

THE BOUNDEDNESS OF SOLUTIONS OF INFINITE SYSTEMS OF LINEAR DIFFERENTIAL EQUATIONS

BY RICHARD BELLMAN

1. **Introduction.** In this paper we wish to discuss the existence, boundedness, and uniqueness of solutions of infinite-order systems of linear differential equations. These systems have the form

$$(1.1) \quad \frac{dx_i}{dt} = \sum_{j=1}^{\infty} a_{ij}x_j \quad (i = 1, \dots, \infty).$$

The x_i are real functions of the independent variable t , which is taken over the interval $(0, \infty)$.

At first glance, the condition of linearity might seem unduly restrictive, but as we shall show below, linear equations of this form include all finite-order non-linear systems of analytic type, and it is easy to show that the apparently more general system

$$(1.2) \quad \frac{dy_i}{dt} = \sum_{j=1}^{\infty} a_{ij}y_j + \sum_{j,k=1}^{\infty} a_{ijk}y_jy_k + \dots,$$

can also be written as an equation of the form (1.1).

It is convenient to introduce vector-matrix notation, and to consider, instead of (1.1), the equation

$$(1.3) \quad \frac{dx}{dt} = Ax \quad (x(0) = x_0),$$

where A is the infinite matrix, (a_{ij}) , $i, j = 1, \dots, \infty$, and x is the infinite column vector whose components are the x_i , $i = 1, \dots, \infty$.

In a recent paper, Arley and Borchsenius [1], investigated the solutions of (1.3), and showed that under certain conditions on the matrix A and the initial vector, x_0 , a solution of (1.3) could be written

$$(1.4) \quad x = x_0 e^{At}$$

taking A to be a constant matrix.

This form, (1.4), is the analogue of the form of the solution of a finite-order linear system with constant matrix.

Although this representation is very elegant, it seems to suffer from three defects. In the first place, a strong restriction is placed upon A , namely that $\sum_{i,j=1}^{\infty} |a_{ij}| < \infty$; secondly, as far as calculations are concerned, it furnishes no constructive means of finding the solution; thirdly, it offers no clue as to

Received January 24, 1947. The results presented in this paper were obtained in the course of research conducted under the sponsorship of the Office of Naval Research.