

Non-Oscillatory Solutions of Higher Order Nonlinear Neutral Delay Difference Equations

Yong Zhou

Abstract. Consider the forced higher order nonlinear neutral delay difference equation

$$L_m x(n) + cx(n - \tau) + F(n, x(\sigma(n))) = g(n) \quad (n \geq n_0).$$

We obtain a global result (with respect to c), which consists of some sufficient conditions for the existence of a non-oscillatory solution of the above equation. Our results improve and extend a number of existing results.

Keywords: *Neutral difference equations, non-oscillatory solutions*

AMS subject classification: 39A10

1. Introduction

Consider the forced higher order nonlinear neutral delay difference equation

$$L_m(x(n) + cx(n - \tau)) + F(n, x(\sigma(n))) = g(n) \quad (n \geq n_0) \quad (1)$$

where

$$L_0x(n) = x(n)$$

$$L_i x(n) = \frac{1}{r_i(n)} \Delta(L_{i-1}x(n)) \quad (i = 1, 2, \dots, m)$$

$$\Delta x(n) = x(n + 1) - x(n)$$

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and

$$\begin{aligned} n_0, \tau &\in \mathbb{N}_0 \\ N(n_0) &= \{n_0, n_0 + 1, \dots\} \\ r_i &: N(n_0) \rightarrow (0, \infty) \quad (i = 1, 2, \dots, m-1), \quad r_m \equiv 1 \\ \sigma &: N(n_0) \rightarrow N(n_0), \quad \sigma(n) \rightarrow \infty \quad (n \rightarrow \infty) \\ g &: N(n_0) \rightarrow \mathbb{R} \\ F &: N(n_0) \times \mathbb{R} \rightarrow \mathbb{R} \text{ is continuous} \end{aligned}$$

i.e. F is continuous as a map from the topological space $N(n_0) \times \mathbb{R}$ into the topological space \mathbb{R} , the topology on $N(n_0)$ being the discrete one.

Oscillation theory of higher order neutral difference equations has developed very rapidly in recent years. It has concerned itself largely with the oscillatory and non-oscillatory properties of solutions (see, e.g., [1 - 5, 7 - 16] and the references cited therein).

In [14], Zhang and Sun study the existence of a non-oscillatory solution of the forced nonlinear difference equation

$$\Delta(x(n) + cx(n - \tau)) + F(n, x(\sigma(n))) = g(n) \quad (n \geq n_0). \quad (2)$$

The following is one of their main results:

Theorem A [14]. *Assume the following:*

$$(C_1) \quad |F(n, x)| \leq |F(n, y)| \quad (|x| \leq |y|)$$

$$(C_2) \quad \text{For each } 0 < d_1 < d_2 \text{ there exists } L(n) \text{ such that } |f(n, x) - f(n, y)| \leq L(n)|x - y| \quad (x, y \in [d_1, d_2]) \text{ and } \sum_{i=n_0}^{\infty} L(i) < \infty.$$

$$(C_3) \quad -1 < c < 1.$$

Further, assume $\sum_{i=n_0}^{\infty} |F(i, d)| < \infty$ for some $d \neq 0$ and $\sum_{i=n_0}^{\infty} |g(i)| < \infty$. Then equation (2) has a bounded non-oscillatory solution.

In [3], Agarwal, Grace and O'Regan investigate the existence of non-oscillatory solutions of nonlinear second order neutral difference equations of the form

$$\Delta\left(\frac{1}{a(n)}\Delta(x(n) + cx(n - \tau))\right) + F(n + 1, x(n + 1 - \sigma)) = 0 \quad (3)$$

for $n \geq n_0$ where $a : N(n_0) \rightarrow (0, \infty)$, τ and σ are fixed non-negative integers. They proved the following:

Theorem B [3]. *Assume the following:*

(C₄) $|c| \neq 1$ and $F : \mathbb{N} \times (0, \infty) \rightarrow [0, \infty)$.

Further, assume there exist $K > 0$ and $n_0 \in \mathbb{N}$ with

$$\sum_{n=n_0}^{\infty} a(n) \sum_{i=n}^{\infty} \sup_{w \in [\frac{K}{2}, K]} F(i + 1, w) < \infty.$$

Then equation (3) has a bounded non-oscillatory solution.

The authors of [3] remarked that Theorem B could be established using Krasnoselskii’s fixed point theorem and it could be extended to higher order equations.

In [8], Graef and Thandapani obtained an existence criteria for non-oscillatory solutions of the forced third order delay difference equation

$$\Delta^3 x(n) + p(n)f(x(n - \tau)) = q(n) \tag{4}$$

where $\{p(n)\}$ and $\{q(n)\}$ are sequences of real numbers. They proved the following result by using the Schauder fixed point theorem:

Theorem C [8]. *Assume the following:*

(C₅) $f : \mathbb{R} \rightarrow \mathbb{R}$ is a non-decreasing function.

Further, assume

$$\sum_{i=n_0}^{\infty} i^2 |p(i)|, \sum_{i=n_0}^{\infty} i^2 |q(i)| < \infty.$$

Then equation (4) has a bounded non-oscillatory solution.

Recently, Yang and Liu [12] used the Banach contraction mapping principle to obtain an existence criteria for non-oscillatory solutions of higher order difference equations of the form

$$\Delta^m (x(n) + cx(n - \tau)) + p(n)f(x(\sigma(n))) = 0 \quad (n \geq n_0). \tag{5}$$

They proved the following

Theorem D [12]. *Assume the following:*

(C₆) $m \geq 2$ is an even integer.

(C₇) $c \neq \pm 1, (0 \neq) p(n) \geq 0$.

(C₈) For any $x, y \in \mathbb{R}, |f(x) - f(y)| \leq L|x - y|$, where $L \in \mathbb{R}^+$.

Further, assume

$$\sum_{i=0}^{\infty} \sum_{j=i}^{\infty} \frac{(i-j+m-2)^{(m-2)}}{(m-2)!} p(i) < \infty. \quad (6)$$

Then equation (5) has a bounded non-oscillatory solution.

Note that (6) is equivalent to the simple condition

$$\sum_{i=n_0}^{\infty} i^{m-1} p(i) < \infty. \quad (7)$$

In a recent paper [16], the present author obtained the following result by using the Banach contraction mapping principle:

Theorem E [16]. *Assume the following:*

(C₉) $m \geq 1$ is an odd integer.

(C₁₀) $c \neq -1$, and $f(x) = x$ for any $x \in \mathbb{R}$.

Further, assume that $p(n) : N(n_0) \rightarrow \mathbb{R}$ and $\sum_{i=n_0}^{\infty} i^{m-1} |p(i)| < \infty$. Then equation (5) has a bounded non-oscillatory solution.

Our aim in this paper is to investigate the existence of non-oscillatory solutions of equation (1). First we extend Theorem B to equation (1) with $c \neq -1$ by using Krasnoselskii's fixed point theorem. Next, by using Schauder's fixed point theorem and some new techniques, we obtain a sufficient condition for the existence of a non-oscillatory solution of equation (1) in the critical case $c = -1$. To the best of our knowledge, there is no result in this critical case for a nonlinear neutral difference equation (1). In particular, our results improve and extend Theorems A - E by removing the restrictive conditions (C₁) - (C₁₀).

As is customary, a solution $\{x(n)\}$ of equation (1) is said to *oscillate about zero* or simply to *oscillate*, if its terms $x(n)$ are neither eventually all positive nor eventually all negative. Otherwise, the solution is called *non-oscillatory*.

2. Preliminaries

The space l^∞ is the set of all real sequences defined on the set of positive integers \mathbb{N} where any individual sequence is bounded with respect to the usual supremum norm. It is well known that under this norm l^∞ is a Banach space. A subset Ω of a Banach space X is relatively compact, if every sequence in Ω has a subsequence converging to an element of X .

Definition 1 [5] A set Ω of sequences in l^∞ is *uniformly Cauchy* (or equi-Cauchy) if for every $\varepsilon > 0$ there exists an integer N such that $|x(i) - x(j)| < \varepsilon$ ($i, j > N$) for any $x = \{x(k)\}$ in Ω .

Lemma 1 [5] (Discrete Arzela-Ascoli Theorem). *A bounded, uniformly Cauchy subset Ω of l^∞ is relatively compact.*

The following fixed point theorems will be used to prove the main results in Section 3.

Lemma 2 [6] (Krasnoselskii’s Fixed Point Theorem). *Let X be a Banach space, let Ω be a bounded closed convex subset of X and let $S_1, S_2 : \Omega \rightarrow X$ be maps such that $S_1x + S_2y \in \Omega$ for every pair $x, y \in \Omega$. If S_1 is a contraction and S_2 is completely continuous, then the equation $S_1x + S_2x = x$ has a solution in Ω .*

Lemma 3 [6] (Schauder’s Fixed Point Theorem). *Let Ω be a closed, convex and non-empty subset of a Banach space X and let $S : \Omega \rightarrow \Omega$ be a continuous mapping such that $S\Omega$ is a relatively compact subset of X . Then S has at least one fixed point in Ω , i.e. there exists an $x \in \Omega$ such that $Sx = x$.*

Lemma 4 [13] *If $r(n) \geq 0$ ($n \in N(n_0)$) and $\tau > 0$, then the statements*

$$\text{i) } \sum_{s=n_0}^{\infty} sr(s) < \infty$$

and

$$\text{ii) } \sum_{j=0}^{\infty} \sum_{s=n_0+j\tau}^{\infty} r(s) < \infty$$

are equivalent.

3. Main results

Now we come to our main results.

Theorem 1. *Assume that $c \neq -1$ in equation (1) and that there exists some interval $[a, b] \subset \mathbb{R}^+$ such that*

$$\begin{aligned} & \sum_{s_1=n_0}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \sup_{w \in [a,b]} |F(s, w)| < \infty \end{aligned} \tag{8}$$

and

$$\begin{aligned} & \sum_{s_1=n_0}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} |g(s)| < \infty. \end{aligned} \tag{9}$$

Then equation (1) has a bounded non-oscillatory solution.

Proof. The proof will be divided into Cases 1 - 5 in terms of the constant c . Let $l_{n_0}^{\infty}$ be the set of all real sequence $x = \{x(n)\}_{n=n_0}^{\infty}$ with norm $\|x\| = \sup_{n \geq n_0} |x(n)| < \infty$. Then $l_{n_0}^{\infty}$ is a Banach space. We define a closed, bounded and convex subset Ω of $l_{n_0}^{\infty}$ by

$$\Omega = \left\{ x = \{x(n)\} \in l_{n_0}^{\infty} : a \leq x(n) \leq b \ (n \geq n_0) \right\}.$$

Case 1. For the case $-1 < c \leq 0$, by (8) and (9), we choose an $N > n_0$ sufficiently large such that

$$\begin{aligned} & \frac{1}{(m-1)!} \sum_{s_1=N}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \\ & \times \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s,w)| + |g(s)| \right) < \frac{(c+1)(b-a)}{2}. \end{aligned}$$

Define two maps $S_1, S_2 : \Omega \rightarrow l_{n_0}^{\infty}$ by

$$\begin{aligned} S_1 x(n) &= \begin{cases} \frac{(c+1)(a+b)}{2} - cx(n-\tau) & \text{for } n \geq N \\ S_1 x(N) & \text{for } n_0 \leq n < N \end{cases} \\ S_2 x(n) &= \left. \begin{cases} \frac{(-1)^{m+1}}{(m-1)!} \\ \times \sum_{s_1=n}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \\ \times \sum_{s=s_{m-1}}^{\infty} (F(s, x(\sigma(s))) - g(s)) \end{cases} \right\} \begin{cases} \text{for } n \geq N \\ S_2 x(N) & \text{for } n_0 \leq n < N. \end{cases} \end{aligned}$$

i) We shall show first that $S_1x + S_2y \in \Omega$ for any $x, y \in \Omega$. In fact, for every $x, y \in \Omega$ and $n \geq N$ we get

$$\begin{aligned} & S_1x(n) + S_2y(n) \\ & \leq \frac{(c+1)(a+b)}{2} - cb + \frac{1}{(m-1)!} \sum_{s_1=n}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s,w)| + |g(s)| \right) \\ & \leq \frac{(c+1)(a+b)}{2} - cb + \frac{(c+1)(b-a)}{2} \\ & = b. \end{aligned}$$

Furthermore, we have

$$\begin{aligned} & S_1x(n) + S_2y(n) \\ & \geq \frac{(c+1)(a+b)}{2} - ca - \frac{1}{(m-1)!} \sum_{s_1=n}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s,w)| + |g(s)| \right) \\ & \geq \frac{(c+1)(a+b)}{2} - ca - \frac{(c+1)(b-a)}{2} \\ & = a. \end{aligned}$$

Hence

$$a \leq S_1x(n) + S_2y(n) \leq b \quad (n \geq n_0).$$

Thus we have proved that $S_1x + S_2y \in \Omega$ for any $x, y \in \Omega$.

ii) We shall show next that S_1 is a contraction mapping on Ω . In fact, for $x, y \in \Omega$ and $n \geq N$ we have

$$|S_1x(n) - S_1y(n)| \leq -c|x(n-\tau) - y(n-\tau)| \leq -c\|x - y\|.$$

This implies $\|S_1x - S_1y\| \leq -c\|x - y\|$. Since $0 < -c < 1$, we conclude that S_1 is a contraction mapping on Ω .

iii) We finally show that S_2 is completely continuous. First, we will show that S_2 is continuous. For this, let $x_k = \{x_k(n)\} \in \Omega$ be a sequence such that $x_k(n) \rightarrow x(n)$ as $k \rightarrow \infty$. Because Ω is closed, $x = \{x(n)\} \in \Omega$. For $n \geq N$

we have

$$\begin{aligned}
 & |S_2x_k(n) - S_2x(n)| \\
 & \leq \frac{1}{(m-1)!} \sum_{s_1=n}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\
 & \quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(|F(s, x_k(\sigma(s))) - F(s, x(\sigma(s)))| \right) \\
 & \leq \frac{1}{(m-1)!} \sum_{s_1=N}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\
 & \quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(|F(s, x_k(\sigma(s))) - F(s, x(\sigma(s)))| \right).
 \end{aligned}$$

Since

$$|F(n, x_k(\sigma(n))) - F(n, x(\sigma(n)))| \rightarrow 0 \quad (k \rightarrow \infty),$$

by applying the Lebesgue dominated convergence theorem we conclude that $\lim_{k \rightarrow \infty} \|S_2x_k(n) - S_2x(n)\| = 0$. This means that S_2 is continuous.

Next we show that $S_2\Omega$ is relatively compact. Indeed, for any $\varepsilon > 0$, by (8) and (9), there exists $N^* \geq N$ such that

$$\begin{aligned}
 & \sum_{s_1=N^*}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\
 \cdots & \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s, w)| + |g(s)| \right) < \frac{\varepsilon}{2}.
 \end{aligned}$$

Then, for any sequence $x = \{x(n)\} \in \Omega$ and $n_2 > n_1 \geq N^*$,

$$\begin{aligned}
 & |S_2x(n_2) - S_2x(n_1)| \\
 & \leq \sum_{s_1=n_2}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\
 & \quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s, w)| + |g(s)| \right) \\
 & \quad + \sum_{s_1=n_1}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots
 \end{aligned}$$

$$\begin{aligned} & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s, w)| + |g(s)| \right) \\ & < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\ & = \varepsilon. \end{aligned}$$

Therefore, $\{S_2x : x \in \Omega\}$ is a bounded and uniformly Cauchy subset. Hence, by Lemma 1, $S_2\Omega$ is relatively compact. By Lemma 2, there is an $x_0 \in \Omega$ such that $S_1x_0 + S_2x_0 = x_0$. It is easy to see that $\{x_0(n)\}$ is a bounded non-oscillatory solution of equation (1). This completes the proof in this case.

Case 2. For the case $c < -1$, by (8) and (9), we choose an $N > n_0$ sufficiently large such that

$$\begin{aligned} & -\frac{1}{c(m-1)!} \sum_{s_1=N+\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \\ & \quad \times \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s, w)| + |g(s)| \right) < \frac{(c+1)(b-a)}{2c}. \end{aligned}$$

Define two maps $S_1, S_2 : \Omega \rightarrow l_{n_0}^{\infty}$ by

$$\begin{aligned} S_1x(n) &= \begin{cases} \frac{(c+1)(a+b)}{2c} - \frac{x(n+\tau)}{c} & \text{for } n \geq N \\ S_1x(N) & \text{for } n_0 \leq n < N \end{cases} \\ S_2x(n) &= \left. \begin{cases} \frac{(-1)^{m+1}}{c(m-1)!} \sum_{s_1=n+\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \\ \times \sum_{s=s_{m-1}}^{\infty} (F(s, x(\sigma(s))) - g(s)) \end{cases} \right\} \begin{aligned} & \text{for } n \geq N \\ & \text{for } n_0 \leq n < N. \end{aligned} \end{aligned}$$

The rest of the proof is similar to that of the case 1 and it is thus omitted.

Case 3. For the case $0 \leq c < 1$, by (8) and (9), we choose an $N > n_0$

sufficiently large such that

$$\begin{aligned} & \frac{1}{(m-1)!} \sum_{s_1=N}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \\ & \times \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s,w)| + |g(s)| \right) < \frac{(1-c)(b-a)}{2}. \end{aligned}$$

Defining two maps $S_1, S_2 : \Omega \rightarrow l_{n_0}^{\infty}$ as in case 1, the rest of the proof is similar to that of case 1 and it is thus omitted.

Case 4. For the case $c > 1$, by (8) and (9), we choose an $N > n_0$ sufficiently large such that

$$\begin{aligned} & \frac{1}{c(m-1)!} \sum_{s_1=N+\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \\ & \times \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s,w)| + |g(s)| \right) < \frac{(c-1)(b-a)}{2c}. \end{aligned}$$

Defining two maps $S_1, S_2 : \Omega \rightarrow l_{n_0}^{\infty}$ as in the case 2, the rest of the proof is also similar to that of the case 2 and it is thus omitted.

Case 5. For the case $c = 1$, by (8) and (9), we choose an $N > n_0$ sufficiently large such that

$$\begin{aligned} & \frac{1}{(m-1)!} \sum_{s_1=N+\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \\ & \times \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s,w)| + |g(s)| \right) < \frac{(b-a)}{2}. \end{aligned}$$

Define a map $S : \Omega \rightarrow l_{n_0}^{\infty}$ by

$$Sx(n) = \left\{ \begin{array}{l} \frac{a+b}{2} + \frac{(-1)^{m+1}}{(m-1)!} \sum_{j=1}^{\infty} \\ \times \sum_{s_1=n+(2j-1)\tau}^{n+2j\tau} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \\ \times \sum_{s=s_{m-1}}^{\infty} (F(s, x(\sigma(s))) - g(s)) \\ Sx(N) \end{array} \right\} \begin{array}{l} \text{for } n \geq N \\ \\ \\ \\ \text{for } n_0 \leq n < N. \end{array}$$

Proceeding similarly as in the proof of case 1 we obtain $S\Omega \subset \Omega$ and the mapping S is completely continuous. By Lemma 3, there is an $x_0 \in \Omega$ such that $Sx_0 = x_0$, therefore

$$\begin{aligned} &x_0(n) + x_0(n - \tau) \\ &= a + b + \frac{(-1)^{m+1}}{(m-1)!} \sum_{s_1=n}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ &\quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} (F(s, x_0(\sigma(s))) - g(s)). \end{aligned}$$

Clearly, $x_0 = x_0(n)$ is a bounded non-oscillatory solution of equation (1). This completes the proof of Theorem 1 ■

Remark 1. For the critical case $c = -1$, it is also possible that equation (1) has no non-oscillatory solution in spite of the fact that (8) and (9) hold. For example, we consider the neutral difference equation

$$\Delta^m(x(n) - x(n - \tau)) + \frac{1}{n^\alpha}x(n - r) = 0 \quad (n \geq n_0) \tag{10}$$

where $\tau, r \in N(n_0)$ and $m < \alpha < m + 1$. Clearly, (8) and (9) hold. But, by [15: Theorem 1], equation (10) has no non-oscillatory solution.

Theorem 2. Assume that $c = -1$ and that there exists some interval $[a, b] \subset \mathbb{R}^+$ such that

$$\begin{aligned} &\sum_{s_1=n_0}^{\infty} s_1 r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ &\cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \sup_{w \in [a, b]} |F(s, w)| < \infty \end{aligned} \tag{11}$$

and

$$\begin{aligned} & \sum_{s_1=n_0}^{\infty} s_1 r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} |g(s)| < \infty. \end{aligned} \tag{12}$$

Then equation (1) has a bounded non-oscillatory solution.

Proof. By Lemma 4, (11) and (12) are equivalent to

$$\begin{aligned} & \sum_{j=0}^{\infty} \sum_{s_1=n_0+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \sup_{w \in [a,b]} |F(s, w)| < \infty \end{aligned} \tag{13}$$

and

$$\begin{aligned} & \sum_{j=0}^{\infty} \sum_{s_1=n_0+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} |g(s)| < \infty, \end{aligned} \tag{14}$$

respectively. We choose a sufficiently large $N > n_0$ such that

$$\begin{aligned} & \frac{1}{(m-1)!} \sum_{j=1}^{\infty} \sum_{s_1=N+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \\ & \times \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s, w)| + |g(s)| \right) < \frac{b-a}{2}. \end{aligned}$$

We define a closed, bounded, and convex subset Ω of $l_{n_0}^\infty$ by

$$\Omega = \left\{ x = \{x(n)\} \in l_{n_0}^\infty : a \leq x(n) \leq b \quad (n \geq n_0) \right\}.$$

Define a mapping $S : \Omega \rightarrow l_{n_0}^\infty$ by

$$Sx(n) = \left\{ \begin{array}{l} \frac{a+b}{2} + \frac{(-1)^m}{(m-1)!} \sum_{j=1}^{\infty} \\ \times \sum_{s_1=n+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \\ \times \sum_{s=s_{m-1}}^{\infty} (F(s, x(\sigma(s))) - g(s)) \end{array} \right\} \begin{array}{l} \text{for } n \geq N \\ \\ \\ \\ \text{for } n_0 \leq n < N. \end{array}$$

We shall show that $S\Omega \subset \Omega$. In fact, for every $x \in \Omega$ and $n \geq N$, we get

$$\begin{aligned} Sx(n) &\leq \frac{a+b}{2} + \frac{1}{(m-1)!} \sum_{j=1}^{\infty} \sum_{s_1=n+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ &\quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} (|F(s, x(\sigma(s)))| + |g(s)|) \\ &\leq \frac{a+b}{2} + \frac{1}{(m-1)!} \sum_{j=1}^{\infty} \sum_{s_1=N+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ &\quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s, w)| + |g(s)| \right) \\ &\leq \frac{a+b}{2} + \frac{b-a}{2} \\ &= b. \end{aligned}$$

Furthermore, we have

$$\begin{aligned} Sx(n) &\geq \frac{a+b}{2} - \frac{1}{(m-1)!} \sum_{j=1}^{\infty} \sum_{s_1=n+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\ &\quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} (|F(s, x(\sigma(s)))| + |g(s)|) \end{aligned}$$

$$\begin{aligned}
 &\geq \frac{a+b}{2} - \frac{1}{(m-1)!} \sum_{j=1}^{\infty} \sum_{s-1=N+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\
 &\quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s,w)| + |g(s)| \right) \\
 &\geq \frac{a+b}{2} - \frac{b-a}{2} \\
 &= a.
 \end{aligned}$$

Hence, $S\Omega \subset \Omega$.

We now show that S is continuous. Let $x_k = \{x_k(n)\} \in \Omega$ be such that $x_k(n) \rightarrow x(n)$ as $k \rightarrow \infty$. Because Ω is closed, $x = x(n) \in \Omega$. For $n \geq N$, we have

$$\begin{aligned}
 &|Sx_k(n) - Sx(n)| \\
 &\leq \frac{1}{(m-1)!} \sum_{j=1}^{\infty} \sum_{s_1=N+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\
 &\quad \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} |F(s, x_k(\sigma(s))) - F(s, x(\sigma(s)))|.
 \end{aligned}$$

Since

$$|F(n, x_k(\sigma(n))) - F(x(\sigma(n)))| \rightarrow 0 \quad (k \rightarrow \infty),$$

by applying the Lebesgue dominated convergence theorem we conclude that $\lim_{k \rightarrow \infty} \|Sx_k(n) - Sx(n)\| = 0$. This means that S is continuous.

In the following, we show that $S\Omega$ is relatively compact. By (13) and (14), for any $\varepsilon > 0$, take $N^* \geq N$ large enough so that

$$\begin{aligned}
 &\frac{1}{(m-1)!} \sum_{j=1}^{\infty} \sum_{s_1=N^*+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\
 &\cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s,w)| + |g(s)| \right) < \frac{\varepsilon}{2}.
 \end{aligned}$$

Then, for $x \in \Omega$ and $n_2 > n_1 \geq N^*$,

$$\begin{aligned}
 &|Sx(n_2) - Sx(n_1)| \\
 &\leq \frac{1}{(m-1)!} \sum_{j=1}^{\infty} \sum_{s_1=n_2+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots
 \end{aligned}$$

$$\begin{aligned}
 & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s, w)| + |g(s)| \right) \\
 & + \frac{1}{(m-1)!} \sum_{j=1}^{\infty} \sum_{s_1=n_1+j\tau}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\
 & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \sum_{s=s_{m-1}}^{\infty} \left(\sup_{w \in [a,b]} |F(s, w)| + |g(s)| \right) \\
 & < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\
 & = \varepsilon.
 \end{aligned}$$

Therefore, $\{Sx : x \in \Omega\}$ is a bounded and uniformly Cauchy subset. Hence, by Lemma 1, $S\Omega$ is relatively compact. By Lemma 3, there is an $x_0 \in \Omega$ such that $Sx_0 = x_0$, therefore

$$\begin{aligned}
 & x_0(n) - x_0(n - \tau) \\
 & = \frac{(-1)^{m+1}}{(m-1)!} \sum_{s_1=n}^{\infty} r_1(s_1) \sum_{s_2=s_1}^{\infty} r_2(s_2) \cdots \\
 & \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} r_{m-1}(s_{m-1}) \quad (n \geq N). \\
 & \times \sum_{s=s_{m-1}}^{\infty} (F(s, x_0(\sigma(s))) - g(s))
 \end{aligned}$$

Clearly, $x_0 = \{x_0(n)\}$ is a bounded non-oscillatory solution of equation (1). This completes the proof of Theorem 2 ■

When $r_i(n) \equiv 1$ ($i = 1, 2, \dots, m$) and $F(n, x) = p(n)f(x)$, where $p : N(n_0) \rightarrow \mathbb{R}$ and $f : \mathbb{R} \rightarrow \mathbb{R}$, equation (1) reduces to

$$\Delta^m(x(n) + cx(n - \tau)) + p(n)f(x(\sigma(n))) = g(n) \quad (n \geq n_0). \tag{15}$$

Clearly, equations (4) and (5) are special cases of equation (15). By using Theorems 1 and 2, we obtain the following results.

Corollary 1. *Assume that $c \neq -1$ and $\sum_{i=n_0}^{\infty} i^{m-1}|p(i)| < \infty$ as well as $\sum_{i=n_0}^{\infty} i^{m-1}|g(i)| < \infty$. Then equation (15) has a bounded non-oscillatory solution.*

Proof. We note that the finiteness of the series in the corollary is equivalent to

$$\left. \begin{array}{l} \sum_{s_1=n_0}^{\infty} \sum_{s_2=s_1}^{\infty} \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} \sum_{s=s_{m-1}}^{\infty} |p(s)| \\ \sum_{s_1=n_0}^{\infty} \sum_{s_2=s_1}^{\infty} \cdots \sum_{s_{m-1}=s_{m-2}}^{\infty} \sum_{s=s_{m-1}}^{\infty} |g(s)| \end{array} \right\} < \infty,$$

respectively. This implies that (8) and (9) hold, so the proof is complete ■

Corollary 2. Assume that $c = -1$ and that $\sum_{i=n_0}^{\infty} i^m |p(i)| < \infty$ as well as $\sum_{i=n_0}^{\infty} i^m |g(i)| < \infty$. Then equation (15) has a bounded non-oscillatory solution.

The proof is similar to that of Corollary 1, it is therefore omitted.

Remark 2. Theorems 1 and 2 extend and improve Theorems A - E.

Acknowledgement. The author thanks the referee for useful comments and suggestions.

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Received 26.02.2003, in revised form 28.04.2003