

ψ -UNIFORM STABILITY FOR LINEAR IMPULSIVE DIFFERENTIAL EQUATIONS

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ABSTRACT. In this paper, we show the ψ -uniform stability for linear impulsive differential equations and their perturbations by using the impulsive Gronwall's inequalities.

1. Introduction

Impulsive differential equations and application were introduced by some authors: A. M. Samoilenko and N. A. Perestyuk [3], V. Lakshmikantham, D. D. Bainov and P. S. Simeonov[13], Bainov and Simeonov[4, 6].

Recently, it has been realized that impulsive differential equations form a natural description of observed evolution phenomena of several real world problems, and therefore their study has attracted much attention [13].

Akinyele[1] introduced the notion of ψ -stability of degree k with respect to an increasing function $\psi \in \mathcal{C}(\mathbb{R}_+, \mathbb{R}_+)$, which is differentiable on \mathbb{R}_+ and such that $\psi(t) \geq 1$ for $t \geq t_0$ and $\lim_{t \rightarrow \infty} \psi(t) = b$, $b \in [1, \infty)$. Diamandescu in[2], proved some sufficient conditions for ψ -stability of the zero solution of a nonlinear Volterra integro-differential system. Bhanu Gupta and Sanjay K. Srivastava investigated ψ - exponential stability of non-linear impulsive differential equations[12].

In this paper we show the ψ -uniform stability for linear impulsive differential equations at fixed moments and their perturbations by using impulsive inequality of Gronwall type.

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2. Preliminaries

Let \mathbb{R}^n be the n -dimensional real Euclidean space and $\|\cdot\|$ denotes the norm on \mathbb{R}^n .

Let $\nu = \{t_k\}_{k=1}^{\infty} \subset [t_0, \infty)$ be an unbounded and increasing sequence. Denoted by $PC([t_0, \infty), \mathbb{R}^n \times \mathbb{R}^n)$ the set of functions $\varphi : [t_0, \infty) \rightarrow \mathbb{R}^n \times \mathbb{R}^n$ which are continuous for $t \in [t_0, \infty) \setminus \nu$, are continuous from the left for $t \in [t_0, \infty)$, and have discontinuities of the first type at the points t_k for each $k \in \mathbb{N}$.

We consider the linear impulsive system

$$(2.1) \quad \begin{cases} x' = A(t)x, & t \neq t_k, \\ \Delta x = B_k x, & t = t_k, \\ x(t_0^+) = x_0, \end{cases}$$

where $A \in PC([t_0, \infty), \mathbb{R}^n \times \mathbb{R}^n)$, and its perturbed linear system with fixed moments of impulse

$$(2.2) \quad \begin{cases} y' = A(t)y + C(t)y, & t \neq t_k, \\ \Delta y = B_k y + R_k y, & t = t_k, \\ y(t_0^+) = y_0, \end{cases}$$

where $C \in PC([t_0, \infty), \mathbb{R}^n \times \mathbb{R}^n)$, and B_k, R_k are $n \times n$ matrices.

We assume that the solution $y(t)$ of system (2.2) is left continuous at the moments of impulsive effect t_k , i.e., $y(t_k^-) = y(t_k)$, and $\Delta y(t_k) = y(t_k^+) - y(t_k)$.

LEMMA 2.1. [5, Theorem 1.5] *Let $(t_0, x_0) \in \mathbb{R} \times \mathbb{R}^n$. Then the following statements hold:*

1. *There exists a unique solution of equation (2.1) with $x(t_0^+) = x_0$ (or $x(t_0) = x_0$) and this solution is defined for $t > t_0$ (or $t \geq t_0$).*
2. *If $\det(E + B_k) \neq 0$ for each $k \in \mathbb{Z}$, then this solution is defined for all $t \in \mathbb{R}$.*

The next result follows from a simple calculation.

LEMMA 2.2. [5] *Each solution $y(t)$ of (2.2) satisfies the integro-summary equation*

$$y(t) = W(t, s^+)y(s) + \int_s^t W(t, \tau)C(\tau)y(\tau)d\tau + \sum_{s < t_k < t} W(t, t_k^+)R_k y(t_k), \quad t \geq s,$$

where $W(t, s)$ is the Cauchy matrix for equation (2.1).

LEMMA 2.3. [5, Lemma 1.4] *suppose that for $t \geq t_0$ the inequality*

$$(2.3) \quad u(t) \leq c + \int_{t_0}^t b(s)u(s)ds + \sum_{t_0 \leq t_k < t} \beta_k u(t_k)$$

holds, where $u \in PC(\mathbb{R}, \mathbb{R})$, $b \in PC(\mathbb{R}, \mathbb{R}^+)$ and $\beta_k \geq 0$, $k \in \mathbb{Z}$ and c are constants. Then we have

$$(2.4) \quad u(t) \leq c \prod_{t_0 \leq t_k < t} (1 + \beta_k) \exp \left(\int_{t_0}^t b(s)ds \right)$$

$$(2.5) \quad \leq c \exp \left(\int_{t_0}^t b(s)ds + \sum_{t_0 \leq t_k < t} \beta_k \right), \quad t \geq t_0.$$

We will prove that under a general "small" mean condition on the perturbations C and R_k , ψ -uniform stability of system (2.1) is inherited by the perturbed system (2.2).

DEFINITION 2.4. [8, Definition 2.5] The zero solution $v = 0$ of (2.1) (or system (2.1)) is called ψ -uniform stable if there exist a finite $\gamma > 0$ and invertible matrix function $\psi(t) \in PC([t_0, \infty), \mathbb{R}^n \times \mathbb{R}^n)$ (or left continuous function $\psi(t) \in PC([t_0, \infty), \mathbb{R}^+)$) such that for any t_0 and $x(t_0)$, the corresponding solution satisfies

$$(2.6) \quad \|\psi(t)x(t)\| \leq \gamma \|\psi(t_0)x(t_0)\|, \quad t \geq t_0 > 0.$$

If we choose a convenient value of t , then we see that $\psi(t)$ is reduced to the unit matrix of order n . It is easy to see that if $\psi(t)$ is unit matrix, then the ψ -uniform stability is equivalent with the uniform stability.

3. Main results

THEOREM 3.1. *The linear impulsive system (2.1) is ψ -uniform stable if and only if there exists a $\gamma > 0$ and invertible matrix function $\psi(t) \in PC([t_0, \infty), \mathbb{R}^n \times \mathbb{R}^n)$ such that for every $x_0 \in \mathbb{R}^n$,*

$$(3.1) \quad \|\psi(t)W(t, t_0)\psi^{-1}(t_0)\| \leq \gamma, \quad t \geq t_0 > 0,$$

where $W(t, t_0)$ is the Cauchy matrix of (2.1).

Proof. Suppose that (2.1) is ψ -uniformly stable. Then, there is a $\gamma > 0$ such that for any $t_0, x(t_0)$, the solutions satisfy

$$\|\psi(t)x(t)\| \leq \gamma \|\psi(t_0)x(t_0)\|, \quad t \geq t_0.$$

Given any t_0 and $t_a \geq t_0$, let x_a be a vector such that $\|\psi(t_0)x_a\| = 1$

$$\begin{aligned}\|\psi(t_a)W(t_a, t_0)x_a\| &= \|\psi(t_a)W(t_a, t_0)\psi^{-1}(t_0)\psi(t_0)x_a\| \\ &= \|\psi(t_a)W(t_a, t_0)\psi^{-1}(t_0)\| \|\psi(t_0)x_a\| \\ &= \|\psi(t_a)W(t_a, t_0)\psi^{-1}(t_0)\|.\end{aligned}$$

So the initial state $x(t_0) = x_a$ gives a solution of (2.1) so that time t_a satisfies

$$\begin{aligned}\|\psi(t_a)x(t_a)\| &= \|\psi(t_a)W(t_a, t_0)x_a\| \\ &= \|\psi(t_a)W(t_a, t_0)\psi^{-1}(t_0)\| \|\psi(t_0)x_a\| \\ &= \|\psi(t_a)W(t_a, t_0)\psi^{-1}(t_0)\| \\ &\leq \gamma \|\psi(t_0)x(t_0)\|.\end{aligned}$$

Since $\|\psi(t_0)x_a\| = 1$, we see that $\|\psi(t_a)W(t_a, t_0)\psi^{-1}(t_0)\| \leq \gamma$. Since x_a can be selected for any t_0 and $t_a \geq t_0$, we see that $\|\psi(t_a)W(t_a, t_0)\psi^{-1}(t_0)\| \leq \gamma$ for all $t, t_0 \in \mathbb{R}$.

Now suppose that there exists a γ such that $\|\psi(t_a)W(t_a, t_0)\psi^{-1}(t_0)\| \leq \gamma$ for all $t, t_0 \in \mathbb{R}$. For any t_0 and $x(t_0) = x_0$, the solution of (2.1) satisfies

$$\begin{aligned}\|\psi(t)x(t)\| &= \|\psi(t)W(t, t_0)x(t_0)\| \\ &= \|\psi(t)W(t, t_0)\psi^{-1}(t_0)\| \|\psi(t_0)x_0\| \\ &\leq \gamma \|\psi(t_0)x(t_0)\|, t \geq t_0.\end{aligned}$$

Thus, ψ -uniform stability of (2.1) established. \square

THEOREM 3.2. *If the zero solution $x = 0$ of (2.1) is ψ -uniformly stable and there exists a constant M such that*

$$(3.2) \quad \int_0^\infty \|\psi(\tau)C(\tau)\psi(\tau)^{-1}\|d\tau + \sum_{0 \leq t_k \leq \infty} \|\psi(t_k^+)R_k\psi^{-1}(t_k)\| \leq M$$

then the zero solution $y = 0$ of (2.2) is ψ -uniformly stable.

Proof. It follows from Lemma 2.2 that the solution $y(t)$ of (2.2) is given by

$$y(t) = W(t, t_0^+)y_0 + \int_{t_0}^t W(t, s)C(s)y(s)ds + \sum_{t_0 < t_k < t} W(t, t_k)R_k y(t_k), t \geq t_0.$$

Then by Theorem 3.1 there exist a constant $\gamma > 0$ such that

$$\|\psi(t)W(t, t_0)\psi^{-1}(t_0)\| \leq \gamma, t \geq t_0 \geq 0,$$

where $W(t, t_0)$ is the cauchy matrix of (2.1). Thus we obtain

$$\begin{aligned} \psi(t)y(t) &= \psi(t)W(t, t_0)\psi^{-1}(t_0)\psi(t_0)y(t_0) \\ &+ \int_{t_0}^t \|\psi(t)W(t, \tau)\psi^{-1}(\tau)\psi(\tau)C(\tau)y(\tau)\|d\tau \\ &+ \sum_{t_0 < t_k < t} \|\psi(t)W(t, t_k^+)\psi^{-1}(t_k^+)\psi(t_k^+)R_k\psi^{-1}(t_k)\psi(t_k)y(t_k)\|, \\ \|\psi(t)y(t)\| &\leq \gamma\|\psi(t_0)y(t_0)\| + \gamma \int_{t_0}^t \|\psi(\tau)C(\tau)\psi^{-1}(\tau)\|\|\psi(\tau)y(\tau)\|d\tau \\ &+ \gamma \sum_{t_0 < t_k < t} \|\psi(t_k^+)R_k\psi^{-1}(t_k)\|\|\psi(t_k)y(t_k)\|. \end{aligned}$$

By the Gronwall impulsive integral inequality [5]

$$\begin{aligned} \|\psi(t)y(t)\| &\leq \gamma\|\psi(t_0)y(t_0)\| \exp\left[\gamma \int_{t_0}^t \|\psi(\tau)C(\tau)\psi^{-1}(\tau)\|d\tau\right. \\ &\quad \left.+ \gamma \sum_{t_0 < t_k < t} \|\psi(t_k^+)R_k\psi^{-1}(t_k)\|\right], \quad t \geq t_0. \\ &\leq \gamma\|\psi(t_0)y(t_0)\|e^{\gamma M}, \\ &\leq \gamma'\|\psi(t_0)y(t_0)\| \end{aligned}$$

where $\gamma' = \gamma e^{\gamma M}$. Hence the zero solution $y = 0$ of (2.2) is ψ -uniformly stable. The proof is complete. \square

COROLLARY 3.3. *If we set $\psi(t) = 1/h(t)$, then the Theorem 3.2 is similar to Theorem 2.7 in [10].*

COROLLARY 3.4. *If the zero solution $x = 0$ of (2.1) is uniformly Lipschitz stable and there exists a constant M such that*

$$(3.3) \quad \int_0^\infty C(\tau)d\tau + \sum_{0 \leq t_k \leq \infty} R_k \leq M$$

then the zero solution $y = 0$ of (2.2) is uniformly Lipschitz stable.

In order to obtain ψ -uniformly stability of solutions of nonlinear impulsive differential systems, we need the following assumption.

(H):

- (i) $f : \mathbb{R}^+ \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ is continuous in $(t_{k-1}, t_k] \times \mathbb{R}^n$ and for every $y \in \mathbb{R}^n, n \in \mathbb{N}$

$$\lim_{(t,x) \rightarrow (t_k,y)} f(t, x) \text{ exists for } t > t_k.$$

In addition, there exists $\lambda \in PC(\mathbb{R}^+, \mathbb{R})$ such that

$$|f(t, y)| \leq \lambda(t)|y|, \text{ for } (t, y) \in \mathbb{R}^+ \times \mathbb{R}^n,$$

- (ii) For every $k \in \mathbb{N}$, B_k is an $n \times n$ matrix, and $I_k : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is continuous, and satisfies

$$|I_k(y)| \leq \lambda_k|y|, \text{ } y \in \mathbb{R}^n, \lambda_k > 0,$$

We consider nonlinear impulsive differential system

$$(3.4) \quad \begin{cases} y' = A(t)y + f(t, y), & t \neq t_k, \\ \Delta y = B_k y + I_k(y), & t = t_k, \\ y(t_0^+) = y_0, \end{cases}$$

where $f(t, 0) = 0$.

We can obtain the various stability results from Theorem 3.2.

THEOREM 3.5. *Assume that conditions (H_1) holds, If the zero solution $x = 0$ of 2.1 is ψ -uniformly stable with condition H_2 : $\int_0^\infty \|\psi(\tau)\lambda(\tau)\psi^{-1}(\tau)\|d\tau + \sum_{0 \leq t_k \leq \infty} \|\psi(t_k^+)\lambda_k\psi^{-1}(t_k)\| < \infty$, for each $t > 0$, then the zero solution $y = 0$ of (3.4) is ψ -uniformly stable.*

The proof of Theorem 3.5 can be proved in a similar manner as that of Theorem 3.2. So we omit the proof.

COROLLARY 3.6. *Assume that the ordinary differential system:*

$$x'(t) = A(t)x(t)$$

is ψ -uniformly stable. Furthermore, suppose that $f, I_k(k \in \mathbb{N})$ and $\psi(t)$ satisfy the hypothesis of Theorem 3.5. Then the impulsive system

$$\begin{aligned} y'(t) &= A(t)y(t) + f(t, y), \quad t \neq t_k, \\ \Delta y(t_k) &= I_k(y), \quad t = t_k. \end{aligned}$$

is ψ -uniformly stable.

To illustrate our results, we will give an example about ψ -uniformly stability of linear impulsive differential system.

EXAMPLE 3.7. *Consider the linear impulsive differential equation*

$$(3.5) \quad \begin{cases} x'(t) = \frac{1}{t^2}x, & t \neq t_k, t > 0, \\ \Delta x = \frac{1}{k^2}x, & t = t_k, k \in \mathbb{N} \end{cases}$$

where $\frac{1}{t^2} \in PC(\mathbb{R}^+, \mathbb{R})$, $\frac{1}{k^2} \in \mathbb{R}$, and $\det(1 + \frac{1}{k^2}) \neq 0$ for each $k \in \mathbb{Z}^+$. Then the zero solution $x = 0$ of (3.5) is ψ -uniformly stable.

Proof. Let $(t_0, x_0) \in \mathbb{R}^+ \times \mathbb{R}$. Then we have

$$W(t, t_0) = \prod_{t_0 \leq t_k < t} \left(1 + \frac{1}{k^2}\right) \exp\left(\int_{t_0}^t \frac{1}{\tau^2} d\tau\right), \quad t \geq t_0 > 0,$$

and furthermore

$$\begin{aligned} |W(t, t_0)| &= \left| \prod_{t_0 \leq t_k < t} \left(1 + \frac{1}{k^2}\right) \exp\left(\int_{t_0}^t \frac{1}{\tau^2} d\tau\right) \right| \\ &\leq \exp\left(\int_{t_0}^t \frac{1}{\tau^2} d\tau + \sum_{t_0 \leq t_k \leq \infty} \left|\frac{1}{k^2}\right|\right). \end{aligned}$$

it is easy to see that there exists $M > 0$ such that

$$\exp\left(\int_{t_0}^t \frac{1}{\tau^2} d\tau + \sum_{t_0 \leq t_k \leq \infty} \left|\frac{1}{k^2}\right|\right) \leq M.$$

$$\begin{aligned} |\psi(t)W(t, t_0)\psi^{-1}(t_0)| &\leq \left| \psi(t) \exp\left(\int_{t_0}^t \frac{1}{\tau^2} d\tau + \sum_{t_0 \leq t_k \leq \infty} \left|\frac{1}{k^2}\right|\right) \psi^{-1}(t_0) \right| \\ &\leq \gamma. \end{aligned}$$

Where $\psi(t) = e^{-t}$ for $t \geq t_0 > 0$ and $\gamma = M$.

Hence the zero solution $x = 0$ of (3.5) is ψ -uniformly stable by Theorem 3.1. \square

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