

# Delay differential equation of the 2<sup>nd</sup> order and it's an oscillation yardstick

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Received 16/09/2022, Revised 12/02/2023, Accepted 14/02/2023, Published 20/06/2023



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## Abstract

This study focuses on studying an oscillation of a second-order delay differential equation. Start work, the equation is introduced here with adequate provisions. All the previous is braced by theorems and examples that interpret the applicability and the firmness of the acquired provisions.

**Keywords:** Delay differential equations, Eventually positive, Increasing function, Oscillatory, Solution.

## Introduction

Nowadays, one of the most dominant connotations in mathematics is the delay differential equations (are denoted here by DDE's), which have received a lot of attention from the author three decades ago. For instance, some interested authors are in the resources <sup>1-4</sup>. Furthermore, this field of science is riveted also in various scientific disciplines as in <sup>5</sup>. A new discussion on this subject is in <sup>6</sup>. Moreover, the authors in <sup>7,8</sup> have studied the oscillation of third and fourth-order delay DDE's. Where the author in <sup>9</sup> is ascertain the oscillation of the 1<sup>st</sup> order DDE's with constant delay, in addition to the integral conditions are provided. While

the solutions behavior is discussed actually in <sup>10</sup>. Besides, the motif oscillatory solution is in <sup>11</sup>.

While in <sup>12</sup> is discussed the oscillation of a 2<sup>nd</sup> order mixed and multiple delay differential equations under a canonical operator. This work is divided into four sections, where section one is called the introduction, while section two is named after materials and methods which concludes introducing a DDE with adequate provisions. Moreover, the results are braced by theorems. And examples interpret the applicability and the firmness of the acquired provisions in the third section. Where the last section is the conclusion.

## Materials and Methods

Onset sheds light on studying the specific solutions, called oscillation, of the below DDE of the 2<sup>nd</sup> order.

**Definition. 1:** Let the DDE

$$ty''(t) - \sigma\rho(t)y(t - r(t)) = 0, t \geq T_0$$

Where  $T_0$  is a positive real number, a constant  $\sigma \in R$ ,  $\rho, r \in C([T_0, \infty), (0, \infty))$ ,  $0 < r(t) < t$ .

Now, here is an account of some important theorems with their proof that illustrates the purpose of work in oscillations.

**Theorem. 1:** If  $y(t)$  is a solution of Eq.1, which is eventually positive, then for sufficiently large  $t_0 > T_0$

$$\sigma \int_{t-\tau}^t p(s) \frac{y(s-r(s))}{y(s)} ds$$

$$\leq 2\tau y(t) - 2 \int_{t-\tau}^t y(s) ds, \quad t$$

$$> t_0 + 3\tau$$

Proof:

Firstly,  $(t - r(t)) > 0$ ,  $t > t_0 + \tau$ . So, dividing Eq.1 by  $y(t)$  for  $t > t_0 + 2\tau$  and integrating from  $t - \tau$  to  $t$ , plainly

$$\int_{t-\tau}^t t \frac{y''(s)}{y(s)} ds - \sigma \int_{t-\tau}^t p(s) \frac{y(s-r(s))}{y(s)} ds = 0, \quad t > t_0 + 3\tau \quad 2$$

The first integral is solved by supposing  $y(t) = \tan \theta$ , and after a couple of steps, which leads to:

$$\begin{aligned} \int_{t-\tau}^t t \frac{y''(s)}{y(s)} ds &= 2t[y(t) - y(t - \tau)] \\ &\quad - 2(t - \tau)[y(t) - y(t - \tau)] \\ &\quad - \int_{t-\tau}^t 2[y(s) - y(s - \tau)] ds, \quad t > t_0 + 3\tau. \end{aligned}$$

Actually, because of  $y$  is an increasing function, so  $y(t) - y(t - \tau) \leq y(t)$ , which is giving that

$$\begin{aligned} \int_{t-\tau}^t t \frac{y''(s)}{y(s)} ds &\leq 2ty(t) - 2(t - \tau)y(t) \\ &\quad - 2 \int_{t-\tau}^t y(s) ds \\ &= 2\tau y(t) - 2 \int_{t-\tau}^t y(s) ds, \quad t > t_0 + 3\tau. \end{aligned}$$

Over here, from Eq.2

$$\begin{aligned} \sigma \int_{t-\tau}^t p(s) \frac{y(s-r(s))}{y(s)} ds &= \int_{t-\tau}^t t \frac{y''(s)}{y(s)} ds \\ &\leq 2\tau y(t) - 2 \int_{t-\tau}^t y(s) ds, \quad t > t_0 + 3\tau. \end{aligned}$$

Hence

$$\begin{aligned} \sigma \int_{t-\tau}^t p(s) \frac{y(s-r(s))}{y(s)} ds &\leq 2\tau y(t) - 2 \int_{t-\tau}^t y(s) ds, \quad t > t_0 + 3\tau. \end{aligned}$$

**Theorem. 2:** Let  $y(t)$  be an eventually positive solution of Eq.1, then

$$\begin{aligned} \sigma \int_{t-\tau}^t p(s) \frac{y(s-r(s))}{y(s)} ds &\leq \sigma \tau p(t) - \\ \sigma \int_{t-\tau}^t \tau p'(s) ds, \quad t &\geq t_0 + 3\tau \quad 3 \end{aligned}$$

Proof:

Here starting proof by supposing  $u = p(s)$ ,  $dv = \frac{y(s-r(s))}{y(s)}$  and continue substituting, do not forget the fact that  $y(t)$  is an increasing function to get the following result

$$\begin{aligned} \sigma \int_{t-\tau}^t p(s) \frac{y(s-r(s))}{y(s)} ds &\leq \sigma \tau p(t) \\ &\quad - \sigma \int_{t-\tau}^t \tau p'(s) ds, \quad t \geq t_0 + 3\tau. \end{aligned}$$

**Definition. 2:** Let

$A(t) = \sigma \tau p(t) - \sigma \int_{t-\tau}^t \tau p'(s) ds$ ,  $t \geq t_0 + 3\tau$ . As well as, suppose that the following assumptions are verified.

(A<sub>1</sub>)  $\rho \in C^1([T_0, \infty), (0, \infty))$

(A<sub>2</sub>)

$\exists T_n \in ((n-1)\tau, n\tau)$ ,  $n \in N$ , s.t.  $\rho'(t) > 0$ , when  $t \in (T_n - \tau, T_n)$ , and  $\rho'(t) < 0$ , when  $t \in (T_n, n\tau]$

(A<sub>3</sub>)  $\sup\{\sigma \tau p(t) - \sigma \int_{t-\tau}^t \tau p'(s) ds\} > 0$

(A<sub>4</sub>)  $\rho((n-1)\tau) = 0$ ,  $n \in N$

**Theorem.3:** If the four cases of Definition 2 are satisfied, then

$$\sup\{A(n\tau)\} > 0, \quad n \in N$$

**Proof:**

$$\begin{aligned} A(n\tau) &= \sigma \tau p(n\tau) - \sigma \int_{(n-1)\tau}^{n\tau} \tau p'(s) ds \\ \sup\{A(n\tau)\} &= \sup \left\{ \sigma \tau p(n\tau) - \sigma \int_{(n-1)\tau}^{n\tau} \tau p'(s) ds \right\}. \end{aligned}$$

Visibly,  $\sup\{A(n\tau), n \in N\} > 0$  by A<sub>3</sub>

**Theorem. 4:** If the assumptions of Definition 1 are hold here,  $\rho(t)$  is periodic with period  $n\tau$ ,  $n \in N$  and

$$\rho'(t - \tau) > 0, \quad t \in ((T_n, n\tau), n \in N) \quad 4$$

$$\liminf_{t \rightarrow \infty} \sigma \int_{t-\tau}^t \rho(s) ds > 0 \quad 5$$

then, Eq.1 has only an oscillatory solution.

**Proof**

One basically uses contradiction in this proof by supposing that Eq.1 has eventually positive solution  $y(t)$ , so

$$A'(t) = \sigma\tau\rho'(t) - \sigma\tau\rho'(t) + \sigma\tau\rho'(t - \tau), \quad t \geq t_0 + 3\tau$$

$$A'(t) = \sigma\tau\rho'(t - \tau), \quad t \geq t_0 + 3\tau.$$

Under  $A_2$ , which is giving that  $A'(t) > 0$ ,  $t \in (T_n - \tau, T_n), n \in N$

Obviously,  $A(t)$  is an increasing function on  $(T_n, n\tau], n \in N$ .

To discuss the other cases, that is;  $A(T_n) < 0$ , when  $\rho(t_n - \tau) < 0, t_n \in (T_n, n\tau], n \in N$ . Add to that  $A(T_n) = 0$ , when  $\rho(t_n - \tau) = 0, t_n \in (T_n, n\tau], n \in N$ .

Again  $A_3$  gives right here  $\sup\{n\tau - T_n, n \in N\} > 0$ .

Moreover, from putting  $\beta(t) = \rho(t - \tau), t \in (T_n, n\tau], n \in N$ , then by  $A_2$

$$\beta'(t) = \rho'(t - \tau) < 0, t \in (T_n, n\tau], n \in N.$$

Besides,  $A_4$  informs that  $\beta(n\tau) = \rho(n\tau - \tau) = \rho((n - 1)\tau) = 0, n \in N$ .

It is going obviously from  $A_3$  that

$$\rho(t - \tau) > 0 \tag{6}$$

So let's go by assuming that  $t_n \leq x_n = n\tau - \varepsilon, \inf\{0 < \varepsilon < n\tau - T_n\}, n \in N$ .

Then Eq.3 helps to write the following step

$$\begin{aligned} \sigma \int_{x_n - \tau}^{x_n} p(s) \frac{y(s - r(s))}{y(s)} ds &\leq \sigma\tau p(x_n) - \sigma \int_{x_n - \tau}^{x_n} \tau p'(s) ds, \\ x_n \geq t_0 + 3\tau, \quad n \in N. \end{aligned}$$

Around here Eq.5 shows that  $\frac{y(t-r(t))}{y(t)}$  is bounded.

Because of  $\frac{y(t-r(t))}{y(t)} \geq \frac{y(t-\tau)}{y(t)}$ .

Hence there exist a positive constant  $M$  such that  $\frac{y(t-\tau)}{y(t)} \leq \frac{y(t-r(t))}{y(t)} \leq M, t \geq T \geq t_0 + 2\tau$

$$\begin{aligned} \sigma \int_{x_n - \tau}^{x_n} p(s) \frac{y(s-r(s))}{y(s)} ds &\leq \\ \sigma \int_{x_n - \tau}^{x_n} p(s) M ds, \quad x_n \geq T, n \in N \end{aligned} \tag{7}$$

By Eq.6 and the periodicity of  $\rho(t)$ , which leads to

$$\begin{aligned} \sigma \int_{x_n - \tau}^{x_n} p(s) \frac{y(s - r(s))}{y(s)} ds &> \sigma \int_{x_n - \tau}^{x_n} p(s) M ds, \quad x_n \geq T, n \in N. \end{aligned}$$

Unfortunately, it is a contradiction with Eq.7

Let  $\{t_n\}$  be a sequence s.t.  $t_n \rightarrow n\tau$  as  $n \rightarrow \infty, t_n \in (T_n, n\tau], n \in N$ . Then

$$\begin{aligned} A(n\tau) &= \sigma\tau p(n\tau) - \sigma \int_{T_n}^{n\tau} \tau p'(s) ds \\ A(n\tau) &= \sigma\tau p(n\tau) - \sigma \left[ \int_{(n-1)\tau}^{n\tau} \tau p'(s) ds + \int_{T_n}^{n\tau} \tau p'(s) ds \right] \\ &= \sigma\tau p(n\tau) - \sigma \left[ \int_{T_n}^{n\tau} \tau p'(s) ds - \int_{T_n}^{(n-1)\tau} \tau p'(s) ds + \int_{T_n}^{n\tau} \tau p'(s) ds \right] \\ &= \sigma\tau p(n\tau) - \sigma \left[ \int_{T_n}^{n\tau} \tau p'(s) ds - \int_{T_n}^{(n-1)\tau} \tau p'(s) ds \right] \\ &= \sigma\tau p(n\tau) - \sigma \left[ \int_{T_n}^{n\tau} \tau p'(s) ds + \sigma \int_{T_n}^{(n-1)\tau} \tau p'(s) ds - \sigma \int_{T_n}^{n\tau} \tau p'(s) ds \right] \end{aligned}$$

One can easily check when  $t_n \rightarrow n\tau$  as  $n \rightarrow \infty$ , then  $\sigma \int_{T_n}^{(n-1)\tau} \tau p'(s) ds = 0$  and

$\sigma \int_{T_n}^{n\tau} \tau p'(s) ds = 0$ , where the first term is also equal zero after some simplified steps and using the assumption  $A_4$ . From all of these, the result is  $A(n\tau) = 0$ , which contradicts Theorem 3. Finally, this ends the proof.

**Theorem 5:** If all presumptions of def.1 are hold here,  $\rho(t)$  is periodic with period  $n\tau, n \in N$  and  $\rho'(t - \tau) > 0, t \in ((T_n, n\tau), n \in N$

and

$$\limsup_{t \rightarrow \infty} \sigma \int_{t-\tau}^t \rho(s) ds > 1 \quad 8$$

then, Eq.1 has only an oscillatory solutions.

The proof of the above theorem is clear by tracking the same steps in the proof of Theorem 4.

**Implementation:**

1• Let the following DDE

$$ty''(t) - (\cos t)y\left(t - \frac{\pi}{2}\right) = 0, \quad t \geq 0 \quad 9$$

Here, when compare the above equation with Eq.1 to get the corresponding results  $T_0 = 0$ ,  $\rho(t) = \cos t$ ,  $\sigma = 1$ , and  $r(t) = \tau = \frac{\pi}{2}$

Clear that assumption  $A_1$  is hold, where to satisfy  $A_2$  in some few steps

$$T_n = \left(n - \frac{1}{2}\right) \frac{\pi}{2}$$

Where

$$\rho'(t) = -\sin t > 0, t \in \left( \left(n - \frac{3}{2}\right) \frac{\pi}{2}, \left(n - \frac{1}{2}\right) \frac{\pi}{2} \right), n \in N.$$

Taking the angle located in the third and fourth quadrants and ignoring the case of the other two quadrants. The opposite of this case applies to the following:

$$\rho'(t) < 0, t \in \left( \left(n - \frac{1}{2}\right) \frac{\pi}{2}, \frac{n\pi}{2} \right), n \in N.$$

To verify  $A_3$

$$\begin{aligned} & \sup \left\{ \frac{\pi}{2} \cos t - \int_{t-\frac{\pi}{2}}^t (-\sin s) ds \right\} \\ &= \sup \left\{ \frac{\pi}{2} \cos t - \frac{\pi}{2} \cos t + \frac{\pi}{2} \cos \left(t - \frac{\pi}{2}\right) \right\} \\ &= \sup \left\{ \frac{\pi}{2} \left( \cos t \cos \frac{\pi}{2} + \sin t \sin \frac{\pi}{2} \right) \right\} \\ &= \sup \left\{ \frac{\pi}{2} (\sin t) \right\} > 0. \end{aligned}$$

Finally, to check  $A_4$

$$\rho((n-1)\tau) = \cos\left((n-1)\frac{\pi}{2}\right) = 0, \quad n \in N \text{ is even.}$$

Clear to verify Eq.4

$$\begin{aligned} \rho'(t - \tau) &= -\sin\left(t - \frac{\pi}{2}\right) = \cos t > 0, \quad t \in ((T_n, (2n+1)\tau), n \in N, n \text{ is even,} \end{aligned}$$

and

$$\begin{aligned} \liminf_{t \rightarrow \infty} \int_{t-\frac{\pi}{2}}^t \rho(s) ds &= \liminf_{t \rightarrow \infty} \int_{t-\frac{\pi}{2}}^t \cos(s) ds \\ &= \liminf_{t \rightarrow \infty} \left\{ \sin t - \sin \left(t - \frac{\pi}{2}\right) \right\} \\ &= \liminf_{t \rightarrow \infty} \{ \sin t + \cos t \} < 0. \end{aligned}$$

So, condition in Eq.5 is not verified.

While

$$\begin{aligned} \limsup_{t \rightarrow \infty} \int_{t-\frac{\pi}{2}}^t \rho(s) ds &= \limsup_{t \rightarrow \infty} \int_{t-\frac{\pi}{2}}^t \cos(s) ds \\ &= \limsup_{t \rightarrow \infty} \left\{ \sin t - \sin \left(t - \frac{\pi}{2}\right) \right\} \\ &> 1. \end{aligned}$$

Therefore condition in Eq.8 is satisfied here.

Hence Eq.9 in its entirety solutions are oscillatory by Theorem 5.

2• Suppose that the DDE

$$ty''(t) - \left(\frac{1}{\pi e} + \delta \sin t\right) y\left(t - \frac{\pi}{2}\right) = 0 \quad t > 0 \quad 10$$

Comparing this DDE with Eq.1. Inasmuch the corresponding values are  $T_0 = 0$ ,  $\rho(t) = \frac{1}{\pi e} + \delta \sin t$ ,  $\delta \in (0, \frac{1}{\pi e}]$ ,  $\sigma = 1$ , and  $\tau = \frac{\pi}{2}$ .

Here  $A_1$  is hold, where to satisfy  $A_2$  below

$$\begin{aligned} T_n &= (2n + 0.5) \frac{\pi}{2} \\ \rho'(t) &= \delta \cos t > 0, t \in \left( (2n - 0.5) \frac{\pi}{2}, (2n + 0.5) \frac{\pi}{2} \right), n \in N, n \text{ is even.} \end{aligned}$$

$$\rho'(t) < 0, \quad t \in \left( (2n + 0.5) \frac{\pi}{2}, n \frac{\pi}{2} \right), n \in N, n \text{ is odd.}$$

Now to satisfy  $A_3$

$$\begin{aligned} & \sup \left\{ \frac{\pi}{2} \left( \frac{1}{\pi e} + \sin t \right) - \delta \int_{t-\frac{\pi}{2}}^t \frac{\pi}{2} (\cos s) ds \right\} \\ &= \sup \left\{ \frac{\pi}{2} \left( \frac{1}{\pi e} + \sin t \right) - \delta \frac{\pi}{2} \sin t \right. \\ & \quad \left. + \delta \frac{\pi}{2} \sin \left( t - \frac{\pi}{2} \right) \right\} \\ &= \sup \left\{ \frac{\pi}{2} \left( \frac{1}{\pi e} - \delta \cos t \right) \right\} > 0. \end{aligned}$$

At last, to check  $A_4$

$$\rho((n-1)\tau) = \frac{1}{\pi e} + \delta \sin(n-1) \frac{\pi}{2} = 0,$$

where  $n = 2n \in N$ , and  $n$  is even,  $\delta = \frac{1}{\pi e}$ .

The next step is to verify Eq.4

$$\begin{aligned} \rho'(t-\tau) &= \delta \cos \left( t - \frac{\pi}{2} \right) = \delta \sin t > 0, \quad t \\ &\in ((T_n, (2n+1)\tau), n \\ &\in N, n \text{ is odd}, \end{aligned}$$

and

$$\begin{aligned} \liminf_{t \rightarrow \infty} \int_{t-\frac{\pi}{2}}^t \rho(s) ds &= \liminf_{t \rightarrow \infty} \int_{t-\frac{\pi}{2}}^t \left( \frac{1}{\pi e} + \delta \sin(s) \right) ds \\ &= \liminf_{t \rightarrow \infty} \left\{ \frac{1}{\pi e} \left( t - t + \frac{\pi}{2} \right) - \delta (\cos t \right. \\ & \quad \left. - \cos \left( t - \frac{\pi}{2} \right) \right\} \end{aligned}$$

## Conclusion

Recently, many authors are interested in studying the oscillation of DDE. In this paper, are kept going on studying the oscillation solution behavior of DDE of second order. Furthermore, we

$$= \liminf_{t \rightarrow \infty} \left\{ \frac{1}{2e} - \delta (\cos t - \sin t) \right\} < 0.$$

Hence, the condition in Eq.5 is not verified as you have seen above.

But

$$\limsup_{t \rightarrow \infty} \int_{t-\frac{\pi}{2}}^t \rho(s) ds$$

$$= \limsup_{t \rightarrow \infty} \int_{t-\frac{\pi}{2}}^t \left( \frac{1}{\pi e} + \delta \sin(s) \right) ds$$

$$= \limsup_{t \rightarrow \infty} \left\{ \frac{1}{2e} - \delta (\cos t - \sin t) \right\} > 1$$

Over here the condition in Eq.8 is satisfied.

Moreover by Theorem. 5, notice that in its entirety the solutions of Eq.10 are oscillatory.

## Acknowledgment

I would like to express my gratefully acknowledge to Mustansiriyah University for supporting this work.

## Author's Contribution Statement

- Conflicts of Interest: None.

- Ethical Clearance: The project was approved by the local ethical committee in Mustansiriyah University.

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## المعادلة التفاضلية التباطؤية من الرتبة الثانية ومعيار تذبذبها

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### الخلاصة

تركز هذه الدراسة على دراسة تذبذب المعادلة التفاضلية التباطؤية من الدرجة الثانية. بدء العمل، تم تقديم المعادلة هنا مع الشروط المناسبة. كل ما سبق مدعوم بالنظريات والأمثلة التي تفسر قابلية التطبيق للشروط المستنتجة.  
الكلمات المفتاحية: المعادلات التفاضلية التباطؤية، اللانهاية الموجبة، الدالة المتزايدة، التذبذب، الحل.