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ON THE DISTANCE BETWEEN ADJACENT ZEROES OF SOLUTIONS OF FIRST ORDER NEUTRAL DIFFERENTIAL EQUATIONS

1. Introduction

Consider the first order neutral delay differential equation

$$(1) \quad [x(t) + P(t)x(t - \tau)]' + Q(t)x(t - \sigma) = 0$$

where $P, Q \in C([t_0, \infty), R^+)$, and $\tau, \sigma \in R^+$.

When $P(t) = 0$, Eq.(1) reduces to

$$(2) \quad x'(t) + Q(t)x(t - \sigma) = 0.$$

The oscillation theory of neutral differential equations has been extensively developed during the past several years. We refer to Bainov and Mishner [1], Gyori and Ladas [3], and the references cited therein. But the results dealing with the distribution of zeroes of the oscillatory solution of neutral differential equation are relatively scarce. Recently, Domshlak and Stavroulakis [2] obtained estimates for the intervals length successive zeroes of solutions of Eq.(2), Liang [4] and Li [5] established estimates for the distance between adjacent zeroes of the solutions of Eq. (2). Lin [6] and Zhou [7] extend the results in [4]–[5] to Eq.(1). In this paper we establish a new estimate for the distance between adjacent zeroes of the solutions of Eq.(1). Our results improve the all results in [4]–[7].

Let $m = \max\{\tau, \sigma\}$. By a solution of Eq.(1) we mean a function $x \in C([t_x - m, \infty), R)$, for some $t_x \geq t_0$, such that $x(t) + P(t)x(t - \tau)$ is continuously differentiable on $[t_x, \infty)$ and such that Eq.(1) is satisfied for $t \geq t_x$.

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Assume that (2) holds and let $\Phi \in C([t_0 - m, t_0], R)$ be a given initial function. Then one can easily see by the method of steps that Eq.(1) has a unique solution $x \in C([t_0 - m, \infty), R)$ such that $x(t) = \Phi(t)$ for $t_0 - m \leq t \leq t_0$.

2. Main results

First we define a sequence $\{a_i\}$ by

$$(3) \quad a_1 = e^\varrho, a_{i+1} = e^{\varrho a_i}, i = 1, 2, \dots$$

It is easily seen that $\{a_i\}$ is increasing for $\varrho > 0$.

Observe that when $\varrho > \frac{1}{e}$ then

$$\lim_{i \rightarrow \infty} a_i = +\infty,$$

because otherwise the sequence $\{a_i\}$ would have a finite limit a , such that

$$a = e^{\varrho a}.$$

Using the known inequality

$$e^x \geq ex,$$

we have

$$a = e^{\varrho a} \geq e\varrho a > a$$

which is a contradiction.

When $\frac{1}{e} < \varrho < 1$, we also define a sequence $\{b_j\}$ by

$$(4) \quad b_1 = \frac{2(1-\varrho)}{\varrho^2}, \quad b_{j+1} = \frac{2(1-\varrho)}{\varrho^2 + \frac{2}{b_j^2}}, \quad j = 1, 2, \dots$$

Observe that the sequence $\{b_j\}$ is decreasing for $\frac{1}{e} < \varrho < 1$.

For the sake of convenience, we set

$$R(t) = P(t - \sigma) \frac{Q(t)}{Q(t - \tau)}.$$

In the following, $D(x)$ denotes distance between adjacent zeros of the solution $x(t)$ of Eq.(1). Our main result is the following theorem.

THEOREM 1. *Assume that*

(A) $P \in C([t_0, \infty), [0, \infty))$, $Q \in C([t_0, \infty), (0, \infty))$, $R \in C^1([t_0, \infty), [0, \infty))$, $R'(t) \leq 0$, $\sigma > \tau > 0$;

(B) *There exist $t_1 (t_1 \geq t_0)$ and positive constant ϱ such that*

$$\int_{t+\tau-\sigma}^t \frac{Q(s)}{1 + R(s + \tau - \sigma)} ds \geq \varrho > \frac{1}{e} \quad \text{for } t \geq t_1.$$

Then

$$(5) \quad D(x) < 2\sigma + n_\varrho(\sigma - \tau),$$

where

$$n_\varrho = \begin{cases} 1, & \text{when } \varrho \geq 1, \\ \min_{i \geq 1, j \geq 1} \{i + j | a_i \geq b_j\}, & \text{when } 1/e < \varrho < 1 \end{cases}$$

and a_i, b_j are defined by (3) and (4).

Proof. It suffices to prove that for $T_0 \geq t_1$ the solution $x(t)$ of Eq.(1) has zeros on $[T_0, T_0 + 2\sigma + n_\varrho(\sigma - \tau)]$. Otherwise, without loss of generality, we assume that $x(t)$ is positive on $[T_0, T_0 + 2\sigma + n_\varrho(\sigma - \tau)]$. Let $T_\varrho = T_0 + 2\sigma + n_\varrho(\sigma - \tau)$ and

$$(6) \quad z(t) = x(t) + P(t)x(t - \tau) \quad \text{for } t \geq T_0 + \tau.$$

We get

$$(7) \quad z(t) > 0 \quad \text{for } t \in [T_0 + \tau, T_\varrho]$$

and

$$(8) \quad z'(t) = -Q(t)x(t - \sigma) < 0 \quad \text{for } t \in [T_0 + \sigma, T_\varrho].$$

From (1) and (6), we have

$$\begin{aligned} (9) \quad & z'(t) = -Q(t)x(t - \sigma) \\ & = -Q(t)[z(t - \sigma) - P(t - \sigma)x(t - \tau - \sigma)] \\ & = -Q(t)z(t - \sigma) - P(t - \sigma)\frac{Q(t)}{Q(t - \tau)}z'(t - \tau) \quad \text{for } t \geq T_0 + \sigma + \tau. \end{aligned}$$

That is

$$(10) \quad z'(t) + R(t)z'(t - \tau) + Q(t)z(t - \sigma) = 0 \quad \text{for } t \geq T_0 + \sigma + \tau.$$

Set

$$(11) \quad \omega(t) = z(t) + R(t)z(t - \tau) \quad \text{for } t \geq T_0 + 2\tau.$$

From (7) and (11), we have

$$(12) \quad \omega(t) > 0 \quad \text{for } t \in [T_0 + 2\tau, T_\varrho]$$

and

$$(13) \quad \omega'(t) = z'(t) + R'(t)z(t - \tau) + R(t)z'(t - \tau) \quad \text{for } t \geq T_0 + 2\tau.$$

By (10) and (13), we get

$$(14) \quad \omega'(t) = R'(t)z(t - \tau) - Q(t)z(t - \sigma) < 0, \quad \text{for } t \in [T_0 + \sigma + \tau, T_\varrho].$$

Since $z(t)$ is decreasing in $[T_0 + \sigma, T_\varrho]$, by (11) we have

$$(15) \quad \omega(t) < (1 + R(t))z(t - \tau) \quad \text{for } t \in [T_0 + \sigma + \tau, T_\varrho]$$

and so

$$(16) \quad z(t - \sigma) > \frac{\omega(t + \tau - \sigma)}{1 + R(t + \tau - \sigma)} \quad \text{for } t \in [T_0 + 2\sigma, T_\ell].$$

Substituting (16) into (14), we have

$$(17) \quad \omega'(t) + \frac{Q(t)}{1 + R(t + \tau - \sigma)} \omega(t + \tau - \sigma) < R'(t)z(t - \tau) \leq 0$$

for $t \in [T_0 + 2\sigma, T_\ell]$.

Next, for convenience, we set

$$q(t) = \frac{Q(t)}{1 + R(t + \tau - \sigma)}.$$

Thus, (17) implies that

$$(18) \quad \omega'(t) + q(t)\omega(t + \tau - \sigma) < 0 \quad \text{for } t \in [T_0 + 2\sigma, T_\ell].$$

We consider the following two cases:

Case 1. $\varrho \geq 1$. From (12) and (14), we have

$$(19) \quad \omega(t) > 0 \quad \text{for } t \in [T_0 + 2\tau, T_0 + 2\sigma + (\sigma - \tau)]$$

and

$$(20) \quad \omega'(t) < 0 \quad \text{for } t \in [T_0 + \sigma + \tau, T_0 + 2\sigma + (\sigma - \tau)]$$

which implies that $\omega(t)$ is decreasing, and

$$\omega(t) > \omega(T_0 + 2\sigma) \quad \text{for } t \in [T_0 + \sigma + \tau, T_0 + 2\sigma].$$

Integrating both sides of (18) from $T_0 + 2\sigma$ to $T_0 + 2\sigma + (\sigma - \tau)$, we obtain

$$(21) \quad \omega(T_0 + 2\sigma + (\sigma - \tau)) < \omega(T_0 + 2\sigma) - \int_{T_0 + 2\sigma}^{T_0 + 2\sigma + (\sigma - \tau)} q(s)\omega(s + \tau - \sigma) ds$$

$$< \omega(T_0 + 2\sigma) \left\{ 1 - \int_{T_0 + 2\sigma}^{T_0 + 2\sigma + (\sigma - \tau)} q(s) ds \right\}.$$

By (21) and condition (B), we have

$$\omega(T_0 + 2\sigma + (\sigma - \tau)) < \omega(T_0 + 2\sigma)(1 - \varrho) \leq 0$$

which contradicts with (19).

Case 2. $1/e < \varrho < 1$. Setting $n_\varrho = i^* + j^*$ and $T_1 = T_0 + 2\sigma + (\sigma - \tau)$, under the conditions (A) and (B), we know that

$$\int_t^{t - \tau + \sigma} q(s) ds \geq \varrho > \frac{1}{e} \quad \text{for } t \geq t_1.$$

Observe that $f(\lambda) = \int_t^\lambda q(s) ds$ is a continuous function, $f(t) = 0$ and $f(t - \tau + \sigma) \geq \varrho$ and there exists some $\lambda_t \in (t, t - \tau + \sigma)$ such that $\int_t^{\lambda_t} q(s) ds = \varrho$.

Integrating both sides of (18) from t to λ_t , we obtain

$$(22) \quad \omega(t) - \omega(\lambda_t) > \int_t^{\lambda_t} q(s)\omega(s + \tau - \sigma) ds$$

$$\text{for } t \in [T_1, T_0 + 2\sigma + (i^* + j^* - 1)(\sigma - \tau)].$$

Since $t \leq s \leq t + (\sigma - \tau)$, we easily see that $T_0 + 2\sigma \leq t - (\sigma - \tau) \leq s - (\sigma - \tau) \leq t$.

Integrating both side of (18) from $s - (\sigma - \tau)$ to t , we get

$$\omega(s + \tau - \sigma) - \omega(t) > \int_{s+\tau-\sigma}^t q(u)\omega(u + \tau - \sigma) du.$$

From (14), it is clear that $\omega(u + \tau - \sigma)$ is decreasing in $[T_0 + 2\sigma, t]$, we have

$$(23) \quad \omega(s + \tau - \sigma) > \omega(t) + \omega(t + \tau - \sigma) \int_{s+\tau-\sigma}^t q(u) du$$

$$= \omega(t) + \omega(t + \tau - \sigma) \left\{ \int_{s+\tau-\sigma}^s q(u) du - \int_t^s q(u) du \right\}$$

$$> \omega(t) + \omega(t + \tau - \sigma) \left\{ \varrho - \int_t^s q(u) du \right\}.$$

From (22) and (23), we have

$$(24) \quad \omega(t) > \omega(\lambda_t) + \int_t^{\lambda_t} q(s)\omega(s + \tau - \sigma) ds$$

$$> \omega(\lambda_t) + \int_t^{\lambda_t} q(s) \left\{ \omega(t) + \omega(t + \tau - \sigma) \left(\varrho - \int_t^s q(u) du \right) \right\} ds$$

$$= \omega(\lambda_t) + \varrho\omega(t) + \varrho^2\omega(t + \tau - \sigma)$$

$$- \omega(t + \tau - \sigma) \int_t^{\lambda_t} ds \int_t^s q(s)q(u) du.$$

As is well known, the identical relation

$$\int_t^{\lambda_t} ds \int_t^s q(s)q(u) du = \int_t^{\lambda_t} du \int_u^{\lambda_t} q(s)q(u) ds$$

holds. On the right-hand we may exchange the variable notation of integration s and u the above equality becomes

$$\int_t^{\lambda_t} ds \int_t^s q(s)q(u) du = \int_t^{\lambda_t} ds \int_s^{\lambda_t} q(u)q(s) du$$

which implies

$$\begin{aligned} \int_t^{\lambda_t} ds \int_t^s q(s)q(u) du &= \frac{1}{2} \int_t^{\lambda_t} ds \int_t^{\lambda_t} q(u)q(s) du \\ &= \frac{1}{2} \left(\int_t^{\lambda_t} q(s) ds \right)^2 = \frac{\varrho^2}{2}. \end{aligned}$$

Substituting this into (24), we have

$$(25) \quad \omega(t) > \omega(\lambda_t) + \varrho\omega(t) + \frac{\varrho^2}{2}\omega(t + \tau - \sigma)$$

and so

$$(26) \quad \frac{\omega(t - (\sigma - \tau))}{\omega(t)} < \frac{2(1 - \varrho)}{\varrho^2} = b_1, t \in [T_1, T_0 + 2\sigma + (i^* + j^* - 1)(\sigma - \tau)].$$

When $t \in [T_1, T_0 + 2\sigma + (i^* + j^* - 2)(\sigma - \tau)]$, we easily see that $T_1 \leq t \leq \lambda_t \leq t + \sigma - \tau \leq T_0 + 2\sigma + (i^* + j^* - 1)(\sigma - \tau)$. Thus, by (26), we have

$$(27) \quad \omega(\lambda_t) \geq \frac{1}{b_1}\omega(\lambda_t - (\sigma - \tau)).$$

Since $\omega(t)$ is decreasing on $[T_0 + \sigma + \tau, T_0 + 2\sigma + (i^* + j^*)(\sigma - \tau)]$ and $T_0 + 2\sigma \leq \lambda_t - (\sigma - \tau) < t < \lambda_t < T_0 + 2\sigma + (i^* + j^*)(\sigma - \tau)$, we get

$$\omega(\lambda_t) > \frac{1}{b_1}\omega(\lambda_t - (\sigma - \tau)) > \frac{1}{b_1}\omega(t) > \frac{1}{b_1^2}\omega(t - (\sigma - \tau)).$$

Substituting this into (25), we have

$$\omega(t) > \frac{1}{b_1^2}\omega(t - (\sigma - \tau)) + \varrho\omega(t) + \frac{\varrho^2}{2}\omega(t - (\sigma - \tau)).$$

Therefore

$$\frac{\omega(t - (\sigma - \tau))}{\omega(t)} < \frac{2(1 - \varrho)}{\varrho^2 + \frac{2}{b_1^2}} = b_2, t \in [T_1, T_0 + 2\sigma + (i^* + j^* - 2)(\sigma - \tau)].$$

Repeating the above procedure, we obtain

$$(28) \quad \frac{\omega(t - (\sigma - \tau))}{\omega(t)} < \frac{2(1 - \varrho)}{\varrho^2 + \frac{1}{b_{j^*-1}^2}} = b_{j^*}, t \in [T_1, T_0 + 2\sigma + i^*(\sigma - \tau)].$$

Setting $t = T_0 + 2\sigma + i^*(\sigma - \tau)$ in (28), we get

$$(29) \quad \frac{\omega(T_0 + 2\sigma + (i^* - 1)(\sigma - \tau))}{\omega(T_0 + 2\sigma + i^*(\sigma - \tau))} < b_{j^*}.$$

On the other hand, from (14) we know that $\omega(t)$ is decreasing in $[T_0 + \sigma + \tau, T_\varrho]$, hence

$$(30) \quad \frac{\omega(t - (\sigma - \tau))}{\omega(t)} > 1 \quad \text{for } t \in [T_0 + 2\sigma, T_\varrho].$$

When $t \in [T_0 + 2\sigma + (\sigma - \tau), T_\varrho]$, dividing (18) by $\omega(t)$, and integrating from $t - (\sigma - \tau)$ to t , we get

$$\ln \left(\frac{\omega(t)}{\omega(t - (\sigma - \tau))} \right) + \int_{t - (\sigma - \tau)}^t q(s) \frac{\omega(s - (\sigma - \tau))}{\omega(s)} ds < 0.$$

By using (30) and (B), we have

$$\ln \left(\frac{\omega(t - (\sigma - \tau))}{\omega(t)} \right) > \int_{t - (\sigma - \tau)}^t q(s) \frac{\omega(s - (\sigma - \tau))}{\omega(s)} ds > \varrho.$$

It follows that

$$(31) \quad \frac{\omega(t - (\sigma - \tau))}{\omega(t)} > e^\varrho = a_1 \quad \text{for } t \in [T_0 + 2\sigma + (\sigma - \tau), T_\varrho].$$

Repeating the above procedure, we get

$$(32) \quad \frac{\omega(t - (\sigma - \tau))}{\omega(t)} > e^{\varrho a_{i^* - 1}} = a_{i^*} \quad \text{for } t \in [T_0 + 2\sigma + i^*(\sigma - \tau), T_\varrho].$$

Setting $t = T_0 + 2\sigma + i^*(\sigma - \tau)$ in (32), we have

$$(33) \quad \frac{\omega(T_0 + 2\sigma + (i^* - 1)(\sigma - \tau))}{\omega(T_0 + 2\sigma + i^*(\sigma - \tau))} > a_{i^*}.$$

From (29) and (33), we obtain

$$(34) \quad a_{i^*} < b_{j^*}$$

which contradicts (5) and completes the proof of Theorem 1.

THEOREM 2. *Assume that*

(C) $P \in C([t_0, \infty), [0, \infty))$, $Q \in C([t_0, \infty), (0, \infty))$, $R'(t) \leq a$, $a > 0$ and $\sigma > \tau > 0$;

(D) *There exist $t_1 (t_1 \geq t_0)$ and positive constant ϱ such that*

$$\int_{t+\tau-\sigma}^t \frac{Q(s)}{1+a} ds \geq \varrho > \frac{1}{e} \quad \text{for } t \geq t_1.$$

Then (5) holds.

Proof. Let $x(t)$ be a solution of Eq.(1), without loss of generality, we assume that $x(t)$ is positive in $[T_0, T_\ell]$, $T_0 \geq t_1$, $T_\ell = T_0 + 2\sigma + n_\ell(\sigma - \tau)$. Let

$$(35) \quad z(t) = x(t) + P(t)x(t - \tau) \quad \text{for } t \geq T_0 + \tau.$$

Then

$$(36) \quad z(t) > 0 \quad \text{for } t \in [T_0 + \tau, T_\ell]$$

and

$$(37) \quad z'(t) = -Q(t)x(t - \sigma) < 0 \quad \text{for } t \in [T_0 + \sigma, T_\ell].$$

From (1) and (35), we have

$$(38) \quad z'(t) + R(t)z'(t - \tau) + Q(t)z(t - \sigma) = 0 \quad \text{for } t \geq T_0 + \sigma + \tau.$$

By (C) and (38), we have

$$(39) \quad z'(t) + az'(t - \tau) + Q(t)z(t - \sigma) \leq 0 \quad \text{for } t \geq T_0 + \sigma + \tau.$$

Set

$$(40) \quad \omega(t) = z(t) + az(t - \tau) \quad \text{for } t \geq T_0 + 2\tau.$$

From (36) and (40), we get

$$(41) \quad \omega(t) > 0 \quad \text{for } t \in [T_0 + 2\tau, T_\ell]$$

and

$$(42) \quad \omega'(t) = z'(t) + az'(t - \tau) < 0 \quad \text{for } t \in [T_0 + \sigma + \tau, T_\ell].$$

By (39) and (42), we get

$$(43) \quad \omega'(t) \leq -Q(t)z(t - \sigma) < 0 \quad \text{for } t \in [T_0 + \sigma + \tau, T_\ell].$$

Since $z(t)$ is decreasing in $[T_0 + \sigma, T_\ell]$, by (40) we have

$$(44) \quad \omega(t) < (1 + a)z(t - \tau) \quad \text{for } t \in [T_0 + \sigma + \tau, T_\ell]$$

and so

$$(45) \quad z(t - \sigma) > \frac{\omega(t + \tau - \sigma)}{1 + a} \quad \text{for } t \in [T_0 + 2\sigma, T_\ell].$$

Substituting (45) into (43), we have

$$\omega'(t) + \frac{Q(t)}{1 + a}\omega(t + \tau - \sigma) < 0, \quad \text{for } t \in [T_0 + 2\sigma, T_\ell].$$

By using a similar method as in the proof of Theorem 1, we can derive a contradiction. The proof is complete.

When $P(t) = p$, $Q(t) = q$ are constants, we get

COROLLARY 1. Assume that

$$(A') \quad p \geq 0, q > 0, \sigma > \tau > 0;$$

$$(B') \quad \frac{q(\sigma - \tau)}{1 + p} = \varrho > \frac{1}{e}.$$

Then (5) holds.

COROLLARY 2. Assume that

$$(a) \quad P(t) = 0, Q \in C([t_0, \infty), [0, \infty)), \sigma > 0;$$

$$(b) \quad \text{There exist } t_1 (t_1 \geq t_0) \text{ and positive constant } \varrho \text{ such that}$$

$$\int_{t-\tau}^t Q(s) ds \geq \varrho > \frac{1}{e} \quad \text{for } t \geq t_1$$

and $x(t)$ is a solution of Eq.(2) on $[t_x, \infty)$, $t_x \geq t_1$. Then

$$D(x) < (2 + n_\varrho)\sigma,$$

where

$$(46) \quad n_\varrho = \begin{cases} 1, & \text{when } \varrho \geq 1 \\ \min_{i \geq 1, j \geq 1} \{i + j | a_i \geq b_j\}, & \text{when } 1/e < \varrho < 1 \end{cases}$$

and a_i, b_j are defined by (3) and (4).

REMARK. Theorem 1 and Theorem 2 improve and extend all results in [4]–[7].

EXAMPLE 1. Consider the delay differential equation

$$(47) \quad x'(t) + x(t - 0.4) = 0,$$

here $Q(t) = 1$. We have $\varrho = \sigma = 0.4$ and $a_1 = 1.491, a_2 = 1.816, \dots, a_{10} = 4.387, a_{11} = 5.784, a_{12} = 10.111, \dots; b_1 = 7.500, b_2 = 6.136, b_3 = 5.631, b_4 = 5.379, \dots$

We find

$$a_i < 5 < b_j, 1 \leq i \leq 10, j \geq 1; a_{11} > b_j, j \geq 3; a_{12} > b_j, j \geq 1;$$

Hence, by Corollary 2, we have $n_\varrho = 12 + 1 = 13$ and $D(x) < 15 \times 0.4$. This improves the result of [4]: $D(x) < 28 \times 0.4$.

EXAMPLE 2. Consider the neutral differential equation

$$(48) \quad [x(t) + x(t - 0.45)]' + 2x(t - 1) = 0,$$

here $p = 1$, $q = 2$, and $\tau = 0.45$, $\sigma = 1$. We have $\varrho = \frac{2(1-0.45)}{1+1} = 0.55$ and $a_1 = 1.733$, $a_2 = 2.594$, $a_3 = 4.165$, $a_4 = 9.884, \dots$; $b_1 = 2.975$, $b_2 = 1.703$, $b_3 = 0.907, \dots$.

We find

$$a_1 > b_j, j \geq 2; a_2 > b_j, j \geq 2; a_3 > b_j, j \geq 1.$$

Hence, by Corollary 1, we have $n_\varrho = 1 + 2 = 3$ and $D(x) < 2 \times 1 + 3 \times (1 - 0.45) = 3.65$.

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