BOUNDARY VALUE PROBLEMS FOR DELAY-DIFFERENTIAL EQUATIONS

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1. Introduction. In this note we shall give some sufficient conditions for the existence of solutions of a certain type of boundary value problem (BVP) for delay-differential equations (d.d.e.'s). The conditions given are of two kinds, in Theorem 1 a relationship between the boundary conditions and the size of the interval under consideration implies the existence of solutions; in Theorem 4 the existence of solutions of delay-differential inequalities implies the existence of solutions. A discussion concerning the formulation of BVP's of the type considered here may be found in [1], [2], and [3]; these sources in turn reveal much of the literature concerning such problems.

2. The problem. Let f be a real-valued continuous function defined on $\mathbb{R}^{n+m+2} \times I$, where I is the compact interval [a, b]. Let $h_1(t), \dots, h_n(t), g_1(t), \dots, g_m(t)$ be nonnegative continuous functions with domain I. Assume that $t-g_i(t)$ assumes the value a at most a finite number of times as t ranges over I and $i=1, \dots, m$. Define the real number c by

$$c = \min \left\{ \min_{1 \leq i \leq n} \inf_{i \in I} (t - h_i(t)), \min_{1 \leq j \leq m} \inf_{i \in I} (t - g_j(t)) \right\}$$

and let J = [c, a]. Let $\phi(t) \in C^1(J)$ and let B be any real number; we then seek a function $x(t) \in C(J \cup I) \cap C^1(J) \cap C^1(I)$ having a piecewise continuous second derivative such that

(1)
$$x(t) = \phi(t), \quad x'(t) = \phi'(t), \quad t \in J, \quad x(b) = B, \quad b \leq b.$$

and

(2)
$$x''(t) = f(x(t), x(t - h_1(t)), \cdots, x(t - h_n(t)),$$

 $x'(t), x'(t - g_1(t)), \cdots, x'(t - g_m(t), t)$

for $a \leq t \leq \overline{b}$.

In general we must expect that a solution of problem (1) - (2) will have a discontinuous derivative at t=a, and therefore the second derivative will in general only be piecewise continuous if the right side of (2) depends on delays in x'.

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