



OSCILLATORY BEHAVIOR OF SECOND ORDER DAMPED NEUTRAL DIFFERENTIAL EQUATIONS WITH DISTRIBUTED DEVIATING ARGUMENTS

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Abstract. The authors establish some new criteria for the oscillation of second order damped nonlinear neutral differential equations with distributed deviating arguments. Two examples are also provided to illustrate the results.

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1. INTRODUCTION

This paper deals with oscillatory behavior of all solutions of the second order damped nonlinear neutral differential equation with distributed deviating arguments

$$\begin{aligned} \left(r(t) (y'(t))^\alpha \right)' + p(t) (y'(t))^\alpha + \int_a^b q(t, \tau) f(t, x(g(t, \tau))) d\tau = 0, \\ t \geq t_0 \geq 0, \end{aligned} \quad (1.1)$$

where $y(t) = x(t) + b(t)\phi(x(\sigma(t)))$, $0 < a < b$, and α is the quotient of odd positive integers.

In the remainder of the paper we assume that:

- (i) $p, r : [t_0, \infty) \rightarrow \mathbb{R}^+$ are continuous functions such that $r(t)$ is nondecreasing, and

$$\int_{t_0}^{\infty} \left(\frac{1}{r(s)} A(s, t_0) \right)^{1/\alpha} ds < \infty, \quad (1.2)$$

where

$$A(t, t_0) = \exp \left(\int_{t_0}^t \frac{-p(s)}{r(s)} ds \right);$$

- (ii) $b : [t_0, \infty) \rightarrow \mathbb{R}$ is a continuous function such that $0 \leq b(t) < 1$;
- (iii) $q : [t_0, \infty) \times [a, b] \rightarrow \mathbb{R}^+$ is a continuous function;
- (iv) $g : [t_0, \infty) \times [a, b] \rightarrow \mathbb{R}$ is a continuous function such that $g(t, \tau)$ is decreasing in τ , $g(t, \tau) \leq t$, and $g(t, \tau) \rightarrow \infty$ as $t \rightarrow \infty$, $\tau \in [a, b]$;
- (v) $f(t, u) : [t_0, \infty) \times \mathbb{R} \rightarrow \mathbb{R}$ is a continuous function such that $uf(t, u) > 0$ for all $u \neq 0$ and there exists a positive constant μ such that

$$f(t, u)/u^\alpha \geq \mu \quad \text{for } u \neq 0;$$

- (vi) $\phi : \mathbb{R} \rightarrow \mathbb{R}$ is a continuous function such that $u\phi(u) > 0$ for all $u \neq 0$ and there exists a real number β with $0 < \beta < 1$ such that $\phi(u)/u \leq \beta$ for $u \neq 0$;
- (vii) $\sigma : [t_0, \infty) \rightarrow \mathbb{R}$ is a continuous function such that $\sigma(t) \leq t$, and $\sigma(t) \rightarrow \infty$ as $t \rightarrow \infty$.

By a *solution* of (1) we mean a function $x : [t_x, \infty) \rightarrow \mathbb{R}$ such that $y \in C^1([t_x, \infty), \mathbb{R})$ and $r(t)(y'(t))^\alpha \in C^1([t_x, \infty), \mathbb{R})$, and which satisfies equation (1) on $[t_x, \infty)$. Without further mention, we will assume throughout that every solution $x(t)$ of (1) under consideration here is continuable to the right and nontrivial, i.e., $x(t)$ is defined on some ray $[t_x, \infty)$, for some $t_x \geq t_0$, and $\sup\{|x(t)| : t \geq T\} > 0$ for every $T \geq t_x$. Moreover, we tacitly assume that (1) possesses such solutions. Such a solution is said to be *oscillatory* if it has arbitrarily large zeros on $[t_x, \infty)$; otherwise it is called *nonoscillatory*. Equation (1) is said to be oscillatory if all its solutions are oscillatory.

In recent years, there has been much research activity concerning the oscillation and nonoscillation of solutions of various differential equations, and we refer the reader to the papers [1, 2, 4–7, 9, 10, 12, 13] and the references therein as examples of recent results on this topic. However, oscillation results for second order differential equations with distributed deviating arguments are relatively scarce in the literature; some results can be found, for example, in [3, 8, 11, 14] and the references contained therein. Our purpose here is to establish some new oscillation criteria for equation (1) different from those in [3, 8, 11, 14] and to contribute to the growing body of research on second order neutral differential equations in general and those with distributed delays and a damping term in particular.

2. MAIN RESULTS

In this section, we establish some new criteria for the oscillation of equation (1). It will be convenient to employ the following notations.

$$Q(t) = \int_a^b q(t, \tau) B^\alpha(g(t, \tau)) d\tau, \quad g(t, b) = g(t), \quad B(t) = 1 - \beta b(t),$$

$$Q^*(t) = \int_a^b q(t, \tau) Q_1^\alpha(g(t, \tau)) d\tau, \quad R(t) = \int_t^\infty \left(\frac{A(s, t)}{r(s)} \right)^{1/\alpha} ds,$$

and

$$Q_1(t) = \left[1 - \beta b(t) \left(\frac{R(\sigma(t))}{R(t)} \right) \right].$$

Throughout the paper we assume that

$$Q_1(t) \geq 0 \quad \text{for } t \geq t_0. \quad (2.1)$$

We begin with the following lemma that will be used to prove our main results.

Lemma 1 ([4]). *Let $\tau(t) \in C([t_0, \infty), \mathbb{R})$, $\tau(t) \leq t$, and $\tau(t) \rightarrow \infty$ as $t \rightarrow \infty$. Assume $x \in C^2[T, \infty)$ satisfies*

$$x(t) > 0, \quad x'(t) > 0, \quad \text{and} \quad x''(t) \leq 0 \quad \text{for } t \geq T \geq t_0.$$

Then for each $k \in (0, 1)$, there exists $T_k \geq T$ such that

$$\frac{x(\tau(t))}{\tau(t)} \geq k \frac{x(t)}{t} \quad \text{for } t \geq T_k. \quad (2.2)$$

Theorem 1. *Let conditions (i)-(vii), (1.2), and (2.1) hold. If there exists a positive function $\rho(t) \in C^1([t_0, \infty), \mathbb{R})$ such that*

$$p(t) \geq \frac{r(t)\rho'(t)}{\rho(t)} \quad \text{for } t \geq t_0, \quad (2.3)$$

$$\int_{t_0}^\infty \rho(s) Q(s) \left(\frac{g(s)}{s} \right)^\alpha ds = \infty, \quad (2.4)$$

and

$$\int_{t_0}^\infty \left[\frac{A(t, t_0)}{r(t)} \int_{t_0}^t Q^*(s) R^\alpha(s) ds \right]^{1/\alpha} dt = \infty, \quad (2.5)$$

then equation (1) is oscillatory.

Proof. Let $x(t)$ be a nonoscillatory solution of (1), say $x(t) > 0$ and $x(\sigma(t)) > 0$ for $t \in [t_1, \infty)$, and $x(g(t, \tau)) > 0$ for $(t, \tau) \in [t_1, \infty) \times [a, b]$ for some $t_1 \in [t_0, \infty)$. From (1) and (v), we have

$$\left(r(t) (y'(t))^\alpha \right)' + p(t) (y'(t))^\alpha + \mu \int_a^b q(t, \tau) x^\alpha(g(t, \tau)) d\tau \leq 0 \quad \text{for } t \geq t_1,$$

so

$$\left(r(t) (y'(t))^\alpha \right)' + p(t) (y'(t))^\alpha \leq 0. \quad (2.6)$$

Setting $u(t) = r(t)(y'(t))^\alpha$, we see that

$$u'(t) + \frac{p(t)}{r(t)}u(t) \leq 0,$$

which implies

$$\left(u(t) \exp \left(\int_{t_1}^t \frac{p(s)}{r(s)} ds \right) \right)' \leq 0.$$

Thus, $u(t) \exp \left(\int_{t_1}^t \frac{p(s)}{r(s)} ds \right)$ is decreasing and so is eventually of one sign. Therefore, $y'(t)$ eventually has a fixed sign say for $t \geq t_2 \geq t_1$.

We shall then distinguish the following two cases:

Case (I): $y'(t) > 0$ for $t \geq t_2$;

Case (II): $y'(t) < 0$ for $t \geq t_2$.

Consider Case (I). From (1) and (v), we obtain

$$\left(r(t)(y'(t))^\alpha \right)' + p(t)(y'(t))^\alpha + \mu \int_a^b q(t, \tau) x^\alpha(g(t, \tau)) d\tau \leq 0 \quad \text{for } t \geq t_1. \quad (2.7)$$

Since $x(t) \leq y(t)$, in view of (vi) and (vii), we have

$$y(t) \leq x(t) + \beta b(t)x(\sigma(t)) \leq x(t) + \beta b(t)y(\sigma(t)) \leq x(t) + \beta b(t)y(t),$$

from which we see that

$$x(t) \geq (1 - \beta b(t))y(t) = B(t)y(t). \quad (2.8)$$

Using (2.8) in (2.7) gives

$$\left(r(t)(y'(t))^\alpha \right)' + p(t)(y'(t))^\alpha + \mu \int_a^b q(t, \tau) B^\alpha(g(t, \tau)) y^\alpha(g(t, \tau)) d\tau \leq 0.$$

In view of (iv) and the fact that $y(t)$ is increasing, the last inequality takes the form

$$\left(r(t)(y'(t))^\alpha \right)' + p(t)(y'(t))^\alpha + \mu Q(t)y^\alpha(g(t)) \leq 0. \quad (2.9)$$

From (2.6) we see that

$$r'(t)(y'(t))^\alpha + \alpha r(t)(y'(t))^{\alpha-1} y''(t) + p(t)(y'(t))^\alpha \leq 0.$$

Since $r(t)$ is positive and nondecreasing, this implies $y''(t) < 0$. Therefore, by Lemma 1, for $k \in (0, 1)$ fixed, there exists $t_3 \geq t_2$ such that

$$\frac{y(g(t))}{g(t)} \geq k \frac{y(t)}{t} \quad \text{for all } t \geq t_3. \quad (2.10)$$

Substituting (2.10) into (2.9) gives

$$\left(r(t)(y'(t))^\alpha\right)' + p(t)(y'(t))^\alpha + \mu k^\alpha Q(t) \left(\frac{g(t)}{t}\right)^\alpha y^\alpha(t) \leq 0 \quad \text{for } t \geq t_3. \quad (2.11)$$

Now define the function $w(t)$ by

$$w(t) = \rho(t) \frac{r(t)(y'(t))^\alpha}{y^\alpha(t)} \quad \text{for } t \geq t_3. \quad (2.12)$$

Clearly, $w(t) > 0$, and

$$w'(t) = \frac{\rho'(t)}{\rho(t)} w(t) + \rho(t) \frac{(r(t)(y'(t))^\alpha)'}{y^\alpha(t)} - \rho(t) \frac{r(t)(y'(t))^\alpha (y^\alpha(t))'}{y^{2\alpha}(t)}. \quad (2.13)$$

Using (2.11) and (2.12) in (2.13), we obtain

$$w'(t) \leq -\mu k^\alpha \rho(t) Q(t) \left(\frac{g(t)}{t}\right)^\alpha + \left(\frac{\rho'(t)}{\rho(t)} - \frac{p(t)}{r(t)}\right) w(t) - \frac{\alpha(w(t))^{1+1/\alpha}}{(r(t)\rho(t))^{1/\alpha}}.$$

In view of (2.3) and $w(t) > 0$, the last inequality implies

$$w'(t) \leq -\mu k^\alpha \rho(t) Q(t) \left(\frac{g(t)}{t}\right)^\alpha \quad \text{for } t \geq t_3.$$

Integrating this inequality from t_3 to t yields

$$0 \leq w(t) \leq w(t_3) - \mu k^\alpha \int_{t_3}^t \rho(s) Q(s) \left(\frac{g(s)}{s}\right)^\alpha ds \rightarrow -\infty$$

as $t \rightarrow \infty$, which is a contradiction.

Next, we consider Case (II). From (1.1), we obtain

$$\begin{aligned} \left(\frac{r(t)(y'(t))^\alpha}{A(t, t_0)}\right)' &= \frac{(r(t)(y'(t))^\alpha)'}{A(t, t_0)} - \frac{r(t)(y'(t))^\alpha A'(t, t_0)}{A^2(t, t_0)} \\ &= \frac{1}{A(t, t_0)} \left[(r(t)(y'(t))^\alpha)' + p(t)(y'(t))^\alpha \right] \\ &= -\frac{1}{A(t, t_0)} \int_a^b q(t, \tau) f(t, x(g(t, \tau))) d\tau \leq 0, \end{aligned}$$

i.e., $r(t)(y'(t))^\alpha / A(t, t_0)$ is decreasing. Hence, we have

$$\frac{r(s)(y'(s))^\alpha}{A(s, t_0)} \leq \frac{r(t)(y'(t))^\alpha}{A(t, t_0)} \quad \text{for } s \geq t \geq t_3, \quad (2.14)$$

from which we obtain

$$y'(s) \leq r^{1/\alpha}(t)y'(t) \left(\frac{A(s,t)}{r(s)} \right)^{1/\alpha} \quad \text{for } s \geq t.$$

It follows that

$$y(u) - y(t) \leq r^{1/\alpha}(t)y'(t) \int_t^u \left(\frac{A(s,t)}{r(s)} \right)^{1/\alpha} ds.$$

Letting $u \rightarrow \infty$ in the last inequality, we see that

$$y(t) \geq -r^{1/\alpha}(t)y'(t) \int_t^\infty \left(\frac{A(s,t)}{r(s)} \right)^{1/\alpha} ds = R(t) \left(-r^{1/\alpha}(t)y'(t) \right), \quad (2.15)$$

which implies

$$\left(\frac{y(t)}{R(t)} \right)' \geq 0,$$

and hence $y(t)/R(t)$ is nondecreasing. From this, the definition of $y(t)$, (vi), and (vii), we have

$$\begin{aligned} x(t) &\geq y(t) - \beta b(t)x(\sigma(t)) \geq y(t) - \beta b(t)y(\sigma(t)) \\ &\geq \left[1 - \beta b(t) \left(\frac{R(\sigma(t))}{R(t)} \right) \right] y(t) = Q_1(t)y(t). \end{aligned} \quad (2.16)$$

Again using the fact that $r(t)(y'(t))^\alpha / A(t, t_0)$ is decreasing, we have

$$r(t)(-y'(t))^\alpha \geq \frac{A(t, t_0)}{A(t_3, t_0)} r(t_2)(-y'(t_2))^\alpha = \gamma A(t, t_0) > 0 \quad \text{for } t \geq t_3, \quad (2.17)$$

for some positive constant γ .

Combining (2.17) and (2.15) gives

$$y(t) \geq \gamma^{1/\alpha} R(t) A^{1/\alpha}(t, t_0) \quad \text{for } t \geq t_3. \quad (2.18)$$

From (2.7), (2.16), (iv), and the fact that $y(t)$ is decreasing, we obtain

$$\begin{aligned} -\left(r(t)(y'(t))^\alpha \right)' &\geq p(t)(y'(t))^\alpha + \mu \int_a^b q(t, \tau) x^\alpha(g(t, \tau)) d\tau \\ &\geq p(t)(y'(t))^\alpha + \mu \int_a^b q(t, \tau) Q_1^\alpha(g(t, \tau)) y^\alpha(g(t, \tau)) d\tau \\ &\geq p(t)(y'(t))^\alpha + \mu \int_a^b q(t, \tau) Q_1^\alpha(g(t, \tau)) y^\alpha(t) d\tau \end{aligned}$$

$$= p(t) (y'(t))^\alpha + \mu Q^*(t) y^\alpha(t). \quad (2.19)$$

Using (2.18) in (2.19), we arrive at

$$-\left(r(t) (y'(t))^\alpha\right)' \geq p(t) (y'(t))^\alpha + \mu \gamma Q^*(t) A(t, t_0) R^\alpha(t). \quad (2.20)$$

With $U(t) = r(t) (y'(t))^\alpha$, (2.20) becomes

$$U'(t) \leq -\frac{p(t)}{r(t)} U(t) - \mu \gamma Q^*(t) A(t, t_0) R^\alpha(t),$$

which can be written as

$$\left(\frac{U(t)}{A(t, t_0)}\right)' \leq -\mu \gamma Q^*(t) R^\alpha(t), \quad \text{for } t \geq t_3.$$

Integrating this inequality from t_3 to t gives

$$\begin{aligned} U(t) &\leq U(t_3) A(t, t_3) - \mu \gamma A(t, t_0) \int_{t_3}^t Q^*(s) R^\alpha(s) ds \\ &\leq -\mu \gamma A(t, t_0) \int_{t_3}^t Q^*(s) R^\alpha(s) ds, \end{aligned}$$

which leads to

$$y'(t) \leq -(\mu \gamma)^{1/\alpha} \left(\frac{A(t, t_0)}{r(t)} \int_{t_3}^t Q^*(s) R^\alpha(s) ds \right)^{1/\alpha}.$$

An integration of the last inequality from t_3 to t implies

$$0 < y(t) \leq y(t_3) - (\mu \gamma)^{1/\alpha} \int_{t_3}^t \left(\frac{A(u, t_0)}{r(u)} \int_{t_3}^u Q^*(s) R^\alpha(s) ds \right)^{1/\alpha} du \rightarrow -\infty$$

as $t \rightarrow \infty$, by (2.5). This contradicts the fact that $y(t) > 0$ and completes the proof of the theorem. \square

Our next theorem gives conditions under which a solution will either oscillate or converge to zero as $t \rightarrow \infty$.

Theorem 2. In Theorem 2.2, if condition (2.5) is replaced by

$$\int_{t_0}^{\infty} \left(\frac{A(t, t_0)}{r(t)} \right)^{1/\alpha} \left(\int_{t_0}^t Q^*(s) ds \right)^{1/\alpha} dt = \infty, \quad (2.21)$$

then any solution x of equation (1) either oscillates or converges to zero as $t \rightarrow \infty$.

Proof. Let $x(t)$ be a nonoscillatory solution of (1), say $x(t) > 0$, $x(\sigma(t)) > 0$ for $t \in [t_1, \infty)$, and $x(g(t, \tau)) > 0$ for $(t, \tau) \in [t_1, \infty) \times [a, b]$ for some $t_1 \in [t_0, \infty)$. We again distinguish the two cases:

$$(I) \quad y'(t) > 0 \quad \text{or} \quad (II) \quad y'(t) < 0$$

for $t \geq t_2$ for some $t_2 \geq t_1$.

The proof if Case (I) holds is similar to that of Case (I) in the proof of Theorem 1, and hence is omitted.

Next, we consider Case (II). Since $y(t) > 0$ and $y'(t) < 0$, there exists a constant c such that

$$\lim_{t \rightarrow \infty} y(t) = c < \infty,$$

where $c \geq 0$.

If $c > 0$, there exists $t_3 \geq t_2$ such that

$$y(t) \geq c \quad \text{for } t \geq t_3. \quad (2.22)$$

From (2.7), (2.16), (2.22), and (iv), we see that

$$\begin{aligned} -\left(r(t)(y'(t))^\alpha\right)' &\geq p(t)(y'(t))^\alpha + \mu \int_a^b q(t, \tau) x^\alpha(g(t, \tau)) d\tau \\ &\geq p(t)(y'(t))^\alpha + \mu \int_a^b q(t, \tau) Q_1^\alpha(g(t, \tau)) y^\alpha(g(t, \tau)) d\tau \\ &\geq p(t)(y'(t))^\alpha + \mu \int_a^b q(t, \tau) Q_1^\alpha(g(t, \tau)) y^\alpha(t) d\tau \\ &\geq p(t)(y'(t))^\alpha + \mu c^\alpha Q^*(t), \end{aligned}$$

which can be written as

$$\begin{aligned} \left(\frac{r(t)(y'(t))^\alpha}{A(t, t_0)}\right)' &\leq -\mu c^\alpha \frac{1}{A(t, t_0)} Q^*(t) \\ &\leq -\mu c^\alpha Q^*(t), \quad \text{for } t \geq t_3. \end{aligned} \quad (2.23)$$

Integrating (2.23) from t_3 to t , we obtain

$$\frac{r(t)(y'(t))^\alpha}{A(t, t_0)} \leq \frac{r(t_3)(y'(t_3))^\alpha}{A(t_3, t_0)} - \mu c^\alpha \int_{t_3}^t Q^*(s) ds \leq -\mu c^\alpha \int_{t_3}^t Q^*(s) ds,$$

which leads to

$$y'(t) \leq -c\mu^{1/\alpha} \left(\frac{A(t, t_0)}{r(t)} \right)^{1/\alpha} \left(\int_{t_3}^t Q^*(s) ds \right)^{1/\alpha}.$$

Integrating from t_3 to $u \geq t_3$ and applying (2.21), we see that

$$0 \leq y(u) \leq y(t_3) - c\mu^{1/\alpha} \int_{t_3}^u \left(\frac{A(t, t_0)}{r(t)} \right)^{1/\alpha} \left(\int_{t_3}^t Q^*(s) ds \right)^{1/\alpha} dt \rightarrow -\infty$$

as $u \rightarrow \infty$ which is a contradiction. Hence, we have $c = 0$, that is, $\lim_{t \rightarrow \infty} y(t) = 0$. Since $0 < x(t) \leq y(t)$ on $[t_1, \infty)$, we have $\lim_{t \rightarrow \infty} x(t) = 0$, and this completes the proof of the theorem. \square

3. DISCUSSION AND EXAMPLES

The results here appear to be one of the first attempts to look at equations in the form of (1) containing a damping term. We hope that this will encourage other researchers to explore similar problems. We conclude this paper with two examples to illustrate the applicability of our results.

Example 1. Consider the neutral differential equation

$$\left(t^2 (y'(t))^{1/3} \right)' + t (y'(t))^{1/3} + \int_1^2 (t^6 + 2\tau) f(t, x(t/2 + 1/3\tau)) d\tau = 0, \\ t \geq 1. \quad (3.1)$$

Here we have $\alpha = 1/3$, $r(t) = t^2$, $p(t) = t$, $q(t, \tau) = t^6 + 2\tau$, $g(t, \tau) = t/2 + 1/3\tau$, $a = 1$, $b = 2$, and we take $y(t) = x(t) + \frac{1}{32}\phi(x(t/2))$ with $\phi(u) = \frac{1}{2}u$, and $f(t, u) = u^\alpha$. Then, $\beta = 1/2$, $\mu = 1$, $b(t) = 1/32$, $B(t) = 63/64$, $Q(t) = (63/64)^{1/3}(t^6 + 3)$, $Q^*(t) = (1/2)^{1/3}[t^6 + 3]$, $Q_1(t) = 1/2$, $A(t, t_0) = 1/t$, $A(s, t) = t/s$, and $R(t) = 1/8t^5$, $R(\sigma(t)) = 4/t^5$. It is clear that conditions (i)-(vii) and (1.2) hold. With $\rho(t) = t$, we see that condition (2.3) holds, and conditions (2.4) and (2.5) become

$$(63/64)^{1/3} \int_1^\infty s (s^6 + 3) \left(\frac{s/2 + 1/6}{s} \right)^{1/3} ds \geq (63/128)^{1/3} \int_1^\infty s^7 ds = \infty,$$

and

$$\int_1^\infty \left[\frac{1}{t^3} \int_1^t \left(\frac{1}{2} \right)^{1/3} (s^6 + 3) \left(\frac{1}{8s^5} \right)^{1/3} ds \right]^3 dt$$

$$\geq (3^3/2^{16}) \int_1^\infty \left[\frac{(t^{16/3} - 1)}{t^3} \right]^3 dt = \infty,$$

respectively, so equation (1) is oscillatory by Theorem 1.

Example 2. In Example 1, if we take $q(t, \tau) = t^{5/2} + 2\tau$ instead of $q(t, \tau) = t^6 + 2\tau$, then we see that all conditions of Theorem 2 hold. Since condition (2.5) is not satisfied, Theorem 1 can not be applied to Example 2. In this case, any solution $x(t)$ of the equation either oscillates or converges to zero as $t \rightarrow \infty$.

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