SUT Journal of Mathematics
Vol. 32, No. 2 (1996), 121–131

AFFINITY INTEGRAL MANIFOLDS OF LINEAR SINGULARLY PERTURBED SYSTEMS OF IMPULSIVE DIFFERENTIAL EQUATIONS

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(Received April 5, 1996)

Abstract. In the present paper sufficient conditions for the existence of affinity integral manifolds of linear singularly perturbed systems of impulsive differential equations are obtained.

AMS 1991 *Mathematics Subject Classification.* 42B25.

Key words and phrases. Integral manifold, impulsive differential equations.

1. Introduction

Let R^n be the n-dimentional Euclidean space with norm $\|\cdot\|$ and let $I = [0,\infty)$. Consider the linear singularly perturbed system

$$(1)\qquad \begin{cases} \dfrac{dx}{dt} = A(t)x + B(t)y, & t \neq \tau_k, \\ \mu\dfrac{dy}{dt} = C(t)x + D(t)y, & t \neq \tau_k, \\ \Delta x = A_k x + B_k y, & t = \tau_k, \\ \Delta y = C_k x + D_k y, & t = \tau_k,\ k = 1,2,\ldots \end{cases}$$

where $\mu > 0$ is small parameter, and $x\colon I \to R^n$, $y\colon I \to R^m$, $\Delta x = x(t+0) - x(t-0)$, $\Delta y = y(t+0) - y(t-0)$, $A\colon I \to R^{m+n}$, $B\colon I \to R^{m+n}$, $C\colon I \to R^{m+n}$, $D\colon I \to R^{n+n}$, $0 < \tau_1 < \tau_2 < \ldots$, $\lim_{k\to\infty}\tau_k = \infty$, E_n is unit $n \times n$ matrix, and the constants matrices A_k, B_k, C_k, D_k, $k = 1,2,\ldots$ are $m \times m$, $n \times m$, $m \times n$, $n \times n$ dimensional respectively.

The system (1) is characterized as follows:

1. At the moments $t \neq \tau_k$, $t \in I$, $k = 1,2,\ldots$ the solution $(x(t), y(t))$ of (1) is defined by the differential equation

$$\frac{dx}{dt} = A(t)x + B(t)y,$$
$$\mu\frac{dy}{dt} = C(t)x + D(t)y.$$

2. At the moments $t = \tau_k$, $k = 1, 2, \ldots$ the mapping point (t, x, y) (undergoing short period forces as a hit, an impulse etc.) moves from the position $(t, x(t), y(t))$ in the position $(t, x(t) + A_k x(t) + B_k y(t), y(t) + C_k x(t) + D_k y(t))$ "instantly". We assume that the solutions of system (1) are left continuous at the moments of jump i.e.

$$\begin{aligned} x(\tau_k - 0) &= x(\tau_k), \quad y(\tau_k - 0) = y(\tau_k), \\ x(\tau_k + 0) &= x(\tau_k) + A_k x(\tau_k) + B_k y(\tau_k), \\ y(\tau_k + 0) &= y(\tau_k) + C_k x(\tau_k) + D_k y(\tau_k). \end{aligned}$$

2. Preliminary notes.

Definition 1. An arbitrary manifold J in the extended phase space of the system (1) is said to be an integral manifold of (1), if for arbitrary solution $(x(t), y(t))$ from $(t_0, x(t_0), y(t_0)) \in J$, $t_0 > 0$ it follows that $(t, x(t), y(t)) \in J$, $t \geq t_0$.

Definition 2. The integral manifold J is said to be affinity integral manifold of (1) if J is graph of the function $\varphi\colon I \times R^m \to R^n$, $\varphi(t, x) = Q(t)x + \eta(t, x)$, for which

a) $Q(t)$ is piecewise continuous matrix function with a dimensional $n \times m$ and with points of discontinuities of the first kind at the moments $t = \tau_k$, $k = 1, 2, \ldots$ at which is continuous from the left.

b) $\eta\colon I \times R^m \to R^n$ is a bounded function which is continuous at the variable x and for $t = \tau_k$, $k = 1, 2, \ldots$ have discontinuities of the first kind and is continuous from the left.

Definition 3. The function $\varphi(t, x)$ definited on Definition 2 is said to be a parameter function to the integral manifold.

Introduce the following conditions

H1. The matrix $A(t)$ is piecewise continuous with discontinuities of the first kind at the points $t = \tau_k$, $k = 1, 2, \ldots$.

H2. $\det(E_m + A_k) \neq 0$, $k = 1, 2, \ldots$.

Let $U_k(t, s)$, $k = 1, 2, \ldots$, $t \in (\tau_{k-1}, \tau_k]$ is Cauchy's matrix of the linear system

$$\frac{dx}{dt} = A(t)x, \quad (\tau_{k-1} < t \leq \tau_k)$$

and the conditions H1, H2 are met.

Definition 4 ([3]). The matrix $W(t,s)$, where

(2)
$$W(t,s) = \begin{cases} U_k(t,s), \quad t,s \in (\tau_{k-1},\tau_k], \\ U_{k+1}(t,\tau_k+0)(E_m+A_k)U_k(\tau_k,s), \quad \tau_{k-1} < s \le t < \tau_{k+1}, \\ U_k(t,\tau_k)(E_m+A_k)^{-1}\prod\limits_{j=k}^{i+1}(E_m+A_j)U_j(\tau_j,\tau_{j-1}+0)(E_m+A_i)U_i(\tau_i,s), \\ \qquad \text{for } \tau_{i-1} < s \le \tau_i < \tau_k < t \le \tau_{k+1}, \\ U_i(t,\tau_i)\prod\limits_{j=i}^{k-1}(E_m+A_j)^{-1}U_{j+1}(\tau_j+0,\tau_{j+1})(E_m+A_k)^{-1}U_{k+1}(\tau_k+0,s), \\ \qquad \text{for } \tau_{i-1} < t \le \tau_i < \tau_k < s \le \tau_{k+1}. \end{cases}$$

is said to be Cauchy's matrix of the system:

(3)
$$\begin{cases} \dfrac{dx}{dt} = A(t)x, & t \ne \tau_k, \\ \Delta x = A_k x & t = \tau_k,\ k = 1,2,\ldots. \end{cases}$$

It is easily to verify that the following relations are hold

(4)
$$\begin{aligned} &W(t,t) = E_m, \\ &W(\tau_k-0,\tau_k) = W(\tau_k,\tau_k-0) = E_m, \\ &W(\tau_k+0,s) = (E_m+A_k)W(\tau_k,s), \\ &W(s,\tau_k+0) = W(s,\tau_k)(E_m+A_k), \\ &\frac{\partial W}{\partial t} = A(t)W(t,s), \quad (t \ne \tau_k), \\ &\frac{\partial W}{\partial s} = -W(t,s)A(s), \quad (s \ne \tau_k). \end{aligned}$$

Introduce the following condition:

H3. $\det(E_n + D_k) \ne 0$.

H4. The matrix $D(t)$ is piecewise continuous with discontinuities of the first kind at the points $t = \tau_k$, $k = 1,2,\ldots$.

With $Y(t,\mu)$, $Y(t_0,\mu) = E_n$, $\mu > 0$ and $t_0 \in I$ we denote the fundamental matrix of the linear system

(5)
$$\begin{cases} \mu\dfrac{dy}{dt} = D(t)y, & t \ne \tau_k, \\ \Delta y = D_k y & t = \tau_k,\ k = 1,2,\ldots. \end{cases}$$

Definition 5. Let P is projector ($P^2 = P$) in the space R^n. The function

$$G(t,s,\mu) = \begin{cases} Y(t,\mu)PY^{-1}(s,\mu), & t \geq s \geq 0, \\ Y(t,\mu)(P-E_n)Y^{-1}(s,\mu), & s \geq t \geq 0 \end{cases}$$

is said to be Green's function of the system (5).

It is easily to verify that the following relations are valid

(6)

$$G(\tau_k+0,t,\mu) = (E_n+D_k)G(\tau_k,t,\mu), \quad t \neq \tau_k,$$
$$G(t,\tau_k+0,\mu) = G(t,\tau_k,\mu)(E_n+D_k)^{-1}, \quad t \neq \tau_k,$$
$$G(t+0,t,\mu) - G(t-0,t,\mu) = E_n, \quad t \neq \tau_k,$$
$$G(t,t+0,\mu) - G(t,t-0,\mu) = -E_n, \quad t \neq \tau_k,$$
$$G(\tau_k+0,\tau_k+0,\mu) = (E_n+D_k)G(\tau_k,\tau_k+0,\mu) + E_n, \quad k = 1,2,\dots,$$
$$\mu\frac{\partial G(t,s,\mu)}{\partial t} = D(t)G(t,s,\mu), \quad t \neq s,$$
$$\frac{\partial G(t,s,\mu)}{\partial s} = -G(t,s,\mu)D(s), \quad t \neq s.$$

Introduce the following conditions:

H5. $0 < t_0 < \tau_1$ and there exist a constants $p > 0$ and $\varepsilon > 0$ such that uniformly at $t \in I$ and $s \in I$ the following inequality is valid

$$i(s,t) \leq p(t-s) + \varepsilon,$$

where by $i(s,t)$ we have denoted the number of the pointes τ_k in the interval $(s,t]$.

H6. The following inequalities are valid

$$\|W(t,s)\| \leq Ke^{\alpha|t-s|}, \quad t \in I,\ s \in I,$$
$$\|G(t,s,\mu)\| \leq Ne^{-\frac{\beta}{\mu}|t-s|}, \quad t \in I,\ s \in I,$$

where $K > 0$, $N > 0$, $\alpha > 0$ and $\beta > 0$.

Lemma 1 ([1]). *Let the following inequality hold:*

$$u(t) \leq \int_{t_0}^{t} u(s)v(s)\,ds + F(t) + \sum_{t_0<\tau_k<t} \gamma_k u(\tau_k) + \sum_{t_0<\tau_k<t} \delta_k(t),$$

where the function $u(t)$ is piecewice continuous with discontinuity of the first kind at the points τ_k, $k = 1,2,\dots$, $v(t)$ is locally integrable function, $F(t)$ and $\delta_k(t)$ non decreasing for $t \in (t_0,\infty)$, $\delta_k(t) \geq 0$, $\gamma_k \geq 0$, $k = 1,2,\dots$.

Then

$$u(t) \leq \left(F(t) + \sum_{t_0<\tau_k<t} \delta_k(t)\right) \prod_{t_0<\tau_k<t} (1+\gamma_k) \exp\left(\int_{t_0}^{t} v(s)\,ds\right).$$

3. Main results

Let J is affinity integral manifold of (1) in the form

$$J = \{(t, x, y)\colon y = Q(t)x, t \in [t_0, \infty), x \in R^m\}. \tag{7}$$

Along with J we consider the system

$$\begin{cases} Q' + QA + \frac{1}{\mu}QBQ = \frac{1}{\mu}DQ + C, \quad t \neq \tau_k, \\ \Delta Q(\tau_k) + Q(\tau_k + 0)A_k + \frac{1}{\mu}Q(\tau_k + 0)B_kQ(\tau_k) = \mu C_k + D_kQ(\tau_k), \\ \qquad k = 1, 2, \dots . \end{cases} \tag{8}$$

Lemma 2. *THe manifold* (7) *is affinity integral manifold of* (1) *if and only if* $Q(t)$ *is bounded solution of* (8).

Proof. Lemma 2 is proved by straightforward calculations.

Theorem 1. *Let the following conditions hold:*

1. *The conditions H1–H6 are met.*
2. *The relations* $B(t) = 0$, $t \in I$ *and* $B_k = 0$, $k = 1, 2, \dots$ *are hold.*
3. *There exist a positive constant* δ *such that*

$$\sup_{t \in I} \|D(t)\| \leq \delta, \qquad \sup_{k=1,2,\dots} \|D_k\| \leq \delta,$$

where $\delta = \delta(\mu)$, $\delta(\mu) \to 0$ *at* $\mu \to 0$.

Then there exist a constant $\mu_0 > 0$ *such that for all* $\mu \in (0, \mu_0]$ *and* $t > t_0$, (1) *has affinity integral manifold.*

Proof. From (2) it follows that any solutions $x(t) = x(t; t_0, x_0)$ of the Cauchy's problem of the system (3) with $x(t_0) = x_0$ is the form $x(t) = W(t, t_0)x_0$. Then it is follows that the system

$$\begin{cases} \mu\dfrac{dy}{dt} = D(t)y + C(t)W(t, t_0)x, \quad t \neq \tau_k, \\ \Delta y = D_k y + C_k W(t, t_0)x, \quad t = \tau_k,\ k = 1, 2, \dots \end{cases}$$

has only one bounded solution in the form

$$y(t) = \frac{1}{\mu}\int_{t_0}^{\infty} G(t, s, \mu)C(s)W(s, t_0)x_0\, ds + \sum_{k=1}^{\infty} G(t, \tau_k + 0, \mu)C_kW(\tau_k, t_0)x_0.$$

If the graph of the solution $(x(t), y(t))$ is from a affinity integral manifold then

$$\begin{aligned} QW(t, s)x_0 = \frac{1}{\mu}\int_{t_0}^{\infty} & G(t, s, \mu)C(s)W(s, t_0)x_0\, ds \\ & + \sum_{k=1}^{\infty} G(t, \tau_k + 0, \mu)C_kW(\tau_k, t_0)x_0. \end{aligned}$$

We shall proof Theorem 1 if we proof that

$$(9)\quad Q(t)=\frac{1}{\mu}\int_{t_0}^{\infty}G(t,s,\mu)C(s)W(s,t)x_0\,ds+\sum_{k=1}^{\infty}G(t,\tau_k+0,\mu)C_kW(\tau_k,t)x_0$$

is bounded solutions of the system (1) such that $B(t)=0$ at $t\in I$, $B_k=0$ at $k=1,2,\ldots$.

From (4) and (6) at $t\neq\tau_k$, $t>t_0$ we obtain

(10)

$$\begin{aligned}
&\frac{d}{dt}Q(t)\\
&=\frac{d}{dt}\left(\frac{1}{\mu}\int_{t_0}^{t}G(t,s,\mu)C(s)W(s,t)\,ds+\frac{1}{\mu}\int_{t}^{\infty}G(t,s,\mu)C(s)W(s,t)\,ds\right)\\
&\quad+\frac{d}{dt}\left(\sum_{k=1}^{\infty}G(t,\tau_k+0,\mu)C_kW(\tau_k,t)\right)\\
&=\frac{1}{\mu}G(t,t-0,\mu)C(t)W(t-0,t)-\frac{1}{\mu}G(t,t+0,\mu)C(t)W(t+0,t)\\
&\quad+\frac{1}{\mu^2}\int_{t_0}^{\infty}D(t)G(t,s,\mu)C(t)W(s,t)\,ds\\
&\quad-\frac{1}{\mu}\int_{t_0}^{\infty}G(t,s,\mu)C(s)W(s,t)A(t)\,ds\\
&\quad+\frac{1}{\mu}\sum_{k=1}^{\infty}D(t)G(t,\tau_k+0,\mu)C_kW(\tau_k,t)\\
&\quad-\sum_{k=1}^{\infty}G(t,\tau_k+0,\mu)C_kW(\tau_k,t)A(t)\\
&=C(t)+\frac{1}{\mu}D(t)Q(t)-Q(t)A(t)
\end{aligned}$$

and at $t=\tau_i$, $i=1,2,\ldots$ it follows that

(11)

$$\begin{aligned}
&\Delta Q(\tau_i)+Q(\tau_k+0)A_k\\
&=\frac{1}{\mu}\int_{t_0}^{\infty}G(\tau_i+0,s,\mu)W(s,\tau_i+0)(E_m+A_i)\,ds\\
&\quad+\sum_{k=1}^{\infty}G(\tau_i+0,\tau_k+0,\mu)C_kW(\tau_k,\tau_i+0)(E_m+A_i)\\
&\quad-\frac{1}{\mu}\int_{t_0}^{\infty}G(\tau_i,s,\mu)C(s)W(s,\tau_i)\,ds-\sum_{k=1}^{\infty}G(\tau_i,\tau_k+0,\mu)C_kW(\tau_i,\tau_k)
\end{aligned}$$

$$
\begin{aligned}
&= \frac{1}{\mu}\int_{t_0}^{\infty}(E_n + D_i)G(\tau_i, s, \mu)C(s)W(s,\tau_i)\,ds \\
&\quad + \sum_{k=1}^{\infty}(E_n + D_i)G(\tau_i, \tau_k + 0, \mu)C_k W(\tau_k, \tau_i) + \frac{1}{\mu}C_i \\
&\quad - \frac{1}{\mu}\int_{t_0}^{\infty} G(\tau_i, s, \mu)C(s)W(s,\tau_i)\,ds - \sum_{k=1}^{\infty} G(\tau_i, \tau_k + 0, \mu)C_k W(\tau_i, \tau_k) \\
&= \frac{1}{\mu}C_i + D_i Q(\tau_i).
\end{aligned}
$$

Then (9) is solution of (8) for $B(t) = 0$, $t > t_0$; $B_k = 0$, $k = 1, 2, \ldots$.

On the other hand for $t > t_0$ it is follows that

$$
\|Q(t)\| \le \frac{1}{\mu}\int_{t_0}^{\infty} KNe^{-\left(\frac{\beta}{\mu}-\alpha\right)|t-s|}\delta\,ds + \sum_{k=1}^{\infty} KNe^{-\left(\frac{\beta}{\mu}-\alpha\right)|t-\tau_k|}\delta. \tag{12}
$$

From H5 it is follows that there exist $\mu_0 > 0$ such that for all $\mu \in (0, \mu_0]$ the following inequality is valid

$$
\sum_{k=1}^{\infty} KNe^{-\left(\frac{\beta}{\mu}-\alpha\right)|t-\tau_k|} < v_\mu, \tag{13}
$$

where v_μ depend only from μ, $\mu \in (0, \mu_0]$ and the sequence $\{\tau_k\}_{k=1}^{\infty}$.

From (12) and (13) it is follows that $Q(t)$ is bounded solution of (8) for $B(t) = 0$, $t > t_0$; $B_k = 0$, $k = 1, 2, \ldots$.

Theorem 2. *Let the following conditions hold:*

1. The conditions H1–H6 are met.

2. There exist a positive constant δ such that the following inequalities hold:

$$
\begin{aligned}
&\sup_{t\in I}\|B(t)\| \le \delta, \quad \sup_{k=1,2,\ldots}\|B_k\| \le \delta, \\
&\sup_{t\in I}\|C(t)\| \le \delta, \quad \sup_{k=1,2,\ldots}\|C_k\| \le \delta,
\end{aligned}
$$

where $\delta = \delta(\mu)$, $\delta(\mu) \to 0$ at $\mu \to 0$.

Then there exist a positive constant μ^* such that for all $\mu \in (0, \mu^*]$ the system (1) has affinity integral manifold in the form (7) at $t > t_0$.

Proof. The parameter function from (7) we shall obtain by the method of consistent approach.

Set

$$
\begin{aligned}
&\varphi_0 = 0, \\
&\varphi_n = Q_n(t)x, \quad n = 1, 2, \ldots,
\end{aligned}
$$

where
(14)
$$Q_n(t) = \frac{1}{\mu}\int_t^{\infty} G(t,s,\mu)C(s)W_{n-1}(s,t)\,ds + \sum_{k=1}^{\infty} G(t,\tau_k+0,\mu)C_kW_{n-1}(\tau_k,t),$$

and $W_{n-1}(t,s)$ is Cauchy's matrix of the system

$$\text{(15)} \qquad \begin{cases} \dfrac{dx}{dt} = [A(t)+B(t)Q_{n-1}(t)]x, & t \neq \tau_k, \\ \Delta x = [A_k + B_kQ_{n-1}(t)]x, & t = \tau_k,\ k = 1,2,\ldots. \end{cases}$$

We consider the system

$$\text{(16)} \qquad \begin{cases} \dfrac{dx}{dt} = [A(t)+B(t)Q_{n-1}(t)]x, & t \neq \tau_k, \\ \mu\dfrac{dy}{dt} = C(t)x + D(t)y, & t \neq \tau_k, \\ \Delta x = [A_k + B_kQ_{n-1}(t)]x, & t = \tau_k, \\ \Delta y = C_kx + D_ky, & t = \tau_k,\ k = 1,2,\ldots. \end{cases}$$

We shall proof that $\{Q_n(t)\}$ is uniformly bounded sequence.

For $n = 1$ the system (16) satisfies the conditions of Theorem 1. Then there exists the constat $q > 0$ such that

$$\|Q_1(t)\| \leq q.$$

Let $\|Q_n(t)\| \leq q$ for arbitrary $n \geq 1$.

Then from (14) it follows that

$$\text{(17)} \qquad \|Q_{n+1}(t)\| \leq \frac{1}{\mu}\int_{t_0}^{\infty} \|G(t,s,\mu)\|\,\|C(s)\|\,\|W_n(s,t)\|\,ds + \sum_{k=1}^{\infty} \|G(t,\tau_k+0,\mu)\|\,\|C_k\|\,\|W_n(\tau_k,s)\|.$$

From (15) for $t > s$; $t \in I$, $s \in I$ it is follows that

$$W_n(t,s) = W(t,s) + \int_s^t W(t,\tau)B(\tau)Q_n(\tau)W_n(\tau,s)\,d\tau + \sum_{s<\tau_k<t} W(t,\tau_k)B_kQ_n(\tau_k)W_n(\tau_k,s).$$

Then

$$\|W_n(t,s)\| \leq Ke^{\alpha(t-s)} + \int_s^t Kq\delta e^{\alpha(t-\tau)}\|W_n(\tau,s)\|\,d\tau + \sum_{s<\tau_k<t} Kq\delta e^{\alpha(t-\tau_k)}\|W_n(\tau_k,s)\|.$$

Set

$$\begin{aligned} &u(t) = e^{-\alpha t}\|W_n(t,s)\|, \quad v(t) = Kq\delta,\\ &F(t) = Ke^{-\alpha t}, \qquad\qquad \gamma_k = Kq\delta,\\ &\delta_k(t) \equiv 0. \end{aligned}$$

From Lemma 1 we obtain that

$$\begin{aligned} \|W_n(t,s)\| &\le Ke^{\alpha(t-s)} \prod_{s<\tau_k<t} (1+Kq\delta)e^{Kq\delta(t-s)}\\ &\le Ke^{\alpha(t-s)}(1+Kq\delta)^{p(t-s)+\varepsilon}e^{Kq\delta(t-s)}\\ &= K(1+Kq\delta)^{\varepsilon}e^{[\alpha+Kq\delta+p\ln(1+Kq\delta)](t-s)}. \end{aligned} \tag{18}$$

For $s > t$ the proof is analogouly.

From (17) and (18) we obtain that

$$\begin{aligned} \|Q_{n+1}(t)\| \le \frac{1}{\mu}\int_{t_0}^{\infty} NK\delta(1+Kq\delta)^{\varepsilon}e^{-\sigma|t-s|}\,ds\\ + \sum_{k=1}^{\infty} NK\delta(1+Kq\delta)^{\varepsilon}e^{-\sigma|t-\tau_k|}, \end{aligned} \tag{19}$$

where $\sigma = \frac{\beta}{\mu} - \big(\alpha + Kq\delta + p\ln(1+Kq\delta)\big)$.

It is easily to verify that there exist a positive constat μ_0, $\mu_0 < \beta\big(\alpha+Kq\delta+p\ln(1+Kq\delta)\big)^{-1}$ such that for all $\mu \in (0,\mu_0]$, σ is positive. Then from (19) it follows that

$$\|Q_{n+1}(t)\| \le NK\delta(1+Kq\delta)^{\varepsilon}\left(\frac{1}{\mu\sigma} + v_\mu\right). \tag{20}$$

Hence it is follows that $Q_n(t)$ is bounded at $t > t_0$.

On the other hand

$$\begin{aligned} Q_{n+1}(t) - Q_n(t) = \frac{1}{\mu}\int_{t_0}^{\infty} G(t,s,\mu)C(s)\big(W_n(s,t) - W_{n-1}(s,t)\big)\,ds\\ + \sum_{k=1}^{\infty} G(t,\tau_k+0,\mu)C_k\big(W_n(\tau_k,t) - W_{n-1}(\tau_k,t)\big). \end{aligned} \tag{21}$$

It is immediately verified that $V(t) = W_n(t,s) - W_{n-1}(t,s)$ is solution of the system:

$$\begin{cases} \dfrac{dV}{dt} = \big(A(t)+B(t)Q(t)\big)V + B(t)\big(Q_{n-1}(t) - Q_n(t)\big)W_{n-1}, \quad t \ne \tau_k,\\ \Delta V = \big(A_k + B_kQ(t)\big)V + B_K\big(Q_{n-1}(t) - Q_n(t)\big)W_{n-1},\\ \qquad t = \tau_k,\ k = 1,2,\ldots. \end{cases}$$

Then for $t > s$,

$$V(t) = \int_s^t W_n(t,\theta)B(\theta)\big(Q_{n-1}(\theta) - Q_n(\theta)\big)W_{n-1}(\theta,s)\,d\theta + \sum_{s<\tau_k<t} W_n(t,\tau_k)B_k\big(Q_{n-1}(\tau_k) - Q_n(\tau_k)\big)W_{n-1}(\tau_k,s).$$

(22)

$$\begin{aligned}\|V(t)\| &\leq \left[\int_s^t \big(K(1+Kq\delta)^{\varepsilon}\big)^2\delta e^{(\alpha+Kq\delta+p\ln(1+Kq\delta))(t-s)}\,d\theta\right] \\ &\quad\times \sup_{t\in I}\|Q_{n-1}(s) - Q_n(s)\| \\ &\quad+\left(\sum_{s<\tau_k<t}\big(K(1+Kq\delta)^{\varepsilon}\big)^2\delta e^{(\alpha+Kq\delta+p\ln(1+Kq\delta))(t-\tau_k)}\right) \\ &\quad\times \sup_{t\in I}\|Q_{n-1}(t) - Q_n(t)\| \\ &= \big(K(1+Kq\delta)^{\varepsilon}\big)^2\delta e^{(\alpha+Kq\delta+p\ln(1+Kq\delta))(t-s)}\big((1+p)(t-s)+\varepsilon\big) \\ &\quad\times \sup_{t\in I}\|Q_n(t) - Q_{n-1}(t)\|.\end{aligned}$$

At $t < s$ the proof is analogously.

Then from (21) and (22) we obtain that

$$\begin{aligned}&\|Q_{n+1}(t) - Q_n(t)\| \\ &\leq \left[\frac{1}{\mu}\int_{t_0}^{\infty} N\big(K(1+Kq\delta)^{\varepsilon}\big)^2\delta^2\big((1+p)|t-s|+\varepsilon\big)e^{-\sigma|t-s|}\,ds\right] \\ &\quad\times \sup_{t\in I}\|Q_n(t) - Q_{n-1}(t)\| \\ &\quad+\left[\sum_{k=1}^{\infty} N\big(K(1+Kq\delta)^{\varepsilon}\big)^2\delta^2\big((1+p)|t-\tau_k|+\varepsilon\big)e^{-\sigma|t-\tau_k|}\right] \\ &\quad\times \sup_{t\in I}\|Q_n(t) - Q_{n-1}(t)\|.\end{aligned}$$

From H4 and (13) it is imediately that there exist $\mu_1 > 0$ such that for all $\mu \in (0,\mu_1]$ the following inequality is valid

$$\sum_{k=1}^{\infty}|t-\tau_k|e^{-\sigma|t-\tau_k|} < \lambda_k,$$

where λ_k depended only of the sequence $\{\tau_k\}_{k=1}^{\infty}$ and μ.

Then

(23)
$$\begin{aligned}
&\|Q_{n+1}(t) - Q_n(t)\| \\
&\leq \left\{ N\big(K(1+Kq\delta)^{\varepsilon}\big)^2\delta^2\left[(1+p)\left(\frac{2}{\sigma^2} - \frac{1}{\sigma^2}e^{-\sigma(t-t_0)} - \frac{1}{\sigma}e^{-\sigma(t-t_0)} + \lambda_k\right)\right]\right\} \\
&\quad \times \sup_{t\in I}\|Q_n(t) - Q_{n-1}(t)\| \\
&\quad + \left\{ N\big(K(1+Kq\delta)^{\varepsilon}\big)^2\delta^2\left[\left(\frac{2}{\sigma^2} - \frac{1}{\sigma}e^{-\sigma(t-t_0)} + \gamma_k\right)\right]\right\} \\
&\quad \times \sup_{t\in I}\|Q_n(t) - Q_{n-1}(t)\|.
\end{aligned}$$

From (23) follows that there exist μ^*, $\mu^* < \min\{\mu_0, \mu_1\}$ such that for all μ, $\mu \in (0, \mu^*]$ the sequence $\{Q_n(t)\}_{n=1}^{\infty}$ is uniformly convergent to $Q(t)$.

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