

# CRITERIA FOR BOUNDEDNESS OF SOLUTIONS OF LINEAR DIFFERENTIAL EQUATIONS WITH VARIABLE DELAY OF THE ARGUMENT

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**Abstract**

**Full Text**

**MATHEMATICS**

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**CRITERIA FOR BOUNDEDNESS OF SOLUTIONS OF LINEAR DIFFERENTIAL EQUATIONS WITH VARIABLE DELAY OF THE ARGUMENT**

*(Presented by Academician I. G. Petrovskii on 22 VII 1957)*

In our note <sup>(1)</sup>, criteria were established for the stability of solutions of differential equations of the form

$$\frac{dy}{dt} - A(t)y(t - a) = x(t) \quad (0 \leq t < \infty; a > 0).$$

In the present article we give necessary and sufficient criteria for boundedness of solutions on the half-axis  $(0, \infty)$  of differential equations of the form:

$$\frac{dy}{dt} - A(t)y(t - \alpha(t)) = x(t) \quad (\alpha(t) \geq 0);$$

$$\frac{dy}{dt} - A(t)y(t - a) - B(t)y(t) = x(t) \quad (a > 0).$$

Consider the space  $\widetilde{E}$  of continuous functions  $x = x(t)$  ( $-\infty < t < \infty$ ) with range belonging to the complex Banach space  $\widetilde{\mathcal{C}}$ . Let  $\widetilde{E}_0$  be the subspace of continuous functions  $\{x(t)\}$  that vanish for  $t < 0$ . Using some results of the works <sup>(1-4)</sup>, one can show that in the space  $\widetilde{E}$  the following theorems hold.

**Theorem 1.** *Consider the boundary-value problem:*

$$\begin{aligned} \frac{dy}{dt} - \lambda y(t - \alpha(t)) &= x(t) & (0 \leq t < \infty), \\ y(t) &= \varphi(t) & (t \leq 0; \alpha(t) \geq 0). \end{aligned} \tag{1}$$

Suppose that the continuous, bounded function  $\alpha(t)$  admits a representation  $\alpha(t) = \alpha_1(t) + \alpha_2(t)$ , which satisfies the conditions:

- 1) the derivative  $\alpha_1'(t)$  exists;

$$2) \lim \alpha_1'(t) = 0 \text{ as } t \rightarrow +\infty;$$

$$3) \lim \frac{\alpha_2(t)}{t} = 0 \text{ as } t \rightarrow +\infty.$$

Let  $\lim \alpha(t) = a > 0$  as  $t \rightarrow +\infty$ .

In order that the boundary-value problem (1) have a bounded solution  $y(t)$  for all bounded  $x(t)$  and  $\varphi(t)$ , it is necessary and sufficient that all roots  $z$  of the equation  $1 - ze^{\lambda az} = 0$  lie outside the unit circle.

If, however,  $a = 0$ , then for boundedness of  $y(t)$  it is necessary and sufficient that  $\lambda$  lie in the open left half-plane.

**Theorem 2.** Consider the boundary-value problem

$$\begin{aligned} \frac{dy}{dt} - Ay(t - \alpha(t)) &= x(t) & (0 \leq t < \infty), \\ y(t) &= \varphi(t) & (t \leq 0; \alpha(t) \geq 0). \end{aligned} \quad (2)$$

Let  $A$  be a linear bounded operator acting in  $\mathfrak{E}$ ; let  $\alpha(t)$  satisfy the same conditions as in boundary-value problem (1).

If  $a > 0$ , then in order that boundary-value problem (2) have a bounded solution  $y(t)$  for all bounded  $x(t)$  and  $\varphi(t)$ , it is necessary and sufficient that, for every  $\lambda$  in the spectrum of the operator  $A$ , all roots  $z$  of the equation  $1 - ze^{\lambda az} = 0$  lie outside the unit circle.

If, however,  $a = 0$ , then for boundedness of  $y(t)$  it is necessary and sufficient that the spectrum of the operator  $A$  lie in the open left half-plane.

**Theorem 3.** Consider the boundary-value problem

$$\begin{aligned} \frac{dy}{dt} - A(t)y(t - \alpha(t)) &= x(t) & (0 \leq t < \infty), \\ y(t) &= \varphi(t) & (t \leq 0; \alpha(t) \geq 0). \end{aligned} \quad (3)$$

Let  $A(t)$  be an operator-valued function admitting a representation  $A(t) = A_1(t) + A_2(t)$ , which satisfies the conditions:

- 1) for each fixed  $t$ , the operators  $A_1(t)$  and  $A_2(t)$  are linear, bounded, and act in  $\mathfrak{E}$ ;
- 2) the family of operators  $\{A_1(t)\}$  is compact: from every sequence  $\{A_1(t_n)\}$  one can extract a part convergent in norm;
- 3) there exists a strong derivative  $A_1'(t)$ ;
- 4)  $\lim \|A_1'(t)\| = 0$  as  $t \rightarrow +\infty$ ;
- 5)  $\lim \|A_2(t)\| = 0$  as  $t \rightarrow +\infty$ .

Let  $\alpha(t)$  satisfy the conditions of Theorem 1.

Consider the family  $\{a_\omega\}$  of all possible limiting values of the function  $\alpha(t)$  as  $t \rightarrow +\infty$ . To each  $a_\omega$ , evidently, there corresponds some law according to which  $t$  tends to  $+\infty$ . Assign to each  $a_\omega$  the family  $\{A_\omega\}$  of those limiting operators which are generated by the family  $\{A(t)\}$  under the same law of tendency of  $t$  to  $+\infty$ .

In order that boundary-value problem (3) have a bounded solution  $y(t)$  for all bounded  $x(t)$  and  $\varphi(t)$ , it is necessary and sufficient that, for every  $\lambda$  from the spectrum of at least one limiting operator  $A_\omega$  corresponding to  $a_\omega > 0$ , all roots  $z$  of the equation  $1 - ze^{\lambda a_\omega z} = 0$  lie outside the unit circle.

If, however,  $a_\omega = 0$ , then all  $\lambda$  must lie in the open left half-plane. In particular, when  $a = 0$ , for boundedness of the solution  $y(t)$  it is necessary and sufficient that all points of the spectra of all limiting operators of the family  $\{A(t)\}$  lie in the open left half-plane.

**Theorem 4.** Consider the boundary-value problem:

$$\frac{dy}{dt} - \alpha(t)y(t-a) - \beta(t)y(t) = x(t) \quad (0 \leq t < \infty),$$

$$y(t) = \varphi(t) \quad (t \leq 0; a > 0). \quad (4)$$

Let  $\alpha(t)$  and  $\beta(t)$  be complex-valued functions admitting representations  $\alpha(t) = \alpha_1(t) + \alpha_2(t)$ ,  $\beta(t) = \beta_1(t) + \beta_2(t)$ , which satisfy the conditions:

- 1)  $\alpha_1(t), \alpha_2(t), \beta_1(t), \beta_2(t)$  are continuous and bounded;
- 2) there exist continuous derivatives  $\alpha_1'(t)$  and  $\beta_1'(t)$ ;
- 3)  $\lim_{t \rightarrow +\infty} |\alpha_1'(t)| = 0$ ,  $\lim_{t \rightarrow +\infty} |\beta_1'(t)| = 0$ ;
- 4)  $\lim_{t \rightarrow +\infty} \alpha_2(t) = 0$ ,  $\lim_{t \rightarrow +\infty} \beta_2(t) = 0$ .

Let  $\{\alpha_\omega\}$  and  $\{\beta_\omega\}$  be all possible limiting values of the functions  $\alpha(t)$  and  $\beta(t)$ , generated by an arbitrary sequence  $t_n \rightarrow +\infty$ :

$$\alpha_\omega = \lim_{t_n \rightarrow +\infty} \alpha(t_n),$$

$$\beta_\omega = \lim_{t_n \rightarrow +\infty} \beta(t_n).$$

Then, in order that the boundary-value problem (4) have a bounded solution  $y(t)$  for all bounded  $x(t)$  and  $\varphi(t)$ , it is necessary and sufficient that all roots  $z$  of the equation

$$1 - ze^{(\alpha_\omega z + \beta_\omega)a} = 0 \quad (5)$$

lie outside the unit circle.

Consider a boundary-value problem of the form

$$\begin{aligned} \frac{dy}{dt} - A(t)y(t-a) - B(t)y(t) &= x(t) \quad (0 \leq t < \infty), \\ y(t) &= \varphi(t) \quad (t \leq 0; a > 0), \end{aligned} \quad (6)$$

where  $A(t)$ ,  $B(t)$  are compact operator-functions, commuting with each other, acting in a Banach space  $\mathfrak{S}$ .

One can formulate a sufficient criterion for boundedness of solutions of the boundary-value problem (6), completely corresponding to Theorem 4;  $\alpha_\omega$  and  $\beta_\omega$  in the characteristic equation (5) should be replaced by points of the spectra  $\lambda_\omega$  and  $\mu_\omega$  of the limiting operators  $A_\omega$  and  $B_\omega$ , generated by one and the same sequence  $t_n \rightarrow +\infty$ .

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*Note: Figure translations are in progress. See original paper for figures.*

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