

where p(x)>0 and $p(x) \ge 0$ are continuous functions of $x \in (-\infty, \infty)$, and q(x)=0 does not hold in any interval. He has shown in [1] that under certain conditions, the existence of a nontrivial solution of (1), such that y,y', py'', (py'')', and (py'')'' do not vanish in $(-\infty, a)$ and sgn(y) = -sgn(y') = sgn(y'') = -sgn(py'')'' = sgn(py'')''.

He has also shown in [1] that under certain conditions, the existence of a nontrivial solution of (2), such that z, z', pz", (pz")', and (pz")" do not vanish in (a,∞) where sgn(z) = sgn(z') = sgn(z'') = sgn(z''') = sgn(z'''). In this paper we generalize his result.

Consider the fundamental set of solutions of (1) given by y_1, y_2, y_3, y_4, y_5 , where

$$w(y_{1},y_{2},y_{3},y_{4},y_{5}) = \begin{vmatrix} y_{1} & y_{2} & y_{3} & y_{4} & y_{5} \\ y_{1}' & y_{2}' & y_{3}' & y_{4}' & y_{5}' \\ y_{1}' & y_{2}'' & y_{3}'' & y_{4}'' & y_{5}' \\ (py''_{1})' & (py''_{2})' & (py''_{3})' & (py''_{4})' & (py''_{5})' \\ (py''_{1})'' & (py''_{2})'' & (py''_{3})'' & (py''_{4})'' & (py''_{5})'' \end{vmatrix} = \begin{vmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{vmatrix}$$

and the fundamental set of solutions of (2) given by z_1 , z_2 , z_3 , z_4 , z_5 , where

$$w(z_{1},z_{2},z_{3},z_{4},z_{5}) = \begin{vmatrix} z_{1} & z_{2} & z_{3} & z_{4} & z_{5} \\ z_{1}' & z_{2}' & z_{3}' & z_{4}' & z_{5}' \\ z_{1}'' & z_{2}'' & z_{3}'' & z_{4}'' & z_{5}'' \\ (pz_{1}'')' & (pz_{2}'')' & (pz_{3}'')' & (pz_{4}'')' & (pz_{5}'')' \\ (pz_{1}'')'' & (pz_{2}'')'' & (pz_{3}'')'' & (pz_{4}'')'' & (pz_{5}'')'' \\ \end{vmatrix} = \begin{vmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 \end{vmatrix}$$

Theorem 1:

Consider the differential equation

 $(\mathbf{p}(\mathbf{x})\mathbf{y}'')''' + \mathbf{q}(\mathbf{x})\mathbf{y} = \mathbf{0}$

where p(x)>0 and q(z)>0 are continuous functions of $x \in (-\infty,\infty)$, and q(x)=0 does not hold in any interval.

If y is a nontrivial solution, such that y (a) ≤ 0 , y'(a) ≥ 0 . y'' (a) ≤ 0 , (py'')'(a) ≥ 0 , (py'')'' (a) ≤ 0 , then y, y', y'', (py''), and (py'')'' do not vanish for x < a.

* Student, University of Petroleum and Minerals, Dhahran, Saudi Arabia

Proof

First, we observe that (py'')'' < 0 in $(a - \epsilon, a)$ for some $\epsilon > 0$.

If (py')''(a) < 0, then (py'')''(x) < 0 for all x in $(a - \epsilon, a)$ for some $\epsilon > 0$, since (p''y)'' is continuous.

If (py'')''(a) = 0, then at least one of the other four inequalities is different from zero, since y is a nontrivial solution. So assume (py'')'(a) > 0, then (py'')'(x) > 0 for all x in $(a - \epsilon, a)$ for som $\epsilon > 0$. Therefore py'' is increasing in $(a - \epsilon, a)$, but $(py'')(a) \le 0$ implies that (py'')(x) < 0 for $a - \epsilon < x < a$. Hence y' is decreasing in $(a - \epsilon, a)$, but y'(a) ≥ 0 implies that y'(x) > 0 for $a - \epsilon < x < a$. But since (py'')''' = -qy, it follows that $(py'')''' \ge 0$ in $(a - \epsilon, a)$.

Hence (py')'' is increasing in $(a - \epsilon, a)$. Hence (py')''(x) < 0 for $a - \epsilon < x < a$. A similar result is reached if y''(a) < 0, y'(a) > 0, or y(a) < 0. Now we are ready to show the theorem.

Suppose x_1 is the first zero of (py'')''(x) to the left of a, and consider the interval $(x_1,a)=I$ We know that (py'')''(x) < 0, for $x \in I$ from the above observation.

Hence (py'')' is increasing in I, but $(py'')'(a) \leq 0$ implies that (py'')' > 0 in I. Hence py'' is increasing in I, but $(py'')(a) \leq 0$ implies that py'' < 0 in I. Since p > 0, it follows that y'' < 0 in I.

Therefore y' is decreasing in I, but y'(a) ≥ 0 , implies that y'>0 in I.

Hence y is increasing in I, but $y(a) \leq 0$, implies that y < 0 in I.

From the differential equation we have (py'')'' = -qy. Hence $(py'')'' \ge 0$.

Therefore (py'')'' is increasing in I, but $(py'')''(a) \leq 0$ and $(py'')''(x_1) = 0$, and this is a contradiction.

Therefore (py'')'(x) < 0 for all x<a. Hence (py'')' is decreasing for all x<a, but $(py'')'(a) \ge 0$ implies that (py'')' > 0 for all x<a. It follows that py'' is increasing for all x< a, but $(py'')(a) \le 0$, implies that (py'')(x) < 0 for all x<a. Since p > 0, it follows that y'' < 0 for all x<a. Hence y' is decreasing for all x<a, but y'(a) ≥ 0 implies that y' > 0 for all x<a. Hence y is increasing for all x<a, but y'(a) ≥ 0 implies that y' < 0 for all x<a. Hence y is increasing for all x<a, but y'(a) ≤ 0 implies that y <0 for all x<a. This completes the proof of the theorem.

Theorem 2:

Consider the following fifth order differential equation:

 $(\mathbf{p}(\mathbf{x})\mathbf{z}^{\prime\prime\prime})^{\prime\prime} - \mathbf{q}(\mathbf{x})\mathbf{z} = \mathbf{0}$

where p(x)>0 and $q(x)\ge 0$ are continuous functions of x on the interval $(-\infty,\infty)$, and q(x)=0 does not hold in any interval. Let z be a nontrivial solution such that $z(a)\ge 0$, $z''(a)\ge 0$ $z'''(a)\ge 0$ and $(pz''')'(a)\ge 0$. Then, the functions z,z',z'',z''', and (pz''')' do not vanish for x>a.

Proof:

We will first show that (pz''')'(x)>0 for all x in $(a, a+\epsilon)$, where ϵ is some positive number. If (pz''')'(a)>0, then (pz''')'(x)>0 for all x in $(a, a+\epsilon)$ [by the continuity of (pz''')'(x)]. If (pz''')'(a) = 0, then at least one of the other given initial conditions is different from zero since the solution z is nontrivial. So assume z'''(a)>0.

Then z'''(x) > 0 for all x in (a, $a + \epsilon$) for some $\epsilon > 0$, since z'''(x) is continuous. This in turn implies that z''(x) is monotone increasing in $(a, a + \epsilon)$. And since $z''(a) \ge 0$, it follows that z''(x) > 0 for all x in $(a, a + \epsilon)$.

Therefore z'(x) is monotone increasing in $(a,a+\epsilon)$. But $z'(a) \ge 0$ implies that $z'(x) \ge 0$ for all x in $(a,a+\epsilon)$. This implies that z(x) is monotone increasing in $(a,a+\epsilon)$. Hence $z(x) \ge 0$ in $(a,a+\epsilon)$ since $z(a) \ge 0$. From the differential equation, we have (p(x)z'')'' = q(x)z. Therefore $(pz''')''(x) \ge 0$, for all x in the interval $(a,a+\epsilon)$. Hence (pz''')'(x) is monotone increasing in $(a,a+\epsilon)$. Therefore $(pz''')'(x) \ge 0$ in $(a,a+\epsilon)$ since (pz''')'(a) = 0.

A similar result is reached if z''(a)>0, z'(a)>0, or z(a)>0.

Suppose x_1 is the first zero of (pz'')'(x) to the right of a. From the observation above, it follows that (pz''')'(x) > 0 for all x in (a,x_1) .

Hence z''(x) > 0 in (a,x_1) . Similarly z'(x) and z(x) are positive in (a,x).

From the differential equation we have (pz''')'' = qz. Therefore $(pz''')(x)'' \ge 0$ in (a,x_1) . Hence (pz''')'(x) is increasing in (a,x_1) , but this is a contradiction, since $(pz''')'(a) \ge 0$ and $(pz''')'(x_1) = 0$. Therefore (pz''')'(x) > 0 for all x in (a,∞) . Hence $(pz''')(x) \ge 0$ and $(pz''')'(x_1) \ge 0$. Therefore $(pz''')'(x) \ge 0$ for all x in (a,∞) . Hence $(pz''')(x) \ge 0$ and $(pz''')'(x_1) \ge 0$. Therefore $(pz''')'(x) \ge 0$ for all x in (a,∞) . Hence $(pz''')(x) \ge 0$, it follows that $z'''(x) \ge 0$ for all $x \ge a$. Hence z''(x) is monotone increasing for all $x \ge a$. But $z''(a) \ge 0$ implies that $z''(x) \ge 0$ for all $x \ge a$. Therefore z'(x) is monotone increasing for all $x \ge a$. Since $z'(a) \ge 0$, it follows that $z''(x) \ge 0$ for all $x \ge a$. Therefore z'(x) is monotone increasing for all $x \ge a$. Since $z'(a) \ge 0$, it follows that $z'(x) \ge 0$ for all $x \ge a$, which implies that z(x) is monotone increasing for all $x \ge a$. But $z(a) \ge 0$ implies that z(x) is greater than zero for all $x \ge a$, and the proof of the theorem is completed.

Remark:

The conclusions of theorem 1 and 2 remain valid, if the inequalities stated in the initial conditions are replaced by their opposite signs.

REFERENCE:

 R.I.I. Abdel Karim, "Existence of Solutions Without Zeros for Quasilinear Differential Equations of the Fifth Order," Arabian Journal for Science and Engineering, Vol. 1. No.1 (1975), 30-42.