OSCILLATION OF FIRST-ORDER IMPULSIVE ADVANCED DIFFERENTIAL EQUATIONS WITH INTEGRAL JUMP CONDITION

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Abstract

In this paper, we investigate the oscillation of first-order impulsive advanced differential equations with integral jump condition of the form

$$x'(t)=p(t)x(t+\tau),\quad t\neq t_k,\,t\in\big[t_0,\,\infty\big),$$

$$\Delta x(t_k) = c_k \int_{t_k - \Theta_k}^{t_k - \Theta_k} x(s) ds, \quad t = t_k, k = 1, 2, ...,$$

where $0 \le \sigma_k \le \theta_k \le t_k - t_{k-1}$, $c_k \ge 0$, k = 1, 2, ..., and $\tau \ge 0$ are given constants.

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1. Introduction

Many evolution processes in real world phenomena and applications are characterized by the fact that at certain moments of time they experience an abrupt change of state. Often these short-term perturbations are treated as having acted instantaneously or in the form of impulses. Impulsive differential equations and impulsive functional differential equations have been developed for mathematical modeling of impulsive problems in physics, medicine, population dynamics, biotechnology, control theory, etc. see [1-5].

The theory of oscillation of impulsive functional differential equations has been studied by a number of authors; see, for example, [6-13] and references therein. However, there are only a few papers that consider the oscillatory behavior of impulsive differential equations with advanced argument, see [14-17].

In this paper, we investigate sufficient conditions for oscillation of all solutions of the first-order impulsive advanced differential equation with integral jump condition of the form

$$\begin{cases} x'(t) = p(t)x(t+\tau), & t \neq t_k, \ t \in [t_0, \infty), \\ \Delta x(t_k) = c_k \int_{t_k - \theta_k}^{t_k - \sigma_k} x(s) ds, & t = t_k, \ k = 1, 2, \dots \end{cases}$$
 (1.1)

Together with equation (1.1), we consider the first-order impulsive advanced differential inequalities with integral jump condition

$$\begin{cases} x'(t) \ge p(t)x(t+\tau), & t \ne t_k, \ t \in [t_0, \infty), \\ \Delta x(t_k) \ge c_k \int_{t_k - \theta_k}^{t_k - \sigma_k} x(s) ds, & t = t_k, \ k = 1, 2, ..., \end{cases}$$

$$(1.2)$$

and

$$\begin{cases} x'(t) \le p(t)x(t+\tau), & t \ne t_k, t \in [t_0, \infty), \\ \Delta x(t_k) \le c_k \int_{t_k - \theta_k}^{t_k - \sigma_k} x(s) ds, & t = t_k, k = 1, 2, ..., \end{cases}$$

$$(1.3)$$

Oscillation of First-order Impulsive Advanced Differential Equations ... 291 under the following hypotheses:

(H₁) $0 \le t_0 < t_1 < t_2 < \dots < t_k < \dots$ are fixed points with $\lim_{k \to \infty} t_k = \infty$;

(H₂) Function $p \in PC([t_0, \infty), R) = \{p : [t_0, \infty) \to R \mid p(t) \text{ is continuous} \}$ for $t \in [t_0, \infty), t \neq t_k$ and $p(t_k^+), p(t_k^-)$ exist with $p(t_k^-) = p(t_k), k = 1, 2, ...\};$

(H₃) Constants $\tau > 0$ and $c_k \ge 0$, σ_k , θ_k are satisfied $0 \le \sigma_k \le \theta_k$ $\le t_k - t_{k-1}$, for k = 1, 2, ...

A function $x \in PC([t_0, \infty), R)$ is said to be a *solution* of equation (1.1) on $[t_0, \infty)$ if the following conditions are satisfied:

(i)
$$x(t)$$
 satisfies $x'(t) = p(t)x(t+\tau)$ for $t \in [t_0, \infty)$ and $t \neq t_k$;

(ii) $\Delta x(t_k) = x(t_k^+) - x(t_k^-) = c_k \int_{t_k - \theta_k}^{t_k - \sigma_k} x(s) ds$ for each t_k , and x(t) and x'(t) are left continuous for each t_k , k = 1, 2, ...

The solution x(t) of inequality (1.2) is said to be *eventually positive* if there exists $T > t_0$ such that x(t) > 0 for $t \ge T$. Analogously, the solution x(t) of inequality (1.3) is said to be *eventually negative* if there exists $T > t_0$ such that x(t) < 0 for $t \ge T$.

Definition 1.1. A nontrivial solution of equation (1.1) is said to be *nonoscillatory* if the solution is eventually positive or eventually negative. Otherwise, it is said to be *oscillatory*. Equation (1.1) is said to be *oscillatory* if all solutions are oscillatory.

Denote $t_l = \max\{t_k : t \ge t_k, k = 1, 2, ...\}$. The following lemma will be used in our main results.

Lemma 1.2. Let (H_1) hold. Assume that $q \in PC([t_0, \infty), R)$ and $0 \le \sigma_k \le \theta_k \le t_k - t_{k-1}, c_k \ge 0, k = 1, 2, ..., are constants. If$

$$\begin{cases} x'(t) \ge q(t), & t \ne t_k, t \in [t_0, \infty), \\ \Delta x(t_k) \ge c_k \int_{t_k - \theta_k}^{t_k - \sigma_k} x(s) ds, & t = t_k, t_k \in [t_0, \infty), \end{cases}$$

$$(1.4)$$

then for $t \ge t_0$,

$$x(t) \ge x(t_0) \left(\prod_{t_0 < t_k < t} [1 + c_k(\theta_k - \sigma_k)] \right) + \sum_{t_0 < t_k < t} \left[\prod_{t_k < t_j < t} (1 + c_j(\theta_j - \sigma_j)) \right]$$

$$\times \left([1 + c_k(\theta_k - \sigma_k)] \int_{t_{k-1}}^{t_k - \theta_k} q(s) ds \right)$$

$$+ \int_{t_k - \theta_k}^{t_k - \sigma_k} [1 + c_k(t_k - \sigma_k - s)] q(s) ds$$

$$+ \int_{t_k - \sigma_k}^{t_k} q(s) ds \right) + \int_{t_l}^{t} q(s) ds.$$

$$(1.5)$$

Proof. See [18].

2. Main Results

Theorem 2.1. Let (H_1) - (H_3) hold. Assume that there exists a sequence of disjoint intervals $J_n = (\xi_n, \eta_n)$, $n \in N$ such that $\eta_n - \xi_n = 2\tau$ and $t_j - \theta_j \in J_n$, where $t_j = \min\{t_k : t_k \in J_n\}$. In addition, suppose that the following conditions hold:

(M₁) For each
$$n \in N$$
, $t \in J_n$ and $t_k \in J_n$,
$$p(t) \ge 0, \quad c_k \ge 0, \quad k = 1, 2,$$
 (2.1)

 (M_2) There exists $v_1 > 0$ such that for $n \ge v_1$,

$$\sum_{\xi_n < t_k < \xi_n + \tau} \left(\prod_{t_k < t_j < \xi_n + \tau} (1 + c_j(\theta_j - \sigma_j)) \left[(1 + c_k(\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) ds \right] \right)$$

$$+ \int_{t_k - \Theta_k}^{t_k - \sigma_k} p(s) (1 + c_k (t_k - \sigma_k - s)) ds + \int_{t_k - \sigma_k}^{t_k} p(s) ds \bigg]$$

$$+ \int_{t_k}^{\xi_n + \tau} p(s) ds \ge 1.$$

$$(2.2)$$

Then:

- (D_1) Inequality (1.2) has no eventually positive solutions.
- (D_2) Inequality (1.3) has no eventually negative solutions.
- (D_3) Every solution of equation (1.1) is oscillatory.

Proof. Firstly, we prove that inequality (1.2) has no eventually positive solution. Suppose, to the contrary, that there exists a solution x(t) of (1.2) such that x(t) > 0 for $t \ge T$. Since $\xi_n \to \infty$ as $n \to \infty$, there exists $v_0 > 0$ such that for $n \ge v_0$ we have $\xi_n > T$. From (1.2) and (2.1), it follows that $x'(t) \ge 0$ and $\Delta x(t_k) = c_k \int_{t_k - \theta_k}^{t_k - \sigma_k} x(s) ds \ge 0$ for $t, t_k \in J_n$, i.e., x(t) is a nondecreasing in $t \in J_n$, $n \ge v_0$.

Let $v = \max\{v_0, v_1\}$ and $n \ge v$. By using Lemma 1.2, we get

$$x(\xi_n + \tau) \ge x(\xi_n) \prod_{\xi_n < t_k < \xi_n + \tau} (1 + c_k(\theta_k - \sigma_k))$$

$$+ \sum_{\xi_n < t_k < \xi_n + \tau} \left[\prod_{t_k < t_j < \xi_n + \tau} (1 + c_j(\theta_j - \sigma_j)) \right]$$

$$\times \left((1 + c_k(\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) x(s + \tau) ds \right]$$

$$+ \int_{t_k - \theta_k}^{t_k - \sigma_k} (1 + c_k(t_k - \sigma_k - s)) p(s) x(s + \tau) ds$$

$$+ \int_{t_k - \sigma_k}^{t_k} p(s)x(s+\tau)ds \bigg] + \int_{t_l}^{\xi_n + \tau} p(s)x(s+\tau)ds. \tag{2.3}$$

If $t \in (\xi_n, \xi_n + \tau)$, then $(t + \tau) \in (\eta_n - \tau, \eta_n)$. From x(t) is a nondecreasing function in $(\eta_n - \tau, \eta_n)$, it follows that

$$x(\xi_{n} + \tau) \geq x(\xi_{n}) \prod_{\xi_{n} < t_{k} < \xi_{n} + \tau} (1 + c_{k}(\theta_{k} - \sigma_{k}))$$

$$+ x(\xi_{n} + \tau) \left\{ \sum_{\xi_{n} < t_{k} < \xi_{n} + \tau} \prod_{t_{k} < t_{j} < \xi_{n} + \tau} (1 + c_{j}(\theta_{j} - \sigma_{j})) \right\}$$

$$\times \left((1 + c_{k}(\theta_{k} - \sigma_{k})) \int_{t_{k-1}}^{t_{k} - \theta_{k}} p(s) ds \right\}$$

$$+ \int_{t_{k} - \theta_{k}}^{t_{k} - \sigma_{k}} (1 + c_{k}(t_{k} - \sigma_{k} - s)) p(s) ds$$

$$+ \int_{t_{k} - \sigma_{k}}^{t_{k}} p(s) ds \right\} + \int_{t_{l}}^{\xi_{n} + \tau} p(s) ds$$

$$+ (2.4)$$

Therefore,

$$0 \ge x(\xi_n) \prod_{\xi_n < t_k < \xi_n + \tau} (1 + c_k(\theta_k - \sigma_k))$$

$$+ x(\xi_n + \tau) \left\{ \sum_{\xi_n < t_k < \xi_n + \tau} \left[\prod_{t_k < t_j < \xi_n + \tau} (1 + c_j(\theta_j - \sigma_j)) \right] \right\}$$

$$\times \left((1 + c_k(\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) ds \right\}$$

$$+ \int_{t_k - \theta_k}^{t_k - \sigma_k} (1 + c_k(t_k - \sigma_k - s)) p(s) ds$$

$$+ \int_{t_k - \sigma_k}^{t_k} p(s)ds \bigg] + \int_{t_l}^{\xi_n + \tau} p(s)ds - 1 \bigg\}. \tag{2.5}$$

From (2.5) for $n \ge v$, we have that

$$\sum_{\xi_{n} < t_{k} < \xi_{n} + \tau} \left(\prod_{t_{k} < t_{j} < \xi_{n} + \tau} (1 + c_{j}(\theta_{j} - \sigma_{j})) \left[(1 + c_{k}(\theta_{k} - \sigma_{k})) \int_{t_{k-1}}^{t_{k} - \theta_{k}} p(s) ds \right] + \int_{t_{k} - \theta_{k}}^{t_{k} - \sigma_{k}} p(s) ds < 1,$$

$$(2.6)$$

which contradicts (2.2). In order to prove that (1.3) has no eventually negative solution it suffices to note that if x(t) is a solution of (1.3), then -x(t) is a solution of (1.2). From (M_1) and (M_2) , it follows that equation (1.1) has neither an eventually positive nor an eventually negative solution. Therefore, from Definition 1.1 the solution of (1.1) is oscillatory. The proof is complete.

Theorem 2.2. Let (H_1) - (H_3) hold. Assume that there exists a sequence of disjoint intervals $J_n = (\xi_n, \eta_n)$, $n \in N$ such that $\eta_n - \xi_n \ge 2\tau$ and $t_j - \theta_j \in J_n$, where $t_j = \min\{t_k : t_k \in J_n\}$. In addition, suppose that the following conditions hold:

(M₃) For any
$$n \in N$$
, $t \in J_n$ and $t_k \in J_n$,
$$p(t) \ge 0, \quad c_k \ge 0, \quad k = 1, 2,$$
 (2.7)

 (M_4) There exists a constant K and integer $v_1 > 0$ such that for any $n \ge v_1$ and $t \in (\xi_n, \eta_n - \tau)$,

$$\sum_{t \le t_k \le t + \tau} \left[\prod_{t_k \le t_j \le t + \tau} (1 + c_j(\theta_j - \sigma_j)) \left((1 + c_k(\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) ds + \int_{t_k - \theta_k}^{t_k - \sigma_k} p(s) (1 + c_k(t_k - \sigma_k - s)) ds + \int_{t_k - \sigma_k}^{t_k} p(s) ds \right] + \int_{t_k}^{t + \tau} p(s) ds \ge K > e^{-1}.$$
(2.8)

(M₅) There exist a constant $\phi > 0$ and an integer $v_2 > 0$ such that for any $n \ge v_2$ there exists $t_n^* \in [\xi_n, \, \xi_n + \tau]$ such that

$$A_n(t_n^*)B_n(t_n^*) \ge \emptyset, \tag{2.9}$$

where

$$A_n(t) = \sum_{\xi_n \le t_k \le t} \left[\prod_{t_k \le t_j \le t} (1 + c_j(\theta_j - \sigma_j)) \right]$$

$$\times \left((1 + c_k(\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) ds \right.$$

$$+ \left. \int_{t_k - \theta_k}^{t_k - \sigma_k} p(s) (1 + c_k(t_k - \sigma_k - s)) ds \right.$$

$$+ \left. \int_{t_k - \sigma_k}^{t_k} p(s) ds \right) \right] + \int_{t_l}^{t} p(s) ds,$$

and

$$B_n(t) = \sum_{t \le t_k \le \xi_n + \tau} \left[\prod_{t_k \le t_j \le \xi_n + \tau} (1 + c_j(\theta_j - \sigma_j)) \times \left((1 + c_k(\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) ds \right) \right]$$

$$+ \int_{t_k-\theta_k}^{t_k-\sigma_k} p(s) (1 + c_k(t_k - \sigma_k - s)) ds$$

$$+ \int_{t_k - \sigma_k}^{t_k} p(s) ds \bigg] + \int_{t_l}^{\xi_n + \tau} p(s) ds.$$

 (M_6) There exists $v_3 > 0$ such that for any $n \ge v_3$ the inequality

$$\eta_n - \xi_n > (m_0 + 1)\tau,$$
(2.10)

is valid, where

$$m_0 = \min\{m \in N : \phi(eK)^m > 1\}.$$
 (2.11)

Then:

- (D_4) Inequality (1.2) has no eventually positive solutions.
- (D_5) Inequality (1.3) has no eventually negative solutions.
- (D_6) Every solution of equation (1.1) is oscillatory.

Proof. Suppose, to the contrary, that the inequality (1.2) has a solution x(t) such that for T large enough we have x(t) > 0, $t \ge T$. Since $\xi_n \to \infty$ as $n \to \infty$, there exists $v_0 > 0$ such that $\xi_n > T$, $n \ge v_0$, k = 1, 2, ... and then from (1.2) and (2.7) it follows that x(t) is a nondecreasing function in J_n , $n \ge v_0$.

Now, we set $v = \max(v_0, v_1, v_2, v_3)$. Then for any $n \ge v$ the solution x(t) is a nondecreasing function in J_n . From (1.2) and Lemma 1.2, we have that

$$x(t_n^{*+}) \ge x(\xi_n) \prod_{\xi_n < t_k < t_n^*} (1 + b_k(\theta_k - \sigma_k))$$

$$+ \sum_{\xi_n < t_k < t_n^*} \left[\prod_{t_k < t_j < t_n^*} (1 + b_j(\theta_j - \sigma_j)) \right]$$

$$\times \left((1 + b_k (\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) x(s+\tau) ds \right)$$

$$+ \int_{t_k - \theta_k}^{t_k - \sigma_k} (1 + b_k (t_k - \sigma_k - s)) p(s) x(s+\tau) ds$$

$$+ \int_{t_k - \sigma_k}^{t_k} p(s) x(s+\tau) ds \right) \left[+ \int_{t_l}^{t_n^*} p(s) x(s+\tau) ds \right]$$

Since $x(t + \tau)$ is nondecreasing in (ξ_n, t_n^*) and $x(\xi_n) > 0$,

$$x(t_{n}^{*+}) \ge x(\xi_{n} + \tau^{+}) \left\{ \sum_{\xi_{n} < t_{k} < t_{n}^{*}} \left[\prod_{t_{k} < t_{j} < t_{n}^{*}} (1 + c_{j}(\theta_{j} - \sigma_{j})) \right] \right\}$$

$$\times \left((1 + c_{k}(\theta_{k} - \sigma_{k})) \int_{t_{k-1}}^{t_{k} - \theta_{k}} p(s) ds \right)$$

$$+ \int_{t_{k} - \theta_{k}}^{t_{k} - \sigma_{k}} (1 + b_{k}(t_{k} - \sigma_{k} - s)) p(s) ds$$

$$+ \int_{t_{k} - \sigma_{k}}^{t_{k}} p(s) ds \right\}$$

$$+ \int_{t_{k} - \sigma_{k}}^{t_{k}} p(s) ds \right\}.$$

That is

$$x(t_n^{*+}) \ge x(\xi_n + \tau^+) A_n(t_n^*).$$
 (2.12)

Similarly, we have

$$x(\xi_{n} + \tau^{+}) \ge x(t_{n}^{*+}) \prod_{\substack{t_{n}^{*} < t_{k} < \xi_{n} + \tau}} (1 + c_{k}(\theta_{k} - \sigma_{k}))$$

$$+ \sum_{\substack{t_{n}^{*} < t_{k} < \xi_{n} + \tau}} \left[\prod_{\substack{t_{k} < t_{j} < \xi_{n} + \tau}} (1 + b_{j}(\theta_{j} - \sigma_{j})) \right]$$

$$\times \left((1 + c_k (\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) x(s+\tau) ds \right)$$

$$+ \int_{t_k - \theta_k}^{t_k - \sigma_k} (1 + c_k (t_k - \sigma_k - s)) p(s) x(s+\tau) ds$$

$$+ \int_{t_k - \sigma_k}^{t_k} p(s) x(s+\tau) ds \right] + \int_{t_l}^{\xi_n + \tau} p(s) x(s+\tau) ds.$$

Then, we obtain

$$x(\xi_n + \tau^+) \ge x(t_n^* + \tau^+) B_n(t_n^*).$$
 (2.13)

Hence, from (2.12) and (2.13), it follows that

$$\frac{x(t_n^* + \tau^+)}{x(t_n^{*+})} \le \frac{1}{A_n(t_n^*)B_n(t_n^*)} \\
\le \frac{1}{\phi}, \quad n \ge \nu.$$
(2.14)

From (1.2) and Lemma 1.2, we have that

$$x(t+\tau) \ge x(t) \prod_{t < t_k < t+\tau} (1 + c_k (\theta_k - \sigma_k))$$

$$+ \sum_{t < t_k < t+\tau} \left[\prod_{t_k < t_j < t+\tau} (1 + c_j (\theta_j - \sigma_j)) \right]$$

$$\times \left((1 + c_k (\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) x(s+\tau) ds \right]$$

$$+ \int_{t_k - \theta_k}^{t_k - \sigma_k} (1 + c_k (t_k - \sigma_k - s)) p(s) x(s+\tau) ds$$

$$+ \int_{t_k - \sigma_k}^{t_k} p(s) x(s+\tau) ds \right] + \int_{t_l}^{t+\tau} p(s) x(s+\tau) ds,$$

for $n \ge v$ and $t \in (\xi_n, \eta_n - \tau)$. Since, $1 + c_k(\theta_k - \sigma_k) \ge 1$ and $x(s + \tau) \ge 1$

$$x(t + \tau^+)$$
 for $s \in (t, t + \tau)$, we have

$$x(t+\tau) \ge x(t) + x(t+\tau) \left\{ \sum_{t < t_k < t+\tau} \left[\prod_{t_k < t_j < t+\tau} (1 + c_j(\theta_j - \sigma_j)) \right] \right\}$$

$$\times \left((1 + c_k(\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) ds \right)$$

$$+ \int_{t_k - \theta_k}^{t_k - \sigma_k} (1 + c_k(t_k - \sigma_k - s)) p(s) ds$$

$$+ \int_{t_k - \sigma_k}^{t_k} p(s) ds \right\} + \int_{t_l}^{t+\tau} p(s) ds \right\}.$$

Thus,

$$x(t) \le x(t+\tau) \left\{ 1 - \left[\sum_{t < t_k < t+\tau} \left[\prod_{t_k < t_j < t+\tau} (1 + c_j(\theta_j - \sigma_j)) \right] \right] \right\}$$

$$\times \left((1 + c_k(\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) ds \right)$$

$$+ \int_{t_k - \theta_k}^{t_k - \sigma_k} (1 + c_k(t_k - \sigma_k - s)) p(s) ds$$

$$+ \int_{t_k - \sigma_k}^{t_k} p(s) ds \right] + \int_{t_l}^{t+\tau} p(s) ds \right\}.$$

Using the fact that $1 - x \le e^{-x}$, $x \in R$, we obtain

$$x(t) \le x(t+\tau) \exp\left\{-\left[\sum_{t < t_k < t+\tau} \left[\prod_{t_k < t_j < t+\tau} (1+b_j(\theta_j - \sigma_j))\right] \times \left((1+b_k(\theta_k - \sigma_k)) \int_{t_{k-1}}^{t_k - \theta_k} p(s) ds\right]\right\}$$

$$+ \int_{t_k-\theta_k}^{t_k-\sigma_k} (1 + b_k(t_k - \sigma_k - s)) p(s) ds$$

$$+ \int_{t_k-\sigma_k}^{t_k} p(s)ds \bigg] + \int_{t_l}^{t+\tau} p(s)ds \bigg] \bigg\}.$$

Consequently, for each $n \ge v$ and $t \in (\xi_n, \eta_n - \tau)$,

$$\frac{x(t+\tau)}{x(t)} \ge e^K \ge eK.$$

Repeating the above argument, we get to

$$\frac{x(t+\tau)}{x(t)} \ge (eK)^{m_0},\tag{2.15}$$

for any $n \ge v$ and $t \in (\xi_n, \eta_n - m_0 \tau)$.

Since $\xi_n + \tau < \eta_n - m_0 \tau$, (2.15) is valid for any $n \ge \nu$ and $t = t_n^* \in [\xi_n, \xi_n + \tau]$, i.e.,

$$\frac{x(t_n^* + \tau^+)}{x(t_n^{*+})} \ge (eK)^{m_0}. \tag{2.16}$$

Then from (2.14) and (2.16), we get

$$\frac{1}{\phi} \ge (eK)^{m_0}$$

which contradicts (2.11).

The proof of assertions (D_5) and (D_6) is carried out as in Theorem 2.1.

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