ANALYTIC SOLUTIONS OF A FUNCTIONAL DIFFERENTIAL EQUATION WITH PROPORTIONAL DELAYS

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ABSTRACT. By means of the method of majorant series, sufficient conditions are obtained for the existence of analytic solutions of a functional differential equation with proportional delays.

1. Introduction

Functional differential equations with proportional delays have been studied to some extent by many authors. In particular, in [3, 6], asymptotic behaviors of solutions of the equation

$$y'(x) = ay(\lambda x) + by(x),$$

are discussed. In [4], the exponential order of the solutions of the equation

$$y'(z) = Ay(z) + By(\lambda z) + Cy'(\eta z)$$

is discussed. In [5], the well-posededness of the equation

$$y'(t) = ay(t) + \sum_{i=1}^{\infty} b_i y(q_i t) + \sum_{i=1}^{\infty} c_i y'(p_i t)$$

is discussed. In [1], Ifantis discusses the existence of analytic solutions of linear homogeneous functional differential equation

$$f^{(K)}(z) + \sum_{i=1}^{K} \phi_i(z) f^{(K-i)}(z) + \sum_{n=1}^{\infty} \alpha_n(z) f(q^n z) = 0.$$

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In this note, we will obtain sufficient conditions for the existence of analytic solutions of the following equation

(1)
$$f^{(K)}(z) + \sum_{i=1}^{K} \phi_i(z) f^{(K-i)}(z) + \sum_{n=1}^{T} \sum_{j=0}^{K} \psi_{nj}(z) f^{(K-j)}(p_{nj}z) = g(z),$$

under the initial conditions

(2)
$$f^{(t)}(0) = \xi_t, \quad t = 0, 1, 2, \dots, K - 1.$$

More specifically, we will show that analytic solutions of (1)–(2) exist when ϕ_i , ψ_{nj} , g are analytic in a neighborhood of the origin, or, when $g \equiv 0$ and $z^i \phi_i$, $z^i \psi_{nj}$ are analytic in a neighborhood of the origin.

2. Main results

For the sake of convenience, the generalized factorial function $h^{[n]}(z)$ will be employed: $h^{[0]}(z) = 1$ and

$$h^{[n]}(z) = h(z)h(z-1)\cdots h(z-n+1), \quad n=1,2,\ldots$$

Note that when k, n are nonnegative integers such that $k \geq n$,

$$k^{[n]} = k(k-1)\cdots(k-n+1) = \frac{k!}{(k-n)!}.$$

THEOREM 1. Suppose $|p_{nj}| \le \mu < 1$ for j = 0, ..., K and n = 1, 2, ..., T and suppose $\phi_1, ..., \phi_k, \psi_{10}, \psi_{11}, ..., \psi_{TK}$ as well as g are analytic functions of the form

$$\phi_{i}(z) = \sum_{m=0}^{\infty} \phi_{im} z^{m}, \quad i = 1, 2, \dots, K,$$

$$\psi_{nj}(z) = \sum_{m=0}^{\infty} \psi_{njm} z^{m}, \quad j = 0, \dots, K; \ n = 1, 2, \dots, T,$$

$$g(z) = \sum_{m=0}^{\infty} g_{m} z^{m}$$

for $|z| < \gamma$, and

$$1 + \sum_{n=1}^{T} \psi_{n0}(0) p_{n0}^{m} \neq 0, \quad m = 0, 1, 2, \dots$$

Then the initial value problem (1)–(2) has a unique analytic solution in the region defined by $|z| < \gamma$.

Proof. We will seek an analytic solution of (1) in the form

(3)
$$f(z) = \sum_{m=0}^{\infty} f_m z^m,$$

which satisfies the initial conditions (2), that is, $f_m = \xi_m/m!$ for $m = 0, 1, \ldots, K-1$. Substituting (3) into (1), we see that $\{f_m\}_{m=0}^{\infty}$ is formally determined by the difference equation

$$g_{m} = (K+m)^{[K]} \left\{ 1 + \sum_{n=1}^{T} \psi_{n00} p_{n0}^{m} \right\} f_{K+m}$$

$$+ \sum_{i=1}^{K} \sum_{s=0}^{m} (K-i+m-s)^{[K-i]} \phi_{is} f_{K-i+m-s}$$

$$+ \sum_{n=1}^{T} \sum_{j=1}^{K} (K-j+m)^{[K-j]} \psi_{nj0} p_{nj}^{m} f_{K-j+m}$$

$$+ \sum_{n=1}^{T} \sum_{j=0}^{K} \sum_{s=1}^{m} (K-j+m-s)^{[K-j]} \psi_{njs} p_{nj}^{m-s} f_{K-j+m-s}$$

for $m \geq 0$. In order to show that f(z) is an analytic solution, we pick an arbitrary number τ in $(0, \gamma)$. By Cauchy's inequality, there exists a positive number M such that

$$|\phi_{im}| \le \frac{M}{\tau^m}, \quad |\psi_{njm}| \le \frac{M}{\tau^m}, \quad |g_m| \le \frac{M}{\tau^m}, \quad m = 0, 1, 2, \dots,$$

for $1 \leq i \leq K$, $0 \leq j \leq K$ and $n \geq 1$. Note that since $|p_{nj}| \leq \mu < 1$ for $j = 0, \ldots, K$ and $n = 1, 2, \ldots, T$, we may pick a positive integer $N \geq K - 1$ such that

$$\Gamma_m \equiv 1 - \sum_{n=1}^{T} |\psi_{n00}| |p_{n0}|^m > 0, \quad m > N.$$

Define a majorant sequence $\{S_m\}_{m=0}^{\infty}$ of the sequence $\{f_m\}_{m=0}^{\infty}$ as follows: for $0 \le t \le N$, let B_0, \ldots, B_N be arbitrary positive numbers which

satisfy

$$|f_0| = \left| \frac{\xi_0}{1!} \right| \le B_0, \dots,$$

$$|f_{K-1}| = \left| \frac{\xi_{K-1}}{(K-1)!} \right| \le B_{K-1},$$

$$|f_K| \le B_K, \dots, |f_N| \le B_N,$$

and we let $S_t = B_t$ for $0 \le t \le N$; and for t > N, we define S_t recursively by

$$\frac{t! \Gamma_{t-K}}{(t-K)!} S_t = \sum_{i=1}^K \sum_{s=0}^{t-K} \frac{(t-i-s)!}{(t-K-s)!} \frac{M}{\tau^s} S_{t-i-s}
+ \sum_{n=1}^T \sum_{j=1}^K \frac{(t-j)!}{(t-K)!} M |p_{nj}|^{t-K} S_{t-j}
+ \sum_{n=1}^T \sum_{j=0}^K \sum_{s=1}^{t-K} \frac{(t-j-s)!}{(t-K-s)!} \frac{M}{\tau^s} |p_{nj}|^{t-K-s} S_{t-j-s} + \frac{M}{\tau^{t-K}}.$$

It is not difficult to see that the sequence $\{S_m\}$ defined above is positive and majorizes the sequence $\{f_m\}$, that is, $|f_m| \leq S_m$ for $m \geq 0$. We assert further that

$$\limsup_{m \to \infty} S_m^{1/m} \le \frac{1}{\tau}.$$

To this end, note that for m > N,

$$\frac{(m+1)!\Gamma_{m+1-K}}{(m+1-K)!}S_{m+1}$$

$$= \left[\frac{m!M}{(m+1-K)!}\left(1+\sum_{n=1}^{\infty}|p_{n1}|^{m+1-K}\right) + \frac{m!}{(m-K)!}\frac{M}{\tau}\sum_{n=1}^{\infty}|p_{n0}|^{m-K}\right]S_{m}$$

$$+ M\sum_{i=2}^{K}\frac{(m+1-i)!}{(m+1-K)!}S_{m+1-i} + M\sum_{n=2}^{\infty}\sum_{j=2}^{K}\frac{(m+1-i)!}{(m+1-K)!}S_{m+1-j}$$

$$+ \frac{1}{\tau}\sum_{i=1}^{K}\sum_{n=1}^{m+1-K}\frac{(m+1-i-s)!}{(m+1-K-s)!}\frac{M}{\tau^{s-1}}S_{m+1-i-s}$$

.

$$+ \frac{1}{\tau} \sum_{n=1}^{\infty} \sum_{j=1}^{K} \frac{(m-j)!}{(m-K)!} M |p_{nj}|^{m-K} S_{m-j}$$

$$+ \frac{1}{\tau} \sum_{n=1}^{\infty} \sum_{j=0}^{K} \sum_{s=2}^{m+1-K} \frac{(m+1-j-s)!}{(m+1-K-s)!} \frac{M}{\tau^{s-1}} S_{m+1-j-s} + \frac{1}{\tau} \frac{M}{\tau^{m-K}}.$$

Then by straightforward calculations, we obtain

$$\frac{S_{m+1}}{S_m} = \frac{1}{\Gamma_{m+1-K}} \left[\frac{M}{m+1} \left(1 + \sum_{n=1}^{T} |p_{n1}|^{m+1-K} \right) + \frac{1}{\tau} \frac{m+1-K}{m+1} \Gamma_{m-K} \right]
+ \frac{(m+1-K)M}{(m+1)\tau} \sum_{n=1}^{T} |p_{n0}|^{m-K} + M \sum_{i=2}^{K} \frac{(m+1-i)!}{(m+1)!} \frac{S_{m+1-i}}{S_m}
+ M \sum_{n=1}^{T} \sum_{j=2}^{K} \frac{(m+1-j)!}{(m+1)!} |p_{nj}|^{m+1-K} \frac{S_{m+1-j}}{S_m} \right].$$

It follows that

$$\frac{S_{m+1}}{S_m} \ge \frac{1}{\Gamma_{m+1-K}} \frac{1}{\tau} \frac{m+1-K}{m+1} \Gamma_{m-K} \ge \frac{1}{\tau} > 0$$

for all large m, and that

$$\limsup_{m \to \infty} \frac{S_{m+1-t}}{S_m} = \limsup_{m \to \infty} \left(\frac{S_{m+1-t}}{S_{m+2-t}} \right) \left(\frac{S_{m+2-t}}{S_{m+3-t}} \right) \dots \left(\frac{S_{m-1}}{S_m} \right) \\
= \frac{1}{\lim_{m \to \infty} \inf(S_{m+2-t}/S_{m+1-t}) \dots (S_m/S_{m-1})} < \infty, \quad t \ge 2.$$

By taking superior limits on both sides of (4), we see that

$$\begin{split} \limsup_{m \to \infty} \frac{S_{m+1}}{S_m} &\leq \limsup_{m \to \infty} \frac{1}{\Gamma_{m+1-K}} \\ &\times \left[\limsup_{m \to \infty} \frac{M}{m+1} \left(1 + \sum_{n=1}^T |p_{n1}|^{m+1-K} \right) \right. \\ &+ \limsup_{m \to \infty} \frac{1}{\tau} \frac{m+1-K}{m+1} \Gamma_{m-K} \\ &+ \limsup_{m \to \infty} \frac{(m+1-K)M}{(m+1)\tau} \sum_{n=1}^T |p_{n0}|^{m-K} \\ &+ M \sum_{i=2}^K \limsup_{m \to \infty} \frac{(m+1-i)!}{(m+1)!} \limsup_{m \to \infty} \frac{S_{m+1-i}}{S_m} \end{split}$$

$$+ M \sum_{n=1}^{T} \sum_{j=2}^{K} \limsup_{m \to \infty} \frac{(m+1-j)!}{(m+1)!}$$

$$\times |p_{nj}|^{m+1-K} \limsup_{m \to \infty} \frac{S_{m+1-j}}{S_m}$$

$$= \frac{1}{1} \left[0 + \frac{1}{\tau} + 0 + M \sum_{i=2}^{K} 0 + M \sum_{n=1}^{T} \sum_{i=2}^{K} 0 \right] = \frac{1}{\tau}$$

as required.

Since the radius of convergence of the power series $S_0 + S_1 z + S_2 z^2 + ...$ is τ and since τ is an arbitrary number in $(0, \gamma)$, hence f(z) is analytic for $|z| < \gamma$. The proof is complete.

We have found analytic solutions for equation (1) when $\phi_1, ..., \phi_k, \psi_{10}, \psi_{11}, ..., \psi_{TK}$ as well as g are analytic functions near the point 0. Next we consider the case when $\phi_1, ..., \phi_k, \psi_{10}, \psi_{11}, ...,$ and ψ_{TK} have weak singularities at 0. More specifically, let us assume that

(5)
$$z^{i}\phi_{i}(z) = \sum_{m=0}^{\infty} \phi_{im}z^{m}, \ i = 1, 2, ..., K,$$

and

(6)
$$z^{i}\psi_{nj}(z) = \sum_{m=0}^{\infty} \psi_{njm} z^{m}$$

for
$$i = 1, 2, ..., K$$
; $j = 0, 1, ..., K$ and $n = 1, 2, ..., T$.

THEOREM 2. Assume that $g(z) \equiv 0$ in (1). Suppose $|p_{nj}| \leq \mu < 1$ for $j = 0, \ldots, K$ and $n = 1, 2, \ldots, T$. Suppose further that (5) and (6) hold and each power series in the right hand sides of (5) and (6) converges for $|z| < \gamma$. If d is a root of the "indicial equation"

$$I(z) \equiv z^{[K]} + \sum_{i=1}^{K} \phi_{i0} z^{[K-i]} + \sum_{n=1}^{T} \sum_{j=0}^{K} \psi_{nj0} z^{[K-j]} p_{nj}^{z-K+j} = 0$$

which satisfies $I(m+d) \neq 0$ for all $m \geq 1$, then equation (1) has a solution of the form

(7)
$$f(z) = z^d \sum_{m=0}^{\infty} f_m z^m, \ f_0 \neq 0,$$

which is analytic for $|z| < \gamma$.

Proof. By substituting (5), (6) and (7) into equation (1), we see that $I(d)f_0 = 0$, and

$$I(m+d)f_{m} = -\sum_{i=1}^{K} \sum_{s=1}^{m} \phi_{is}(m-s+d)^{[K-i]} f_{m-s}$$
$$-\sum_{n=1}^{T} \sum_{j=0}^{K} \sum_{s=1}^{m} \psi_{njs}(m-s+d)^{[K-i]} p_{nj}^{m-s+d-K+j} f_{m-s}$$

for $m \geq 1$. Pick any number $\tau \in (0, \gamma)$. By Cauchy's inequality, there exists a positive number M such that

$$|\phi_{im}| \le \frac{M}{\tau^m}, \quad |\psi_{njm}| \le \frac{M}{\tau^m}, \quad m = 0, 1, 2, \dots,$$

for $1 \leq i \leq K$, $0 \leq j \leq K$, and $n \geq 1$. Define a majorant sequence $\{S_m\}_{m=0}^{\infty}$ of the sequence $\{f_m\}_{m=0}^{\infty}$ as follows: $S_0 = |f_0|$, and for $m \geq 1$,

$$S_{m} = \frac{1}{|I(m+d)|} \times \left\{ \sum_{i=1}^{K} \sum_{s=1}^{m} \frac{M}{\tau^{s}} (m-s+d)^{[K-i]} S_{m-s} + \sum_{n=1}^{T} \sum_{j=0}^{K} \sum_{s=1}^{m} \frac{M}{\tau^{s}} (m-s+d)^{[K-j]} p_{nj}^{m-s+d-K+j} S_{m-s} \right\}.$$

By induction, it is easy to see that $\{S_m\}$ is a positive sequence and $|f_m| \leq S_m$ for $m \geq 0$. Moreover,

$$|I(m+1+d)|S_{m+1}|$$

$$= \sum_{i=1}^{K} \sum_{s=1}^{m+1} \frac{M}{\tau^s} (m+1-s+d)^{[K-i]} S_{m+1-s}$$

$$+ \sum_{n=1}^{T} \sum_{i=0}^{K} \sum_{s=1}^{m+1} \frac{M}{\tau^s} (m+1-s+d)^{[K-j]} |p_{nj}|^{m+1-s+d-K+j} S_{m+1-s}$$

$$= \sum_{i=1}^{K} \frac{M}{\tau} (m+d)^{[K-i]} S_m + \sum_{n=1}^{T} \sum_{j=0}^{K} \frac{M}{\tau} (m+d)^{[K-j]} |p_{nj}|^{m+d-K+j} S_m$$

$$+ \frac{1}{\tau} \sum_{i=1}^{K} \sum_{s=2}^{m+1} \frac{M}{\tau^{s-1}} (m+1-s+d)^{[K-i]} S_{m+1-s}$$

$$+ \frac{1}{\tau} \sum_{n=1}^{T} \sum_{j=0}^{K} \sum_{s=2}^{m+1} \frac{M}{\tau^{s-1}} (m+1-s+d)^{[K-j]} |p_{nj}|^{m+1-s+d-K+j} S_{m+1-s}$$

$$= \frac{M}{\tau} \sum_{i=1}^{K} (m+d)^{[K-i]} S_m + \frac{M}{\tau} \sum_{n=1}^{T} \sum_{j=0}^{K} (m+d)^{[K-j]} |p_{nj}|^{m+d-K+j} S_m$$

$$+ \frac{1}{\tau} |I(m+d)| S_m.$$

As in the proof of Theorem 1, it is then easy to show that

$$\lim_{m \to \infty} \frac{S_{m+1}}{S_m} = \frac{1}{\tau}.$$

Since the radius of convergence of the power series $S_0 + S_1 z + S_2 z^2 + \dots$ is τ and since τ is an arbitrary number in $(0, \gamma)$, hence f(z) is analytic for $|z| < \gamma$. Hence f(z) is analytic for $|z| < \gamma$. The proof is complete. \square

3. Examples

We first consider the initial value problem

(8)
$$f^{(K)}(z) = af^{(K-1)}(\lambda z) + bf^{(K-1)}(z) + cf^{(K)}(\beta z) + g(z),$$

(9)
$$f^{(m)}(0) = \xi_m, \ m = 0, 1, ..., K - 1,$$

where $|\beta| < 1$, $|\lambda| \le 1$ and $1 - c\beta^m \ne 0$ for $m \ge 0$. When c = 0, K = 1 and $g(z) \equiv 0$, equation (8) reduces to

$$f'(z) = af(\lambda z) + bf(z),$$

which has been considered in [2] and [3]. Here we will assume that

$$g(z) = \sum_{m=0}^{\infty} g_m z^m$$

is analytic for $|z| < \gamma$. By Theorem 1, our problem has a unique solution of the form

$$f(z) = \sum_{m=0}^{\infty} f_m z^m$$

which is analytic for $|z| < \gamma$. To find this solution, we substitute f(z) into (8) and find the difference equation

$$\frac{(m+1)!}{m!}(1-c\beta^m)f_{m+K}$$

$$= (a\lambda^m + b)\frac{(m+K-1)!}{m!}f_{m+K-1} + g_m, \quad m \ge 0.$$

Since this equation is of the form

$$h_{m+1} = \rho_m h_m + \chi_m, \quad m \ge 0,$$

we easily see that

$$f_{m+K} = \frac{\prod_{i=0}^{m} (a\lambda^{i} + b)}{\prod_{i=0}^{m} (i+K)(1-c\beta^{i})} \frac{\xi_{K-1}}{(K-1)!} + \sum_{n=0}^{m} \frac{n!}{(m+K)!} \frac{\prod_{i=n+1}^{m} (a\lambda^{i} + b)}{\prod_{i=K}^{m} (1-c\beta^{i})} g_{n}$$

for $m \geq 0$.

Next, we consider the equation

(10)
$$f^{(K)}(x) = \sum_{n=1}^{T} \psi_n f^{(K)}(p_n x) + g(x)$$

(11)
$$f^{(m)}(0) = \xi_m, \quad m = 0, 1, \dots, K - 1.$$

Under the conditions that $|p_n| \le \mu < 1$ for $n \ge 1$, that

$$1 + \sum_{n=1}^{\infty} \psi_n p_n^m \neq 0, \quad m = 0, 1, 2, \dots,$$

and that

$$g(x) = \sum_{m=0}^{\infty} g_m x^m$$

converges in the real interval $(-\gamma, \gamma)$, and $g_m > 0$ for all large m, as well as

$$\lim_{x \to \gamma^{-}} g(x) = +\infty,$$

we will show that (10)-(11) has a unique solution of the form

$$f(x) = \sum_{m=0}^{K-1} \frac{\xi_m}{m!} x^m + \sum_{m=0}^{\infty} \frac{m! g_m}{(m+K)! (1 - \sum_{n=1}^{\infty} \psi_n p_n^m)} x^{m+K},$$

which is analytic for $|x| < \gamma$ and $f^{(K)}(x) \sim g(x)$ as $x \to \gamma^-$.

Indeed, Theorem 1 asserts that (10)–(11) has a unique solution of the form

$$f(x) = \sum_{m=0}^{\infty} f_m x^m$$

which is analytic for $|x| < \gamma$. Substituting f(x) into (10), we obtain

$$f_{m+K} = \frac{m!g_m}{(m+K)!(1-\sum_{n=1}^T \psi_n p_n^m)}, \ m \ge 0,$$

as required. Note that

$$f^{(K)}(z) = \sum_{m=0}^{\infty} \frac{g_m}{(1 - \sum_{n=1}^{T} \psi_n p_n^m)} x^m.$$

Since $|p_n| \le \mu < 1$ for $n \ge 1$, if we let

$$b_m = \frac{g_m}{(1 - \sum_{n=1}^T \psi_n p_n^m)},$$

then

$$\frac{g_m}{(1 - \sum_{n=1}^T \psi_n p_n^m)} \sim g_m, \frac{g_m}{(1 - \sum_{n=1}^T \psi_n p_n^m)} - g_m = o(g_m)$$

as $m \to \infty$. Thus for every $\varepsilon > 0$, there exists a positive integer N such that

$$|b_m - g_m| < \varepsilon |g_m| = \varepsilon g_m, \quad m > N,$$

and

$$\left| \sum_{m=0}^{\infty} (b_m - g_m) x^m \right| \le \sum_{m=0}^{N} |b_m - g_m| \gamma^m + \varepsilon \sum_{m=N+1}^{\infty} g_m x^m, \quad 0 \le x < \gamma.$$

Since $\lim_{s\to\gamma^-} g(x) = +\infty$, we can also find a positive number δ such that

$$\sum_{m=0}^{N} |b_m - g_m| \gamma^m \le \varepsilon g(x), \quad \gamma - \delta < x < \gamma.$$

Therefore,

$$\Big|\sum_{m=0}^{\infty} (b_m - g_m) x^m \Big| \le 2\varepsilon g(x), \ \gamma - \delta < x < \gamma,$$

which shows that $f^{(K)}(x) \sim g(x)$ as $x \to \gamma^-$.

As our final example, consider the generalized Bessel equation

(12)
$$z^{2}[f''(z) + \alpha f''(\beta z)] + zf'(\beta z) + (z^{2} - 1/\beta)f(\beta z) = 0,$$

where $0 < \beta \le 1$,

$$\alpha \neq -\frac{\beta^m + m + 1}{\beta^{m-1}(m+1)}, \ m \ge 1.$$

Note that d = 1 is a solution of the indicial equation

$$z(z-1)(1+\alpha\beta^{z-2})+z\beta^{z-1}-\beta^{z-1}=0.$$

In view of Theorem 2, equation (12) has an analytic solution of the form

$$f(z) = z \sum_{m=0}^{\infty} f_m z^m, \ f_0 \neq 0.$$

By substituting f(z) into (12), we obtain the difference equation

$$f_m = \frac{-\beta^{m-1}}{(m+1)m(1+\alpha\beta^{m-1}) + m\beta^m} f_{m-2}, \ m = 2, 3, \dots$$

A solution of this difference equation is given by $f_{2m-1} = 0$ for m = 1, 2, ..., and

$$f_{2m} = \frac{(-1)^m \beta^{m^2} f_0}{\prod_{i=1}^m \left[(2i+1)2i(1+\alpha\beta^{2i-1}) + 2i\beta^{2i} \right]} .$$

Hence

$$f(z) = f_0 \sum_{m=0}^{\infty} \frac{(-1)^m \beta^{m^2}}{\prod_{i=1}^m \left[(2i+1)2i(1+\alpha\beta^{2i-1}) + 2i\beta^{2i} \right]} z^{2m+1}.$$

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