

Electronic Journal of Qualitative Theory of Differential Equations 2014, No. 2, 1–10; http://www.math.u-szeged.hu/ejqtde/

Existence of solutions of nonlinear differential equations with ψ -exponential or ψ -ordinary dichotomous linear part in a Banach space

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> Received 12 July 2013, appeared 13 March 2014 Communicated by László Hatvani

Abstract. In this article we consider nonlinear differential equations with ψ -exponential and ψ -ordinary dichotomous linear part in a Banach space. By the help of the fixed point principle of Banach sufficient conditions are found for the existence of ψ -bounded solutions of these equations on \mathbb{R} and \mathbb{R}_+ .

Keywords: ψ -dichotomy for ordinary differential equations, ψ -boundedness.

2010 Mathematics Subject Classification: 34G20, 34D09, 34C11.

1 Introduction

The problem of ψ -boundedness and ψ -stability of the solutions of differential equations in finite dimensional Euclidean spaces has been studied by many auhtors, as e.g. Akinyele [1], Constantin [6]. In these papers, the function ψ is a scalar continuous function (and increasing, differentiable and bounded in [1], nondecreasing and such that $\psi(t) \ge 1$ on \mathbb{R}_+ in [6]). In Diamandescu [8–15] and Boi [2–4] ψ is a nonnegative continuous diagonal matrix function.

Inspired by the famous monographs of Coppel [5], Daleckii and Krein [7] and Massera and Schaeffer [17], where the important notion of exponential and ordinary dichotomy is considered in detail, Diamandescu [8–12] and Boi [2–4] introduced and studied the ψ -dichotomy for linear differential equations in finite dimensional Euclidean space.

In our paper [16] we introduced the concept of ψ -dichotomy for arbitrary Banach spaces, where ψ is an arbitrary bounded invertible linear operator.

In this paper nonlinear perturbed differential equations with ψ -dichotomous linear part are considered in an arbitrary Banach space. We will show that some properties of these equations will be influenced by the corresponding ψ -dichotomous homogeneous linear equation. Sufficient conditions for the existence of ψ -bounded solutions of this equations on \mathbb{R} and \mathbb{R}_+ in case of ψ -exponential or ψ -ordinary dichotomy are found.

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2 Preliminaries

Let *X* be an arbitrary Banach space with norm $|\cdot|$ and identity *I*. Let LB(X) be the space of all linear bounded operators acting in *X* with the norm $||\cdot||$. By *J* we shall denote \mathbb{R} or $\mathbb{R}_+ = [0, \infty)$.

We consider the nonlinear differential equation

$$\frac{\mathrm{d}x}{\mathrm{d}t} = A(t)x + F(t,x),\tag{2.1}$$

the corresponding linear homogenous equation

$$\frac{\mathrm{d}x}{\mathrm{d}t} = A(t)x\tag{2.2}$$

and the appropriate inhomogeneous equation

$$\frac{\mathrm{d}x}{\mathrm{d}t} = A(t)x + f(t),\tag{2.3}$$

where $A(\cdot): J \to LB(X)$, $f(\cdot): J \to X$ are strongly measurable and Bochner integrable on the finite subintervals of *J* and $F(\cdot, \cdot): J \times X \to X$ is a continuous function with respect to *t*.

By a solution of equation (2.1) (or (2.2) or (2.3)) we will understand a continuous function x(t) that is differentiable (in the sence that it is representable in the form $x(t) = \int_a^t y(\tau) d\tau$ of a Bochner integral of a strongly measurable function y) and satisfies (2.1) (or (2.2) or (2.3)) almost everywhere.

By V(t) we will denote the Cauchy operator of (2.2).

Let RL(X) be the subspace of all invertible operators in LB(X) and $\psi(\cdot): J \to RL(X)$ be continuous for any $t \in J$ operator-function.

Definition 2.1 ([16]). A function $u(\cdot): J \to X$ is said to be ψ -bounded on J if $\psi(t)u(t)$ is bounded on J.

Let $C_{\psi}(X)$ denote the Banach space of all ψ -bounded and continuous functions with values in X with the norm

$$|||f|||_{C_{\psi}} = \sup_{t \in J} |\psi(t)f(t)|.$$

Definition 2.2 ([16]). The equation (2.2) is said to have a ψ -exponential dichotomy on J if there exist a pair of mutually complementary projections P_1 and $P_2 = I - P_1$ and positive constants N_1, N_2, ν_1, ν_2 such that

$$||\psi(t)V(t)P_1V^{-1}(s)\psi^{-1}(s)|| \le N_1 e^{-\nu_1(t-s)} \quad (s \le t; \, s, t \in J)$$
(2.4)

$$||\psi(t)V(t)P_2V^{-1}(s)\psi^{-1}(s)|| \le N_2 e^{-\nu_2(s-t)} \qquad (t \le s; \, s, t \in J)$$
(2.5)

The equation (2.2) is said to have a ψ -ordinary dichotomy on *J* if (2.4) and (2.5) hold with $\nu_1 = \nu_2 = 0$.

Remark 2.3. For $\psi(t) = I$ for all $t \in J$ we obtain the notion of exponential and ordinary dichotomy in [5,7,17].

Let us introduce the principal Green function of (2.3) with the projections P_1 and P_2 from the definition for ψ -exponential dichotomy

$$G(t,s) = \begin{cases} V(t)P_1V^{-1}(s) & (t > s; t, s \in J) \\ -V(t)P_2V^{-1}(s) & (t < s; t, s \in J). \end{cases}$$
(2.6)

Clearly *G* is continuous except at t = s where it has a jump discontinuity.

Definition 2.4. Let r > 0 be an arbitrary number. We say that the conditions (H) are fulfilled if there exist positive functions m(t), k(t) such that

H1.
$$|\psi(t)F(t,x)| \le m(t)$$
 $(|\psi(t)x| \le r, t \in J)$
H2. $|\psi(t)(F(t,x_1) - F(t,x_2))| \le k(t)|\psi(t)(x_1 - x_2)|$ $(|\psi(t)x_1|, |\psi(t)x_2| \le r, t \in J)$

Definition 2.5. The nonnegative function m(t) is said to be integrally bounded on *J* if the following inequality holds:

$$B(m(t)) = \sup_{t \in J} \int_t^{t+1} m(s) \, \mathrm{d}s < \infty.$$

Definition 2.6. We say that the function F(t, x) belongs to the class $ED_{\psi}(a_1, a_2, r)$ if the conditions (H) are fulfilled, the functions m(t), k(t) are integrally bounded on J and $B(m(t)) \leq a_1, B(k(t)) \leq a_2$.

For each integrable on *J* function m(t) we introduce the notation

$$L(m(t)) = \int_J m(s) \, \mathrm{d}s.$$

Definition 2.7. We say that the function F(t, x) belongs to the class $D_{\psi}(a_1, a_2, r)$ if the conditions (H) are fulfilled, the functions m(t), k(t) are integrable on J and $L(m(t)) \le a_1, L(k(t)) \le a_2$.

3 Main results

Theorem 3.1. *Let the following conditions be fulfilled:*

1. The linear part of (2.1) has ψ -exponential dichotomy on \mathbb{R} with projections P_1 and P_2 .

2. The function F(t, x) belongs to the class $ED_{\psi}(a_1, a_2, r)$.

Then for an arbitrary r > 0 for sufficient small values of a_1, a_2 the equation (2.1) has a unique solution x(t), which is defined for $t \in \mathbb{R}$ and for which $|\psi(t)x(t)| \leq r$ ($t \in \mathbb{R}$).

Proof. Let $J = \mathbb{R}$. We consider in the space $C_{\psi}(X)$ the operator $Q: C_{\psi}(X) \to C_{\psi}(X)$ defined by the formula

$$Qx(t) = \int_{J} G(t,\tau) F(\tau, x(\tau)) \,\mathrm{d}\tau \tag{3.1}$$

where G is defined by (2.6).

Let x(t) be a solution of equation (2.1) that remains for $t \in J$ in the ball

$$S_{\psi,r} = \{x : |||x|||_{C_{\psi}} \le r\}.$$

Then the function F(t, x(t)) is ψ -bounded on J and it follows (see [16, Theorem 3.6]) that such solution satisfies the integral equation

$$x(t) = Qx(t). \tag{3.2}$$

The converse is also true: a solution of the integral equation (3.2) which remains for $t \in J$ in the ball $S_{\psi,r}$ satisfies the differential equation (2.1) for $t \in J$.

Now we shall show that the ball $S_{\psi,r}$ is invariant with respect to Q and the operator Q is contracting.

First we shall prove that the operator *Q* maps the ball $S_{\psi,r}$ into itself. Indeed we have

$$|\psi(t)Qx(t)| \leq \left|\psi(t)\int_{J}G(t,\tau)F(\tau,x(\tau))\,\mathrm{d}\tau\right|.$$

We have

$$\begin{split} |\psi(t)Qx(t)| &\leq \left|\psi(t)\int_{J}G(t,\tau)F(\tau,x(\tau))\,\mathrm{d}\tau\right| \\ &\leq \int_{J}\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\|\,|\psi(\tau)F(\tau,x(\tau))|\,\mathrm{d}\tau \\ &= \int_{t\leq\tau}\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\|\,|\psi(\tau)F(\tau,x(\tau))|\,\mathrm{d}\tau \\ &+ \int_{t\geq\tau}\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\|\,|\psi(\tau)F(\tau,x(\tau))|\,\mathrm{d}\tau \\ &\leq N_{2}\int_{t\leq\tau}e^{-\nu_{2}(\tau-t)}m(\tau)\,\mathrm{d}\tau + N_{1}\int_{t\geq\tau}e^{-\nu_{1}(t-\tau)}m(\tau)\,\mathrm{d}\tau \\ &\leq N_{2}\int_{s\geq0}e^{-\nu_{2}s}m(t+s)\,\mathrm{d}s + N_{1}\int_{s\leq0}e^{\nu_{1}s}m(t+s)\,\mathrm{d}s \\ &\leq N_{2}a_{1}\sum_{k=0}^{\infty}e^{-\nu_{2}k} + N_{1}a_{1}\sum_{k=0}^{\infty}e^{-\nu_{1}k} = \frac{N_{2}a_{1}}{1-e^{-\nu_{2}}} + \frac{N_{1}a_{1}}{1-e^{-\nu_{1}}} \end{split}$$

Hence by $a_1 \le r \left(\frac{N_2}{1 - e^{-\nu_2}} + \frac{N_1}{1 - e^{-\nu_1}} \right)^{-1}$ we obtain

$$\left|\psi(t)\int_{J}G(t,\tau)F(\tau,x(\tau))\,\mathrm{d}\tau\right|\leq r.$$

Thus the operator *Q* maps the ball $S_{\psi,r}$ into itself.

Now we shall prove that the operator *Q* is a contraction in the ball $S_{\psi,r}$. Let $x_1, x_2 \in S_{\psi,r}$. We obtain

$$\begin{split} |\psi(t)Qx_{1}(t) - \psi(t)Qx_{2}(t)| &\leq \left|\psi(t)\int_{J}G(t,\tau)(F(\tau,x_{1}(\tau)) - F(\tau,x_{2}(\tau))\,\mathrm{d}\tau\right| \\ &\leq \int_{J}\left\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\right\| \, \left|\psi(\tau)(F(\tau,x_{1}(\tau)) - F(\tau,x_{2}(\tau))\right|\,\mathrm{d}\tau \\ &\leq \int_{J}\left\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\right\| \, k(\tau)|\psi(\tau)(x_{1}(\tau)) - x_{2}(\tau))|\,\mathrm{d}\tau \\ &\leq \int_{J}\left\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\right\| \, k(\tau)\,\mathrm{d}\tau \, \sup_{\tau\in J}|\psi(\tau)(x_{1}(\tau)) - x_{2}(\tau))| \\ &\leq \left(\frac{N_{2}a_{2}}{1 - e^{-\nu_{2}}} + \frac{N_{1}a_{2}}{1 - e^{-\nu_{1}}}\right) \sup_{\tau\in J}|\psi(\tau)(x_{1}(\tau)) - x_{2}(\tau))|. \end{split}$$

Hence

$$|||Qx_1 - Qx_2|||_{C_{\psi}} \le \left(\frac{N_2a_2}{1 - e^{-\nu_2}} + \frac{N_1a_2}{1 - e^{-\nu_1}}\right) |||x_1 - x_2|||_{C_{\psi}}$$

Thus by $a_2 < \left(\frac{N_2}{1-e^{-\nu_2}} + \frac{N_1}{1-e^{-\nu_1}}\right)^{-1}$ the operator Q is a contraction in the ball $S_{\psi,r}$.

From Banach's fixed point principle the existence of a unique fixed point of the operator Q follows. $\hfill \Box$

Corollary 3.2. *If the conditions of Theorem 3.1 are fulfilled and if, moreover,* F(t, 0) = 0 ($t \in \mathbb{R}$) *then* x = 0 *is a unique solution of* (2.1) *in* $C_{\psi}(X)$.

Proof. Let F(t, 0) = 0 ($t \in \mathbb{R}$). Then from H2 it follows

$$|\psi(t)F(t,x(t))| \le k(t)|\psi(t)x(t)| \quad (t \in \mathbb{R}).$$

Thus every solution x(t) except $x(t) \equiv 0$ ($t \in \mathbb{R}$) will leave any ball S_{ψ,r_1} ($r_1 < r$) by $t \to \infty$ or $t \to -\infty$.

Theorem 3.3. *Let the following conditions be fulfilled:*

1. The linear part of (2.1) has ψ -ordinary dichotomy on \mathbb{R} with projections P_1 and P_2 .

2. The function F(t, x) belongs to the class $D_{\psi}(a_1, a_2, r)$.

Then for each r > 0 for sufficient small values of a_1, a_2 the equation (2.1) has a unique solution x(t), which is defined for $t \in \mathbb{R}$ and for which $|\psi(t)x(t)| \leq r$ ($t \in \mathbb{R}$).

Proof. Let $J = \mathbb{R}$. In the proof of Theorem 3.1 it was mentioned that each solution x(t) of equation (2.1) that remains for $t \in J$ in the ball $S_{\psi,r}$ satisfies the integral equation

$$x(t) = \int_J G(t,\tau) F(\tau, x(\tau)) d\tau$$

and vice versa.

We consider again in the space $C_{\psi}(X)$ the operator $Q: C_{\psi}(X) \to C_{\psi}(X)$ defined in (3.1). For $|\psi(t)Qx(t)|$ we obtain the following estimate:

$$|\psi(t)Qx(t)| \leq \left|\psi(t)\int_{J}G(t,\tau)F(\tau,x(\tau))d\tau\right|.$$

With $a_1 \leq r \max\{N_1, N_2\}$ we have

$$\begin{split} |\psi(t)Qx(t)| &\leq \left|\psi(t)\int_{J}G(t,\tau)F(\tau,x(\tau))\,\mathrm{d}\tau\right| \\ &\leq \int_{J}\left\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\right\|\,\left|\psi(\tau)F(\tau,x(\tau))\right|\,\mathrm{d}\tau \\ &= \int_{t\leq\tau}\left\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\right\|\,\left|\psi(\tau)F(\tau,x(\tau))\right|\,\mathrm{d}\tau \\ &\quad + \int_{t\geq\tau}\left\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\right\|\,\left|\psi(\tau)F(\tau,x(\tau))\right|\,\mathrm{d}\tau \\ &\leq N_{2}\int_{t\leq\tau}m(\tau)\,\mathrm{d}\tau + N_{1}\int_{t\geq\tau}m(\tau)\,\mathrm{d}\tau \\ &\leq \max\{N_{1},N_{2}\}\int_{J}m(\tau)\,\mathrm{d}\tau \leq \max\{N_{1},N_{2}\}a_{1}\leq r. \end{split}$$

Thus the operator *Q* maps the ball $S_{\psi,r}$ into itself.

Now we shall prove that the operator Q is a contraction in the ball $S_{\psi,r}$. Let $x_1, x_2 \in S_{\psi,r}$. We obtain

$$\begin{aligned} |\psi(t)Qx_{1}(t) - \psi(t)Qx_{2}(t)| &\leq \left|\psi(t)\int_{J}G(t,\tau)(F(\tau,x_{1}(\tau)) - F(\tau,x_{2}(\tau))\,\mathrm{d}\tau\right| \\ &\leq \int_{J}\left\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\right\| \, \left|\psi(\tau)(F(\tau,x_{1}(\tau)) - F(\tau,x_{2}(\tau))\right|\,\mathrm{d}\tau \\ &\leq \int_{J}\left\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\right\| \, k(\tau)|\psi(\tau)(x_{1}(\tau)) - x_{2}(\tau))|\,\mathrm{d}\tau \\ &\leq \int_{J}\left\|\psi(t)G(t,\tau)\psi^{-1}(\tau)\right\| \, k(\tau)\,\mathrm{d}\tau \, \sup_{\tau\in J}|\psi(\tau)(x_{1}(\tau)) - x_{2}(\tau))| \\ &\leq (\max\{N_{1},N_{2}\}a_{2})\sup_{\tau\in J}|\psi(\tau)(x_{1}(\tau)) - x_{2}(\tau))|. \end{aligned}$$

Hence

$$|||Qx_1 - Qx_2|||_{C_{\psi}} \le (a_2 \max\{N_1, N_2\}) |||x_1 - x_2|||_{C_{\psi}}.$$

Thus by $a_2 < (\max\{N_1, N_2\})^{-1}$ the operator *Q* is a contraction in the ball $S_{\psi,r}$.

From Banach's fixed point principle the existence of a unique fixed point of the operator Q follows. $\hfill \Box$

Theorem 3.4. *Let the following conditions be fulfilled:*

1. The linear part of (2.1) has ψ -exponential dichotomy on \mathbb{R}_+ with projections P_1 and P_2 .

2. The function F(t, x) belongs to the class $ED_{\psi}(a_1, a_2, r)$.

Then for any r > 0 by sufficient small a_1, a_2 there exists $\rho < r$ such that the equation (2.1) has for each $\xi \in X_1 = P_1 X$ with $|\psi(0)\xi| \le \rho$ a unique solution x(t) on \mathbb{R}_+ for which $P_1 x(0) = \xi$ and $|\psi(t)x(t)| \le r$ ($t \in \mathbb{R}_+$).

Proof. Let $J = \mathbb{R}_+$ and x(t) be a solution of equation (2.1) that remains for $t \in J$ in the ball $S_{\psi,r} = \{x : |||x|||_{C_{\psi}} \leq r\}$. From the results obtained in [16, Theorem 3.6 and Remark 3.8] it follows that such x(t) satisfies the integral equation

$$x(t) = V(t)\xi + \int_J G(t,\tau)F(\tau,x(\tau))\,\mathrm{d}\tau$$
(3.3)

where $\xi = P_1 x(0)$. The converse is also true: a solution of the integral equation (3.3) satisfies the differential equation (2.1) for $t \in J$.

Let $\xi \in X_1$ and $|\psi(0)\xi| \le \rho < r$. We consider in the space $C_{\psi}(X)$ the operator $Q: C_{\psi}(X) \to C_{\psi}(X)$ defined by the formula

$$Qx(t) = V(t)\xi + \int_J G(t,\tau)F(\tau,x(\tau)) \,\mathrm{d}\tau$$
(3.4)

First we shall prove, that the operator *Q* maps the ball $S_{\psi,r}$ into itself. Indeed we have

$$|\psi(t)Qx(t)| \le |\psi(t)V(t)\xi| + \left|\psi(t)\int_{J}G(t,\tau)F(\tau,x(\tau))\,\mathrm{d}\tau\right|$$

For the first addend with $\rho \leq \frac{r}{2N_1}$ we obtain

$$|\psi(t)V(t)\xi| \le N_1 e^{-\nu_1 t} |\psi(0)\xi| \le N_1 e^{-\nu_1 t} \rho \le \frac{r}{2}.$$

Using the same technique and notations as in the proof of Theorem 3.1 we obtain for the second addend the estimate

$$\left|\psi(t)\int_{J}G(t,\tau)F(\tau,x(\tau))\,\mathrm{d}\tau\right| \leq \frac{N_{2}a_{1}}{1-e^{-\nu_{2}}} + \frac{N_{1}a_{1}}{1-e^{-\nu_{1}}}$$

Hence by $a_1 \le \frac{r}{2} \left(\frac{N_2}{1 - e^{-\nu_2}} + \frac{N_1}{1 - e^{-\nu_1}} \right)^{-1}$ we obtain

$$\left|\psi(t)\int_{J}G(t,\tau)F(\tau,x(\tau))\,\mathrm{d}\tau\right|\leq \frac{r}{2}.$$

Thus the operator *Q* maps the ball $S_{\psi,r}$ into itself.

Now we shall prove that the operator *Q* is a contraction in the ball $S_{\psi,r}$. Let $x_1, x_2 \in S_{\psi,r}$. We obtain as in the proof of Theorem 3.1 the estimate

$$|||Qx_1 - Qx_2|||_{C_{\psi}} \le \left(\frac{N_2a_2}{1 - e^{-\nu_2}} + \frac{N_1a_2}{1 - e^{-\nu_1}}\right) |||x_1 - x_2|||_{C_{\psi}}$$

By $a_2 < \left(\frac{N_2}{1-e^{-\nu_2}} + \frac{N_1}{1-e^{-\nu_1}}\right)^{-1}$ the operator Q is a contraction in the ball $S_{\psi,r}$. From Banach's fixed point principle the existence of a unique fixed point of the operator Q

follows.

Theorem 3.5. *Let the following conditions be fulfilled:*

1. The linear part of (2.1) has ψ -ordinary dichotomy on \mathbb{R}_+ with projections P_1 and P_2 .

2. The function F(t, x) belongs to the class $D_{\psi}(a_1, a_2, r)$.

Then for any r > 0 by sufficiently small a_1, a_2 there exists $\rho < r$ such that the equation (2.1) has for each $\xi \in X_1 = P_1 X$ with $|\psi(0)\xi| \leq \rho$ a unique solution x(t) on \mathbb{R}_+ for which $P_1 x(0) = \xi$ and $|\psi(t)x(t)| \le r \ (t \in \mathbb{R}_+).$

Proof. Let $J = \mathbb{R}_+, \xi \in X_1$ and $|\psi(0)\xi| \leq \rho < r$. We consider again in the space $C_{\psi}(X)$ the operator $Q: C_{\psi}(X) \to C_{\psi}(X)$ defined by the formula (3.4).

First we shall prove, that the operator *Q* maps the ball $S_{\psi,r}$ into itself. We have

$$|\psi(t)Qx(t)| \leq |\psi(t)V(t)\xi| + \left|\psi(t)\int_{J}G(t,\tau)F(\tau,x(\tau))\,\mathrm{d}\tau\right|.$$

For the first addend with $\rho \leq \frac{r}{2N_1}$ we obtain

$$|\psi(t)V(t)\xi| \leq N_1|\psi(0)\xi| \leq N_1\rho \leq \frac{r}{2}.$$

For the second addend with $a_1 \leq \frac{r}{2 \max\{N_1, N_2\}}$ as in the proof of Theorem 3.3 we have

$$\left|\psi(t)\int_{J}G(t,\tau)F(\tau,x(\tau))\,\mathrm{d}\tau\right|\leq \max\{N_{1},N_{2}\}a_{1}\leq \frac{r}{2}.$$

Thus the operator *Q* maps the ball $S_{\psi,r}$ into itself.

Let $x_1, x_2 \in S_{\psi,r}$. As in the proof of Theorem 3.3 we obtain the estimate

$$|||Qx_1 - Qx_2|||_{C_{\psi}} \le (a_2 \max\{N_1, N_2\}) |||x_1 - x_2|||_{C_{\psi}}$$

Hence by $a_2 < (\max\{N_1, N_2\})^{-1}$ the operator *Q* is a contraction in the ball $S_{\psi,r}$.

From the fixed point principle of Banach it follows the existence of a unique fixed point of the operator *Q*.

In the proof of Theorem 3.4 it was already mentioned that every solution of the differential equation (2.1) which lies in the ball $S_{\psi,r}$ fulfil the equality

$$x(t) = Qx(t)$$

and vice versa.

Corollary 3.6. Let the conditions of Theorem 3.5 hold and let $x_1(t)$ and $x_2(t)$ be two solutions whose initial values fulfil $P_1x_1(0) = \xi$ and $P_1x_2(0) = \eta$. Let $N = \max\{N_1, N_2\}$.

Then for $Na_2 < 1$ the following estimate holds

$$|\psi(t)(x_1(t) - x_2(t))| \le \frac{N}{1 - Na_2} |\psi(0)(\xi - \eta)| \quad (t \in \mathbb{R}_+).$$

Proof. Applying the presentation (3.3) for the solutions x_1 and x_2 we obtain

$$x_1(t) - x_2(t) = V(t)(\xi - \eta) + \int_0^\infty G(t, \tau)(F(\tau, x_1(\tau)) - F(\tau, x_2(\tau))) \, \mathrm{d}\tau.$$

From here and the conditions of Theorem 3.5 for $u(t) = \psi(t)(x_1(t) - x_2(t))$ we obtain

$$|u(t)| \le N|\psi(0)(\xi - \eta)| + N \int_0^\infty k(\tau)u(\tau) \,\mathrm{d}\tau$$

Let us consider the equation

$$u(t) = \alpha + N \int_0^\infty k(\tau) u(\tau) \,\mathrm{d}\tau, \tag{3.5}$$

where $\alpha = N|\psi(0)(\xi - \eta)|$. Let us introduce the functional $\Phi: C \to \mathbb{R}_+$, where *C* is the space of all bounded functions on \mathbb{R}_+ with values in \mathbb{R}_+ by the formula

$$(\Phi u)(t) = N \int_0^\infty k(\tau) u(\tau) \,\mathrm{d}\tau$$

For the norm of Φ we obtain the estimate

$$\|\Phi\| \le N \int_0^\infty k(\tau) \, \mathrm{d}\tau \le N a_2.$$

For sufficiently small a_2 we have $\|\Phi\| \leq 1$.

Let I_C be the identity of the space *C*. Then the equation $(I_C - \Phi)u = \alpha$ has a bounded solution u(t), i.e. there exists a constant $c = \sup_{t \in \mathbb{R}_+} |u(t)| < \infty$. We shall estimate the constant *c* from equation (3.5):

$$c \leq \alpha + Nc \int_0^\infty k(\tau) \, \mathrm{d}\tau \leq \alpha + Nca_2,$$

i.e.

$$c \leq \frac{\alpha}{1-Na_2}.$$

Finally we obtain

$$|\psi(t)(x_1(t) - x_2(t))| \le \frac{N|\psi(0)(\xi - \eta)|}{1 - Na_2}.$$

Acknowledgements

This research has been partially supported by Plovdiv University NPD grant NI13 FMI-002.

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