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The Solvability of a Higher-order Nonlinear Neutral Delay Difference Equation

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Abstract. This paper studies the solvability of the following higher-order nonlinear neutral delay difference equation

$$\Delta\Big(a_{kn}\cdots\Delta\big(a_{2n}\Delta(a_{1n}\Delta(x_n+b_nx_{n-d}))\big)\Big)+\sum_{j=1}^s p_{jn}f_j(x_{n-r_{jn}})=q_n,\quad n\geq n_0,$$

where $n_0 \geq 0, n \geq 0, d > 0, k > 0, j > 0, s > 0$ are integers, $\{a_{in}\}_{n\geq n_0}(i = 1, 2, \dots, k), \{b_n\}_{n\geq n_0}, \{p_{jn}\}_{n\geq n_0}(j = 1, 2, \dots, s)$ and $\{q_n\}_{n\geq n_0}$ are real sequences, $\bigcup_{j=1}^s \{r_{jn}\}_{n\geq n_0} \subseteq \mathbb{Z}, f_j \in C(\mathbb{R}, \mathbb{R})$ and $xf_j(x) \geq 0$ for any $x \neq 0$ $(j = 1, 2, \dots, s)$. Some sufficient conditions for existence of nonoscillatory solutions of this equation are established and expatiated through five theorems according as the range of value of the sequence b_n .

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 $\mathit{Key words:}\$ nonoscillatory solution, neutral delay difference equation, contraction mapping.

1. Introduction and Preliminaries

Recently, the interest in the study of qualitative analysis of difference equations has been increasing (see [1–16] and references cited therein). Some authors have payed their attention to various difference equations. For example,

$$\Delta(a_n \Delta x_n) + p_n x_{q(n)} = 0, \quad n \ge 0, ([13])$$

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$$\Delta(a_n \Delta x_n) = q_n x_{n+1}, \quad \Delta(a_n \Delta x_n) = q_n f(x_{n+1}), \quad n \ge 0, ([10])$$

$$\Delta^{2}(x_{n} + px_{n-m}) + p_{n}x_{n-k} - q_{n}x_{n-l} = 0, \quad n \ge n_{0}, ([5])$$
(3)

$$\Delta^{2}(x_{n} + px_{n-k}) + f(n, x_{n}) = 0, \quad n \ge 1, \quad ([9])$$

$$\Delta^{2}(x_{n} - px_{n-\tau}) = \sum_{i=1}^{m} q_{i} f_{i}(x_{n-\sigma_{i}}), \quad n \ge n_{0}, \quad ([8])$$

$$\Delta(a_n \Delta(x_n + bx_{n-\tau})) + f(n, x_{n-d_{1n}}, x_{n-d_{2n}}, \cdots, x_{n-d_{kn}}) = c_n,$$

$$n \ge n_0,$$
 ([7])

$$\Delta^{m}(x_{n} + cx_{n-k}) + p_{n}x_{n-r} = 0, \ n \ge n_{0}, \ ([14])$$

$$\Delta^{m}(x_{n} + c_{n}x_{n-k}) + p_{n}f(x_{n-r}) = 0, \quad n \ge n_{0}, \quad ([3, 4, 11, 12])$$
(8)

$$\Delta^{m}(x_{n} + cx_{n-k}) + \sum_{s=1}^{u} p_{n}^{s} f_{s}(x_{n-r_{s}}) = q_{n}, \quad n \ge n_{0}, \quad ([15])$$

$$\Delta^{m}(x_n + cx_{n-k}) + p_n x_{n-r} - q_n x_{n-l} = 0, \quad n \ge n_0. \quad ([16])$$

The purpose of this paper is to investigate the following higher-order nonlinear neutral delay difference equation

$$\Delta\left(a_{kn}\cdots\Delta\left(a_{2n}\Delta\left(a_{1n}\Delta\left(x_n+b_nx_{n-d}\right)\right)\right)\right)+\sum_{j=1}^s p_{jn}f_j(x_{n-r_{jn}})=q_n,\quad n\geq n_0,$$
(11)

where $n_0 \geq 0, n \geq 0, d > 0, k > 0, j > 0, s > 0$ are integers, $\{a_{in}\}_{n \geq n_0} (i = 1, 2, \dots, k)$, $\{b_n\}_{n \geq n_0}$, $\{p_{jn}\}_{n \geq n_0} (j = 1, 2, \dots, s)$ and $\{q_n\}_{n \geq n_0}$ are real sequences, $\bigcup_{j=1}^{s} \{r_{jn}\}_{n \geq n_0} \subseteq \mathbb{Z}$, $f_j \in C(\mathbb{R}, \mathbb{R})$ and $xf_j(x) \geq 0$ for any $x \neq 0$ $(j = 1, 2, \dots, s)$. Clearly, difference equations (1)–(10) are special cases of Eq. (11). By using Banach contraction principle, the existence of nonoscillatory solutions of Eq. (11) is established.

The forward difference Δ is defined as usual, i.e., $\Delta x_n = x_{n+1} - x_n$. The higher-order difference for a positive integer m is defined as $\Delta^m x_n = \Delta(\Delta^{m-1}x_n), \Delta^0 x_n = x_n$. Throughout this paper, assume that $\mathbb{R} = (-\infty, +\infty)$, \mathbb{N} and \mathbb{Z} stand for the sets of all positive integers and integers, respectively, $\alpha = \inf\{n - r_{jn} : 1 \le j \le s, n \ge n_0\}, \beta = \min\{n_0 - d, \alpha\}, \lim_{n \to \infty} (n - r_{jn}) = +\infty, 1 \le j \le s, l_{\beta}^{\infty}$ denotes the set of real sequences defined on the set of positive integers larger than β where any individual sequence is bounded with respect to the usual supremum norm $||x|| = \sup_{n \ge \beta} |x_n|$ for $x = \{x_n\}_{n \ge \beta} \in l_{\beta}^{\infty}$. It is well known that l_{β}^{∞} is a Banach space under the supremum norm. Let

$$A(M,N) = \left\{ x = \{x_n\}_{n \ge \beta} \in l_\beta^\infty : M \le x_n \le N, n \ge \beta \right\} \quad \text{for} \quad N > M > 0.$$

Obviously, A(M, N) is a bounded closed and convex subset of l_{β}^{∞} . Put

$$\overline{b} = \limsup_{n \to \infty} b_n$$
 and $\underline{b} = \liminf_{n \to \infty} b_n$.

By a solution of Eq. (11), we mean a sequence $\{x_n\}_{n\geq\beta}$ with a positive integer $N_0\geq n_0+d+|\alpha|$ such that Eq. (11) is satisfied for all $n\geq N_0$. As is customary, a solution of Eq. (11) is said to be oscillatory about zero, or simply oscillatory if the terms x_n of the sequence $\{x_n\}_{n\geq\beta}$ are neither eventually all positive nor eventually all negative. Otherwise, the solution is called nonoscillatory.

2. Existence of nonoscillatory solutions

In this section, a few sufficient conditions of the existence of nonoscillatory solutions of Eq. (11) are given.

Theorem 2.1. Assume that there exist constants M and N with N > M > 0 and that

$$|b_n| \le b < \frac{N-M}{2N}$$
, eventually, (12)

$$\sum_{t=n_0}^{\infty} \max\left\{ \frac{1}{|a_{it}|}, |p_{jt}|, |q_t| : 1 \le i \le k, 1 \le j \le s \right\} < +\infty, \tag{13}$$

and

$$f_i \ (j=1,2,\cdots,s) \ is \ Lipschitz \ continuous \ on \ \mathbb{R}.$$
 (14)

Then Eq. (11) has a nonoscillatory solution in A(M, N).

Proof. Choose $L \in (M+bN, N-bN)$. By (12)–(14), an integer $N_0 > n_0 + d + |\alpha|$ can be chosen such that

$$|b_n| \le b < \frac{N - M}{2N}, \ \forall n \ge N_0, \tag{15}$$

$$\sum_{t_1=N_0}^{\infty} \sum_{t_2=t_1}^{\infty} \cdots \sum_{t_k=t_{k-1}}^{\infty} \sum_{t=t_k}^{\infty} \frac{F\left|\sum_{j=1}^{s} p_{jt}\right| + |q_t|}{\left|\prod_{i=1}^{k} a_{it_i}\right|} \le \min\{L - bN - M, N - bN - L\},\tag{16}$$

where $F = \max_{M \le x \le N} \{f_i(x) : 1 \le j \le s\}$, and

$$\sum_{t_1=N_0}^{\infty} \sum_{t_2=t_1}^{\infty} \cdots \sum_{t_k=t_{k-1}}^{\infty} \sum_{t=t_k}^{\infty} \frac{\left|\sum_{j=1}^s p_{jt}\right|}{\left|\prod_{i=1}^k a_{it_i}\right|} < \frac{1-b}{K},\tag{17}$$

where K is the biggest Lipschitz coefficient of f_i .

Define a mapping $T: A(M, N) \to X$ by

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for all $x \in A(M, N)$.

For every $x \in A(M, N)$ and $n \ge N_0$, it follows from (14), (15) and (16) that

$$(Tx)_{n} \geq L - bN - \sum_{t_{1}=n}^{\infty} \sum_{t_{2}=t_{1}}^{\infty} \cdots \sum_{t_{k}=t_{k-1}}^{\infty} \sum_{t=t_{k}}^{\infty} \frac{\left| \sum_{j=1}^{s} p_{jt} f_{j}(x_{t-r_{jt}}) - q_{t} \right|}{\left| \prod_{i=1}^{k} a_{it_{i}} \right|}$$

$$\geq L - bN - \sum_{t_{1}=N_{0}}^{\infty} \sum_{t_{2}=t_{1}}^{\infty} \cdots \sum_{t_{k}=t_{k-1}}^{\infty} \sum_{t=t_{k}}^{\infty} \frac{F\left| \sum_{j=1}^{s} p_{jt} \right| + |q_{t}|}{\left| \prod_{i=1}^{k} a_{it_{i}} \right|}$$

$$\geq M$$

and

$$(Tx)_n \le L + bN + \sum_{t_1 = N_0}^{\infty} \sum_{t_2 = t_1}^{\infty} \cdots \sum_{t_k = t_{k-1}}^{\infty} \sum_{t = t_k}^{\infty} \frac{F \left| \sum_{j=1}^{s} p_{jt} \right| + |q_t|}{\left| \prod_{i=1}^{k} a_{it_i} \right|}$$

$$\le N.$$

That is, $T(A(M, N)) \subseteq A(M, N)$. It is claimed that T is a contraction mapping on A(M, N). In fact, (13), (15) and (17) guarantee that for any $x, y \in A(M, N)$ and $n \ge N_0$

$$\begin{split} & \left| (Tx)_{n} - (Ty)_{n} \right| \\ \leq & |b_{n}| |x_{n-d} - y_{n-d}| \\ & + \sum_{t_{1} = n}^{\infty} \sum_{t_{2} = t_{1}}^{\infty} \cdots \sum_{t_{k} = t_{k-1}}^{\infty} \sum_{t = t_{k}}^{\infty} \frac{\left| \sum_{j=1}^{s} p_{jt} \right| |f_{j}(x_{t-r_{jt}}) - f_{j}(y_{t-r_{jt}})|}{\left| \prod_{i=1}^{k} a_{it_{i}} \right|} \\ \leq & b \|x - y\| + \\ & \sum_{t_{1} = n}^{\infty} \sum_{t_{2} = t_{1}}^{\infty} \cdots \sum_{t_{k} = t_{k-1}}^{\infty} \sum_{t = t_{k}}^{\infty} \frac{K \left| \sum_{j=1}^{s} p_{jt} \right| \max\{|x_{t-r_{jt}} - y_{t-r_{jt}}| : 1 \leq j \leq s\}}{\left| \prod_{i=1}^{k} a_{it_{i}} \right|} \\ \leq & b \|x - y\| + \|x - y\| \sum_{t_{1} = N_{0}}^{\infty} \sum_{t_{2} = t_{1}}^{\infty} \cdots \sum_{t_{k} = t_{k-1}}^{\infty} \sum_{t = t_{k}}^{\infty} \frac{K \left| \sum_{j=1}^{s} p_{jt} \right|}{\left| \prod_{i=1}^{k} a_{it_{i}} \right|} \\ = & \theta \|x - y\|, \end{split}$$

where $\theta = b + \sum_{t_1=N_0}^{\infty} \sum_{t_2=t_1}^{\infty} \cdots \sum_{t_k=t_{k-1}}^{\infty} \sum_{t=t_k}^{\infty} \frac{K \left| \sum_{j=1}^{s} p_{jt} \right|}{\left| \prod_{i=1}^{k} a_{it_i} \right|} < 1$. This implies that

$$||Tx - Ty|| \le \theta ||x - y||, \quad \forall x, y \in A(M, N),$$

that is, T is a contraction mapping on A(M, N). Consequently T has a unique fixed point $x \in A(M, N)$, which is a bounded nonoscillatory solution of Eq. (11). This completes the proof.

Theorem 2.2. Assume that

$$b_n \ge 0$$
, eventually, and $0 \le \underline{b} \le \overline{b} < 1$, (19)

there exist constants M and N with $N > \frac{2-\underline{b}}{1-\overline{b}}M > 0$, and that (13)–(14) hold. Then Eq. (11) has a nonoscillatory solution in A(M,N).

Proof. Choose $L\in (M+\frac{1+\overline{b}}{2}N,N+\frac{b}{2}M)$. By (19), (13) and (14), an integer $N_0>n_0+d+|\alpha|$ can be chosen such that

$$\frac{\underline{b}}{2} \le b_n \le \frac{1+\overline{b}}{2}, \ \forall n \ge N_0, \tag{20}$$

$$\sum_{t_{1}=N_{0}}^{\infty} \sum_{t_{2}=t_{1}}^{\infty} \cdots \sum_{t_{k}=t_{k-1}}^{\infty} \sum_{t=t_{k}}^{\infty} \frac{F\left|\sum_{j=1}^{s} p_{jt}\right| + |q_{t}|}{\left|\prod_{i=1}^{k} a_{it_{i}}\right|} \leq \min\left\{L - M - \frac{1 + \overline{b}}{2}N, N - L + \frac{\overline{b}}{2}M\right\},$$
(21)

where $F = \max_{M \le x \le N} \{f_j(x) : 1 \le j \le s\}$, and

$$\sum_{t_1=N_0}^{\infty} \sum_{t_2=t_1}^{\infty} \cdots \sum_{t_k=t_{k-1}}^{\infty} \sum_{t=t_k}^{\infty} \frac{\left|\sum_{j=1}^s p_{jt}\right|}{\left|\prod_{i=1}^k a_{it_i}\right|} < \frac{1-\overline{b}}{2K},$$
 (22)

where K is the biggest Lipschitz coefficient of f_j .

Define a mapping $T: A(M, N) \to X$ as (18). The rest of proof is similar to that in Theorem 2.1. This completes the proof.

Theorem 2.3. Assume that

$$b_n \le 0$$
, eventually, and $-1 < \underline{b} \le \overline{b} \le 0$, (23)

there exist constants M and N with $N > \frac{2+\overline{b}}{1+\underline{b}}M > 0$, and that (13)–(14) hold. Then Eq. (11) has a nonoscillatory solution in A(M,N).

Proof. Choose $L\in(\frac{2+\overline{b}}{2}M,\frac{1+b}{2}N)$. By (23), (13) and (14), an integer $N_0>n_0+d+|\alpha|$ can be chosen such that

$$\frac{\underline{b}-1}{2} \le b_n \le \frac{\overline{b}}{2}, \ \forall n \ge N_0, \tag{24}$$

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$$\sum_{t_1=N_0}^{\infty} \sum_{t_2=t_1}^{\infty} \cdots \sum_{t_k=t_{k-1}}^{\infty} \sum_{t=t_k}^{\infty} \frac{F\left|\sum_{j=1}^s p_{jt}\right| + |q_t|}{\left|\prod_{i=1}^k a_{it_i}\right|} \le \min\left\{L - \frac{2+\overline{b}}{2}M, \frac{1+\underline{b}}{2}N - L\right\},\tag{25}$$

where $F = \max_{M \le x \le N} \{f_j(x) : 1 \le j \le s\}$, and

$$\sum_{t_1=N_0}^{\infty} \sum_{t_2=t_1}^{\infty} \cdots \sum_{t_k=t_{k-1}}^{\infty} \sum_{t=t_k}^{\infty} \frac{\left|\sum_{j=1}^{s} p_{jt}\right|}{\left|\prod_{i=1}^{k} a_{it_i}\right|} < \frac{1+\underline{b}}{2K}, \tag{26}$$

where K is the biggest Lipschitz coefficient of f_j .

Define a mapping $T: A(M, N) \to X$ as (18). The rest of proof is similar to that in Theorem 2.1. This completes the proof.

Theorem 2.4. Assume that

$$b_n > 1$$
, eventually, $1 < \underline{b}$ and $\overline{b} < \underline{b}^2 < +\infty$, (27)

there exist constants M and N with $N > \frac{b}{\overline{b}(\underline{b}^2 - \overline{b})}M > 0$, and that (13)–(14) hold. Then Eq. (11) has a nonoscillatory solution in A(M, N).

Proof. Take $\varepsilon \in (0, \underline{b} - 1)$ sufficiently small satisfying

$$1 < \underline{b} - \varepsilon < \overline{b} + \varepsilon < (\underline{b} - \varepsilon)^2 \tag{28}$$

and

$$((\overline{b} + \varepsilon)(\underline{b} - \varepsilon)^2 - (\overline{b} + \varepsilon)^2)N > ((\overline{b} + \varepsilon)^2(\underline{b} - \varepsilon) - (\underline{b} - \varepsilon)^2)M.$$
 (29)

Choose $L \in ((\overline{b} + \varepsilon)M + \frac{\overline{b} + \varepsilon}{\underline{b} - \varepsilon}N, (\underline{b} - \varepsilon)N + \frac{\underline{b} - \varepsilon}{\underline{b} + \varepsilon}M)$. By (28), (13) and (14), an integer $N_0 > n_0 + d + |\alpha|$ can be chosen such that

$$\underline{b} - \varepsilon < b_n < \overline{b} + \varepsilon, \quad \forall b \ge N_0, \tag{30}$$

$$\sum_{t_{1}=N_{0}}^{\infty} \sum_{t_{2}=t_{1}}^{\infty} \cdots \sum_{t_{k}=t_{k-1}}^{\infty} \sum_{t=t_{k}}^{\infty} \frac{F\left|\sum_{j=1}^{s} p_{jt}\right| + |q_{t}|}{\left|\prod_{i=1}^{k} a_{it_{i}}\right|} \\
\leq \min\left\{\frac{\underline{b}-\varepsilon}{\overline{b}+\varepsilon}L - (\underline{b}-\varepsilon)M - N, \frac{\underline{b}-\varepsilon}{\overline{b}+\varepsilon}M + (\underline{b}-\varepsilon)N - L\right\}, \tag{31}$$

where $F = \max_{M \le x \le N} \{f_j(x) : 1 \le j \le s\}$, and

$$\sum_{t_1=N_0}^{\infty} \sum_{t_2=t_1}^{\infty} \cdots \sum_{t_k=t_{k-1}}^{\infty} \sum_{t=t_k}^{\infty} \frac{\left| \sum_{j=1}^{s} p_{jt} \right|}{\prod_{i=1}^{k} a_{it_i}} < \frac{\underline{b} - \varepsilon - 1}{K},$$
 (32)

where K is the biggest Lipschitz coefficient of f_j .

Define a mapping $T: A(M, N) \to X$ by

$$(Tx)_n = \begin{cases} \frac{L}{b_{n+d}} - \frac{x_{n+d}}{b_{n+d}} \\ + \frac{(-1)^k}{b_{n+d}} \sum_{t_1=n}^{\infty} \sum_{t_2=t_1}^{\infty} \cdots \sum_{t_k=t_{k-1}}^{\infty} \sum_{t=t_k}^{\infty} \sum_{j=1}^{s} p_{jt} f_j(x_{t-r_{jt}}) - q_t \\ (Tx)_{N_0}, & n \ge N_0 \end{cases}$$

$$(33)$$

for all $x \in A(M, N)$. The rest of proof is similar to that in Theorem 2.1. This completes the proof.

Theorem 2.5. Assume that

$$b_n < -1$$
, eventually, $-\infty < \underline{b}$ and $\overline{b} < -1$, (34)

there exist constants M and N with $N > \frac{1+b}{1+b}M > 0$, and that (13)–(14) hold. Then Eq. (11) has a nonoscillatory solution in A(M,N).

Proof. Take $\epsilon \in (0, -(1+\overline{b}))$ sufficiently small satisfying

$$\underline{b} - \epsilon < \overline{b} + \epsilon < -1 \tag{35}$$

and

$$(1 + \overline{b} + \epsilon)N < (1 + \underline{b} - \epsilon)M. \tag{36}$$

Choose $L \in ((1 + \overline{b} + \epsilon)N, (1 + \underline{b} - \epsilon)M)$. By (35), (13) and (14), an integer $N_0 > n_0 + d + |\alpha|$ can be chosen such that

$$b - \epsilon < b_n < \overline{b} + \epsilon, \quad \forall n > N_0,$$
 (37)

$$\sum_{t_{1}=N_{0}}^{\infty} \sum_{t_{2}=t_{1}}^{\infty} \cdots \sum_{t_{k}=t_{k-1}}^{\infty} \sum_{t=t_{k}}^{\infty} \frac{F\left|\sum_{j=1}^{s} p_{jt}\right| + |q_{t}|}{\left|\prod_{i=1}^{k} a_{it_{i}}\right|}$$

$$\leq \min\left\{\left(\overline{b} + \epsilon + \frac{\overline{b} + \epsilon}{\underline{b} - \epsilon}\right)M - \frac{\overline{b} + \epsilon}{\underline{b} - \epsilon}L, L - (1 + \overline{b} + \epsilon)N\right\},$$
(38)

where $F = \max_{M \le x \le N} \{f_j(x) : 1 \le j \le s\}$, and

$$\sum_{t_1=N_0}^{\infty} \sum_{t_2=t_1}^{\infty} \cdots \sum_{t_k=t_{k-1}}^{\infty} \sum_{t=t_k}^{\infty} \frac{\left|\sum_{j=1}^{s} p_{jt}\right|}{\left|\prod_{i=1}^{k} a_{it_i}\right|} < \frac{-\overline{b} - \epsilon - 1}{K}, \tag{39}$$

where K is the biggest Lipschitz coefficient of f_i .

Define a mapping $T: A(M, N) \to X$ as (33). The rest of proof is similar to that in Theorem 2.1. This completes the proof.

Remark 2.6. Theorems 2.1–2.5 extend and improve Theorem 1 of Cheng [5], Theorems 2.3–2.7 of Liu, Xu and Kang [7], Theorems 1–5 of Zhou and Huang [15] and corresponding theorems in [3,4,8–14,16].

3. Examples

In this section, some examples are presented to illustrate the advantage of the above results.

Example 3.1. Consider the following third-order nonlinear neutral delay difference equation:

$$\Delta\left(3^n \Delta\left(2^n \Delta(x_n + 2^{-n} x_{n-1})\right)\right) = 0, \quad n \ge 1.$$
(40)

Choose M = 1 and N = 2. It is easy to verify that the conditions of Theorem 2.1 are satisfied. Therefore Theorem 2.1 ensures that Eq. (40) has a nonoscillatory solution in A(1, 2). However, the results in [5,7,15] are not applicable for Eq. (40).

Example 3.2. Consider the following fourth-order nonlinear neutral delay difference equation:

$$\Delta\Big((2^{n}-n)\Delta\Big(n(n+1)(n+2)\Delta\Big((n^{2}-n+1)\Delta(x_{n}+\frac{2^{n}-1}{3^{n}}x_{n-2})\Big)\Big)\Big)
+\frac{\sin nx}{n}\Big(\cos(x_{n-3})+3\Big) + \frac{\cos nx}{n}\Big(\sin(x_{n-4})+4\Big)
=\frac{2n-1}{2^{n}}, \quad n \ge 5,$$
(41)

where

$$a_{1n} = n^2 - n + 1$$
, $a_{2n} = n(n+1)(n+2)$, $a_{3n} = 2^n - n$,
 $b_n = \frac{2^n - 1}{3^n}$, $p_{1n} = \frac{\sin nx}{n}$, $p_{2n} = \frac{\cos nx}{n}$,
 $f_1(x) = \cos x + 3$, $f_2(x) = \sin x + 4$, $q_n = \frac{2n - 1}{2^n}$.

Choose M=2 and N=5. It can be verified that the assumptions of Theorem 2.2 are fulfilled. It follows from Theorem 2.2 that Eq. (41) has a nonoscillatory solution in A(2,5). However, the results in [5,7,15] are unapplicable for Eq. (41).

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