

**Stability for delay-differential equations
with N delays**

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Consider the delay-differential equations

$$x'(t) = \sum_{i=1}^N F_i(t, x_t), \tag{DDE}$$

where $F_i \in C(\mathbf{R}^+ \times C^{q_i}(H), \mathbf{R})$, $\mathbf{R}^+ = [0, \infty)$, $q_i > 0$, $H > 0$, $C^{q_i}(H) = \{\phi \in C^{q_i} : \|\phi\| < H\}$, $C^{q_i} = \{\phi : [-q_i, 0] \rightarrow \mathbf{R} : \text{continuous}\}$ and $x_t(s) = x(t+s)$ for $s \in [-q_i, 0]$. We suppose that $q_1 \leq q_2 \leq \dots \leq q_N$.

Definition 1 (Yorke condition) We say that a continuous function $F \in C(\mathbf{R}^+ \times C^q(H), \mathbf{R})$ satisfies a Yorke condition for $q > 0$, if there exists $\alpha \geq 0$ such that

$$-\alpha M_q(\phi) \leq F(t, \phi) \leq \alpha M_q(-\phi),$$

for all $t \geq 0$ and $\phi \in C^q(H)$, where $M_q(\phi) = \max\{0, \sup_{s \in [-q, 0]} \phi(s)\}$.

For a continuous function $F \in C(\mathbf{R}^+ \times C^q(H), \mathbf{R})$, there exists a continuous function $a \in C(\mathbf{R}^+, \mathbf{R}^+)$ such that

$$(C1) \quad -a(t)M_q(\phi) \leq F(t, \phi) \leq a(t)M_q(-\phi),$$

for all $t \geq 0$ and $\phi \in C^q(H)$.

For a continuous function $F \in C(\mathbf{R}^+ \times C^q(H), \mathbf{R})$, there exists a continuous function $a \in C(\mathbf{R}^+, \mathbf{R}^+)$ such that

$$(C2) \quad -a(t) \sup_{s \in [-q, 0]} \phi(s) \leq F(t, \phi) \leq a(t) \sup_{s \in [-q, 0]} (-\phi(s)),$$

for all $t \geq 0$ and $\phi \in C^q(H)$.

Remark. If a continuous function $F \in C(\mathbf{R}^+ \times C^q(H), \mathbf{R})$ satisfies one of the above conditions, then $F(t, 0) \equiv 0$ for all $t \geq 0$.

Theorem 1 Suppose that for $i = 1, \dots, N$, F_i satisfies a Yorke condition for $q_i > 0$.
(1) If one of the following conditions is satisfied,

$$(i) \quad A < \frac{1}{q_N},$$

$$(ii) \quad \frac{1}{q_{N-k+1}} \leq A \left(< \frac{1}{q_{N-k}} \right) \text{ and } \frac{1}{2A} \sum_{i=1}^{N-k} \alpha_i (Aq_i - 1)^2 + \Lambda \leq \frac{3}{2} \text{ for } k = 1, \dots, N - 1,$$

$$(iii) \quad A > \frac{1}{q_1} \text{ and } \Lambda \leq \frac{3}{2},$$

then the zero solution of (DDE) is uniformly stable.

(2) If one of the following conditions is satisfied,

$$(i) \quad A < \frac{1}{q_N},$$

$$(ii) \quad \frac{1}{q_{N-k+1}} \leq A \left(< \frac{1}{q_{N-k}} \right) \text{ and } \frac{1}{2A} \sum_{i=1}^{N-k} \alpha_i (Aq_i - 1)^2 + \Lambda < \frac{3}{2} \text{ for } k = 1, \dots, N-1,$$

$$(iii) \quad A > \frac{1}{q_1} \text{ and } \Lambda < \frac{3}{2},$$

then $\lim_{t \rightarrow \infty} x(t; t_0, \phi)$ exists for any $t_0 \geq 0$ and $\phi \in C^{q_N}(He^{-2A\lambda_N})$,

where $A = \sum_{i=1}^N \alpha_i$ and $\Lambda = \sum_{i=1}^N \alpha_i q_i$.

Theorem 2 Suppose that for $i = 1, \dots, N$, F_i satisfies a condition (C1) for $q_i > 0$, that is, there exists a continuous function $a_i \in C(\mathbf{R}^+, \mathbf{R}^+)$ such that

$$-a_i(t)M_{q_i}(\phi) \leq F_i(t, \phi) \leq a_i(t)M_{q_i}(-\phi),$$

for all $t \geq 0$ and $\phi \in C^{q_i}(H)$. Moreover we suppose that for $i = 1, \dots, N$, there exist $\alpha_i \geq 0$ and a continuous function $a \in C(\mathbf{R}^+, \mathbf{R}^+)$ such that $a_i(t) \leq \alpha_i a(t)$ for all $t \geq 0$.

(1) If the following condition is satisfied,

$$\frac{1}{2A} \sum_{i=1}^{N-1} \alpha_i (A\lambda_i - 1)^2 + \Lambda \leq \frac{3}{2},$$

then the zero solution of (DDE) is uniformly stable.

(2) If the following condition is satisfied,

$$\frac{1}{2A} \sum_{i=1}^{N-1} \alpha_i (A\lambda_i - 1)^2 + \Lambda < \frac{3}{2},$$

then $\lim_{t \rightarrow \infty} x(t; t_0, \phi)$ exists for any $t_0 \geq 0$ and $\phi \in C^{q_N}(He^{-2A\lambda_N})$,

where $A = \sum_{i=1}^N \alpha_i$, $\Lambda = \sum_{i=1}^N \alpha_i \lambda_i$ and $\lambda_i = \sup_{t \geq 0} \int_t^{t+q_i} a(s) ds$.

Corollary 1 Suppose that the conditions in Theorem 2 are satisfied. If the following conditions are satisfied:

$$\mu \geq 1 \text{ and } \Lambda = \sum_{i=1}^N \alpha_i \lambda_i \leq \frac{3}{2},$$

then the zero solution of (DDE) is uniformly stable, where $\mu = \inf_{t \geq 0} \int_t^{t+q_1} A(s) ds$ and

$$A(t) = \sum_{i=1}^N a_i(t).$$

Remark. In the case of $N = 1$ in Corollary 1, it is the same as the 3/2 Stability Theorem proved by [2].

Theorem 3 Suppose that for $i = 1, \dots, N$, F_i satisfies a condition (C2) for $q_i > 0$, that is, there exist $a_i \in C(\mathbf{R}^+, \mathbf{R}^+)$ such that

$$-a_i(t) \sup_{s \in [-q_i, 0]} \phi(s) \leq F_i(t, \phi) \leq a_i(t) \sup_{s \in [-q_i, 0]} (-\phi(s))$$

for all $t \geq 0$ and $\phi \in C^{q_i}(H)$. Moreover we suppose that for $i = 1, \dots, N$, there exist $\alpha_i \geq 0$ and a continuous function $a \in C(\mathbf{R}^+, \mathbf{R}^+)$ such that $a_i(t) \leq \alpha_i a(t)$ for all $t \geq 0$. If the following conditions are satisfied,

$$\frac{1}{2A} \sum_{i=1}^{N-1} \alpha_i (A\lambda_i - 1)^2 + \Lambda < \frac{3}{2} \quad \text{and} \quad \int_0^\infty A(t) dt = \infty,$$

then the zero solution of (DDE) is asymptotically stable, where $A = \sum_{i=1}^N \alpha_i$, $A(t) = \sum_{i=1}^N a_i(t)$,

$$\Lambda = \sum_{i=1}^N \alpha_i \lambda_i \text{ and } \lambda_i = \sup_{t \geq 0} \int_t^{t+q_i} a(s) ds.$$

Theorem 4 Suppose that for $i = 1, \dots, N$, F_i satisfies a condition (C1) for $q_i > 0$, that is, there exist $a_i \in C(\mathbf{R}^+, \mathbf{R}^+)$ such that

$$-a_i(t) M_{q_i}(\phi) \leq F_i(t, \phi) \leq a_i(t) M_{q_i}(-\phi),$$

for all $t \geq 0$ and $\phi \in C^{q_i}(H)$. Moreover we suppose that for $i = 1, \dots, N$, there exist $\alpha_i \geq 0$ and a continuous function $a \in C(\mathbf{R}^+, \mathbf{R}^+)$ such that $a_i(t) \leq \alpha_i a(t)$ for all $t \geq 0$ and that for all sequences $\{t_n\} \nearrow \infty$ and $\phi_n \in C^{q_i}(H)$ converging to a nonzero constant function in $C^{q_i}(H)$, $\sum_{i=1}^N F_i(t_n, \phi_n)$ does not converge to 0. If the following conditions are satisfied,

$$\frac{1}{2A} \sum_{i=1}^{N-1} \alpha_i (A\lambda_i - 1)^2 + \Lambda < \frac{3}{2} \quad \text{and} \quad \mu = \inf_{t \geq 0} \int_t^{t+q_1} A(s) ds > 0,$$

then the zero solution of (DDE) is uniformly asymptotically stable, where $A = \sum_{i=1}^N \alpha_i$,

$$A(t) = \sum_{i=1}^N a_i(t), \quad \Lambda = \sum_{i=1}^N \alpha_i \lambda_i \quad \text{and} \quad \lambda_i = \sup_{t \geq 0} \int_t^{t+q_i} a(s) ds.$$

Theorem 5 Suppose that for $i = 1, \dots, N$, F_i satisfies a condition (C2) for $q_i > 0$, that is, there exist $a_i \in C(\mathbf{R}^+, \mathbf{R}^+)$ such that

$$-a_i(t) \sup_{[-q_i, 0]} \phi(s) \leq F_i(t, \phi) \leq a_i(t) \sup_{[-q_i, 0]} (-\phi(s)),$$

for all $t \geq 0$ and $\phi \in C^{q_i}(H)$. Moreover we suppose that for $i = 1, \dots, N$, there exist $\alpha_i \geq 0$ and a continuous function $a \in C(\mathbf{R}^+, \mathbf{R}^+)$ such that $a_i(t) \leq \alpha_i a(t)$ for all $t \geq 0$. If the following conditions are satisfied,

$$\frac{1}{2A} \sum_{i=1}^{N-1} \alpha_i (A\lambda_i - 1)^2 + \Lambda < \frac{3}{2} \quad \text{and} \quad \mu = \inf_{t \geq 0} \int_t^{t+q_1} A(s) ds > 0,$$

then the zero solution of (DDE) is uniformly asymptotically stable, where $A = \sum_{i=1}^N \alpha_i$,

$$A(t) = \sum_{i=1}^N a_i(t), \quad \Lambda = \sum_{i=1}^N \alpha_i \lambda_i \quad \text{and} \quad \lambda_i = \sup_{t \geq 0} \int_t^{t+q_i} a(s) ds.$$

Above theorems are proved by the following two lemmas. Give the proof of two lemmas.

Lemma 1 For some $t_1 \geq 0$, let $x(t)$ be a solution of (DDE) on $[t_1 - q_N, t_1]$ such that $|x(t)| > 0$ for all $t \in (t_1 - q_N, t_1)$, then

$$x(t_1)x'(t_1) \leq 0.$$

Proof. If $x(t) > 0$ for all $t \in (t_1 - q_N, t_1)$, then $F_i(t_1, x_{t_1}) \leq a_i(t)M_{q_i}(-x_{t_1}) = 0$ for $i = 1, \dots, N$. Therefore

$$x(t_1)x'(t_1) = \sum_{i=1}^N x(t_1)F_i(t_1, x_{t_1}) \leq 0.$$

Similarly, if $x(t) < 0$ for all $t \in (t_1 - q_N, t_1)$, then $F_i(t_1, x_{t_1}) \geq -a_i(t)M_{q_i}(x_{t_1}) = 0$ for $i = 1, \dots, N$, and hence $x(t_1)x'(t_1) \leq 0$, so this lemma is proved.

Lemma 2 Suppose that the conditions in Theorem 2 are satisfied. Let $x(t)$ be a solution of (DDE) on $[t_1 - q_N, t_1]$ such that $T > t_1 + q_N$ and $x(t_1) = 0$, then

$$|x(t)| \leq \theta \sup_{s \in [t_1 - 2q_N, t_1]} |x(s)|$$

for all $t \in [t_1, T]$, where $\theta = \max \left\{ 1 - \left(\frac{3}{2} - \Lambda \right) \mu, \frac{1}{2A} \sum_{i=1}^{N-1} \alpha_i (A\lambda_i - 1)^2 + \Lambda - \frac{1}{2} \right\}$ and $\mu = \inf_{t \geq 0} \int_t^{t+q_1} A(s) ds$.

Proof. Suppose not. Let $r_0 = \sup_{s \in [t_1 - 2q_N, t_1]} |x(s)|$, $t_3 = \inf\{t > t_1; |x(t)| > \theta r_0\}$ and $t_2 = \sup\{t < t_3; x(t) = 0\}$. Then $|x(t_3)| = \theta r_0$ and $|x(t)| > 0$ for all $t \in (t_2, t_3]$. We suppose that $x(t) > 0$ for all $t \in (t_2, t_3]$, since the proof is similar in the other case. Then from the definition of t_3 , there exists $t_4 \geq t_3$ such that $x'(t_4) > 0$, $x(t) > 0$ for all $t \in (t_3, t_4]$ and

$$x(t_4) = \sup_{s \in [t_3, t_4]} x(s). \quad (1)$$

It follows from Lemma 3.1 that

$$t_4 < t_2 + q_N. \quad (2)$$

It is easy to see that

$$x(t_4) \geq \theta \sup_{s \in [t_1 - 2q_N, t_4]} |x(t_4)|. \quad (3)$$

Let $r = \sup_{s \in [t_3, t_4]} x(s)$, then by (C1)

$$|x'(t)| \leq \sum_{i=1}^N a_i(t) \sup_{s \in [t - q_i, t]} |x(s)| \leq r \left(\sum_{i=1}^N a_i(t) \right) \leq r A a(t)$$

for all $t \in [t_1 - q_N, t_4]$, and hence

$$|x(t)| = |x(t_2) - x(t)| = \left| \int_t^{t_2} x'(s) ds \right| \leq r A \left| \int_t^{t_2} a(s) ds \right| \quad (4)$$

for all $t \in [t_1 - q_N, t_4]$. Moreover it follows from (C1) and (4) that for $s \in [0, \min\{q_1, t_4 - t_2\}]$

$$\begin{aligned} x'(t_2 + s) &= \sum_{i=1}^N F_i(t_2 + s, x_{t_2+s}) \\ &\leq \sum_{i=1}^N a_i(t_2 + s) \sup_{u \in [t_2 + s - q_i, t_2 + s]} (-x(u)) \\ &\leq \sum_{i=1}^N \alpha_i a(t_2 + s) \sup_{u \in [t_2 + s - q_i, t_2]} |x(u)| \\ &\leq r \sum_{i=1}^N \alpha_i \min \left\{ a(t_2 + s), a(t_2 + s) A \int_{t_2 + s - q_i}^{t_2} a(s) ds \right\} \\ &\leq r \sum_{i=1}^N \alpha_i \min \left\{ a(t_2 + s), a(t_2 + s) A \int_{s - q_i}^0 a(t_2 + s) ds \right\}. \end{aligned}$$

Let $m = \sup\{k; t_2 + q_k < t_4, 1 \leq k \leq N - 1\}$, then for $s \in (q_1, q_2]$

$$\begin{aligned}
 x'(t_2 + s) &= \sum_{i=1}^N F_i(t_2 + s, x_{t_2+s}) \\
 &\leq \sum_{i=2}^N F_i(t_2 + s, x_{t_2+s}) \\
 &\leq \sum_{i=2}^N a_i(t_2 + s) \sup_{u \in [t_2+s-q_i, t_2+s]} (-x(u)) \\
 &\leq \sum_{i=2}^N a_i(t_2 + s) \sup_{u \in [t_2+s-q_i, t_2]} |x(u)| \\
 &\leq r \sum_{i=2}^N \min \left\{ a(t_2 + s), a(t_2 + s)A \int_{s-q_i}^0 a(t_2 + s) ds \right\}.
 \end{aligned}$$

Similarly, for $s \in (q_k, q_{k+1}]$

$$x'(t_2 + s) \leq r \sum_{i=k+1}^N \alpha_i \min \left\{ a(t_2 + s), a(t_2 + s)A \int_{s-q_i}^0 a(t_2 + s) ds \right\}$$

for $k = 2, \dots, m - 1$. For $s \in (q_m, t_4 - t_2]$

$$x'(t_2 + s) \leq r \sum_{i=m+1}^N \alpha_i \min \left\{ a(t_2 + s), a(t_2 + s)A \int_{s-q_i}^0 a(t_2 + s) ds \right\}.$$

Therefore,

$$\begin{aligned}
 x(t_4) &= x(t_4) - x(t_2) = \int_0^{t_4-t_2} x'(t_2 + s) ds \\
 &\leq r \int_0^{q_1} \sum_{i=1}^N \alpha_i \min \left\{ a(t_2 + s), a(t_2 + s)A \int_{s-q_i}^0 a(t_2 + s) ds \right\} \\
 &\quad + r \sum_{k=1}^{m-1} \int_{q_k}^{q_{k+1}} \sum_{i=k+1}^N \alpha_i \min \left\{ a(t_2 + s), a(t_2 + s)A \int_{s-q_i}^0 a(t_2 + s) ds \right\} \\
 &\quad + r \int_{q_m}^{t_4-t_2} \sum_{i=m+1}^N \alpha_i \min \left\{ a(t_2 + s), a(t_2 + s)A \int_{s-q_i}^0 a(t_2 + s) ds \right\} \\
 &< r \sum_{i=1}^m \int_0^{q_i} \alpha_i \min \left\{ a(t_2 + s), a(t_2 + s)A \int_{s-q_i}^0 a(t_2 + s) ds \right\} \\
 &\quad + r \int_{q_m}^{q_{m+1}} \sum_{i=m+1}^N \alpha_i \min \left\{ a(t_2 + s), a(t_2 + s)A \int_{s-q_i}^0 a(t_2 + s) ds \right\} \\
 &\leq r \sum_{i=1}^N \alpha_i \int_0^{q_i} \min \left\{ a(t_2 + s), a(t_2 + s)A \int_{s-q_i}^0 a(t_2 + s) ds \right\}
 \end{aligned}$$

By above calculation, we have

$$x(t_4) < r \sum_{i=1}^N \alpha_i \int_0^{q_i} \min \left\{ a(t_2 + s), a(t_2 + s) A \int_{s-q_i}^0 a(t_2 + s) ds \right\} \quad (5)$$

Let $\gamma_i = A \int_{-q_i}^0 a(t_2 + s) ds$ for $i = 1, \dots, N$. Now we discuss the following cases:

(i) $\gamma_N < 1$.

Then (5) yields

$$\begin{aligned} x(t_4) &< r \sum_{i=1}^N \alpha_i \int_0^{q_i} a(t_2 + s) A \int_{s-q_i}^0 a(t_2 + u) du ds \\ &= r A \sum_{i=1}^N \alpha_i \int_{-q_i}^0 a(t_2 + u) \int_u^{u+q_i} a(t_2 + s) ds du \\ &\quad - r A \sum_{i=1}^N \alpha_i \int_{-q_i}^0 a(t_2 + u) \int_u^0 a(t_2 + s) ds du \\ &= r \sum_{i=1}^N \alpha_i \lambda_i \gamma_i + \frac{r}{2} A \sum_{i=1}^N \alpha_i \int_{-q_i}^0 \frac{d}{du} \left(\int_u^0 a(t_2 + s) ds \right)^2 du \\ &= r \sum_{i=1}^N \alpha_i \lambda_i \gamma_i - \frac{r}{2} A \sum_{i=1}^N \alpha_i \left(\int_{-q_i}^0 a(t_2 + s) ds \right)^2 \\ &= r \sum_{i=1}^N \frac{\alpha_i}{A} \left\{ -\frac{1}{2} (1 - \gamma_i) (2 - \gamma_i) + 1 - \left(\frac{3}{2} - A \lambda_i \right) \gamma_i \right\} \\ &\leq r \sum_{i=1}^N \frac{\alpha_i}{A} \left\{ 1 - \left(\frac{3}{2} - A \lambda_i \right) \mu \right\} \\ &= r \left\{ 1 - \left(\frac{3}{2} - \Lambda \right) \mu \right\} \\ &\leq \theta r \end{aligned}$$

which is a contradiction for (3).

(ii) Case k for $k = 1, \dots, N - 1$.

Suppose $\gamma_{N-k} < 1$ and $\gamma_{N-k+1} \geq 1$. Then there exist $\tilde{q}_i \leq q_i$ such that

$A \int_{\bar{q}_i - q_i}^0 a(t_2 + s) ds = 1$ for $i = N - k + 1, \dots, N$. Thus we have

$$\begin{aligned}
x(t_4) &< r \sum_{i=1}^{N-k} \alpha_i \int_0^{q_i} a(t_2 + s) A \int_{s-q_i}^0 a(t_2 + u) du ds \\
&\quad + r \sum_{i=N-k+1}^N \alpha_i \int_0^{\bar{q}_i} a(t_2 + s) ds + r \sum_{i=N-k+1}^{N-k} \alpha_i \int_{\bar{q}_i}^{q_i} a(t_2 + s) A \int_{s-q_i}^0 a(t_2 + u) du ds \\
&= rA \sum_{i=1}^{N-k} \alpha_i \int_{-q_i}^0 a(t_2 + u) \int_u^{u+q_i} a(t_2 + s) ds du \\
&\quad - rA \sum_{i=1}^{N-k} \alpha_i \int_{-q_i}^0 a(t_2 + u) \int_u^0 a(t_2 + s) ds du \\
&\quad + rA \sum_{i=N-k+1}^N \alpha_i \int_{\bar{q}_i - q_i}^0 a(t_2 + u) \int_0^{\bar{q}_i} a(t_2 + s) ds du \\
&\quad + rA \sum_{i=N-k+1}^N \alpha_i \int_{\bar{q}_i - q_i}^0 a(t_2 + u) \int_{\bar{q}_i}^{u+q_i} a(t_2 + s) ds du \\
&\leq rA \sum_{i=1}^{N-k} \alpha_i \lambda_i \int_{-q_i}^0 a(t_2 + u) du - \frac{r}{2} A \sum_{i=1}^{N-k} \alpha_i \left(\int_{-q_i}^0 a(t_2 + u) du \right)^2 \\
&\quad + rA \sum_{i=N-k+1}^N \alpha_i \int_{\bar{q}_i - q_i}^0 a(t_2 + u) \int_u^{u+q_i} a(t_2 + s) ds du \\
&\quad - rA \sum_{i=N-k+1}^N \alpha_i \int_{\bar{q}_i - q_i}^0 a(t_2 + u) \int_u^0 a(t_2 + s) ds du \\
&= r \sum_{i=1}^{N-k} \alpha_i \lambda_i \gamma_i - \frac{r}{2A} \sum_{i=1}^{N-k} \alpha_i \gamma_i^2 + rA \sum_{i=N-k+1}^N \alpha_i \lambda_i \int_{\bar{q}_i - q_i}^0 a(t_2 + u) du \\
&\quad - \frac{r}{2} A \sum_{i=N-k+1}^N \alpha_i \left(\int_{\bar{q}_i - q_i}^0 a(t_2 + u) du \right)^2 \\
&= r \sum_{i=1}^{N-k} \alpha_i \lambda_i \gamma_i - \frac{r}{2A} \sum_{i=1}^{N-k} \alpha_i \gamma_i^2 + r \sum_{i=N-k+1}^N \alpha_i \lambda_i - \frac{r}{2A} \sum_{i=N-k+1}^N \alpha_i \\
&= r \sum_{i=1}^{N-k} \alpha_i \lambda_i \gamma_i - \frac{r}{2A} \sum_{i=1}^{N-k} \alpha_i \gamma_i^2 + r \sum_{i=1}^N \alpha_i \lambda_i - r \sum_{i=1}^{N-k} \alpha_i \lambda_i - \frac{r}{2A} \sum_{i=1}^N \alpha_i + \frac{r}{2A} \sum_{i=1}^{N-k} \alpha_i \\
&= \frac{r}{2A} \sum_{i=1}^{N-k} \alpha_i (1 - 2A\lambda_i + 2A\lambda_i \gamma_i - \gamma_i^2) + r \sum_{i=1}^N \alpha_i \lambda_i - \frac{r}{2} \\
&\leq \frac{r}{2A} \sum_{i=1}^{N-k} \alpha_i (A\lambda_i - 1)^2 + r \sum_{i=1}^N \alpha_i \lambda_i - \frac{r}{2} \\
&\leq \theta r.
\end{aligned}$$

We have a contradiction for (3).

(iii) $\gamma_i \geq 1$.

Then there exist $\tilde{q}_i \leq q_i$ such that $A \int_{\tilde{q}_i - q_i}^0 a(t_2 + u) du = 1$ for $i = 1, \dots, N$.
 Similarly, we have

$$x(t_4) < \sum_{i=1}^N \alpha_i \lambda_i - \frac{r}{2} \leq \theta r.$$

We have also a contradiction in this case. Thus, the proof is now complete.

References

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