

DEPENDENCE PROPERTIES OF SOLUTIONS ON THE RETARDATION AND INITIAL VALUES IN THE THEORY OF DIFFERENCE-DIFFERENTIAL EQUATIONS

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Introduction.

In [1], Bellman and Cooke have discussed the behavior of solutions of a particular type of the equation

$$(0.1) \quad x'(t) = f(t, x(t), x(t-h))$$

as the retardation h tends to zero, and stated that the same method they used can be applied to demonstrate the corresponding result for more general differential-difference equations. The author [6] has discussed the same problems as above for general equations (0.1), in which $f(t, x, y)$ is a continuous function defined in a bounded and closed domain and satisfies Lipschitz condition, and he obtained some results as direct consequences of the dependence properties of solutions on the retardation h , as well as the behavior of solutions as h tends to zero.

The purpose of this paper is to discuss the problems of dependence properties of solutions of (0.1) on retarded arguments and initial values for the case where t varies in the infinite interval.

§ 1. Existence of solutions.

In order to consider the problems stated above, it is useful to establish the existence and uniqueness of solutions of (0.1), which are defined for $-\infty < t < \infty$. Hence, we first prove an existence theorem. The uniqueness, however, will be proved in § 2 by means of a result concerning the continuity property with respect to retarded arguments and initial values.

On the other hand, Doss and Nasr [3] have discussed the problem similar to the above one for the equation (0.1), in which $h < 0$ and $f(t, x, y)$ is continuous in the region $t_0 \leq t < \infty$, $|x| < \infty$, $|y| < \infty$.

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Now, we shall prove the following

THEOREM 1. *In the equation*

$$(1.1) \quad x'(t) = f(t, x(t), x(t-h)),$$

it is supposed that the following conditions are satisfied:

(i) *$f(t, x, y)$ is continuous in the region $I \times D \times D$, where D is a domain in R^n and $I = (-\infty, \infty)$;*

(ii) *$f(t, x, y)$ satisfies Lipschitz condition such that*

$$(1.2) \quad |f(t, x_1, y_1) - f(t, x_2, y_2)| \leq k(t)(|x_1 - x_2| + |y_1 - y_2|),$$

where $k(t)$ is continuous in I and

$$(1.3) \quad \int_{-\infty}^{\infty} k(t) dt = A < \frac{1}{2};$$

(iii) *for a given x_0 in D ,*

$$(1.4) \quad \int_{-\infty}^{\infty} |f(t, x_0, x_0)| dt = B < \infty.$$

Then, we obtain the following results:

(a) *the existence and uniqueness of solutions under the initial condition $x(0) = x_0$ are guaranteed in the interval I , provided that every point such that $|x - x_0| \leq 2AB/(1 - 2A)$ lies in D ;*

(b) *the solution is a continuous function of the initial value;*

(c) *the limits $\lim_{t \rightarrow \pm\infty} x(t)$ exist, and they are one-to-one corresponding to the solution;*

(d) *if the integral in (ii) is not convergent, the uniqueness in (a) is no longer true.*

In this theorem, it is not necessary for h to be positive. For the sake of simplicity, however, the proof will be proceeded for the case $h > 0$. The slight modification can be applied to prove the corresponding results for the case $h < 0$.

Proof. (a) We define a sequence $\{x_n(t)\}_{n=0}^{\infty}$ in the interval I as follows:

$$(1.5) \quad \begin{aligned} x_0(t) &= x_0, \\ x_{n+1}(t) &= x_0 + \int_0^t f(s, x_n(s), x_n(s-h)) ds \quad (n=0, 1, 2, \dots). \end{aligned}$$

Now, we consider two cases:

I. The case $0 \leq t < \infty$. It follows from (1.5) that

$$\begin{aligned}
 |x_{n+1}(t) - x_n(t)| &\leq \int_0^t k(s)(|x_n(s) - x_{n-1}(s)| + |x_n(s-h) - x_{n-1}(s-h)|) ds \\
 (1.6) \qquad \qquad \qquad &\leq \int_{-h}^t \lambda(s)|x_n(s) - x_{n-1}(s)| ds,
 \end{aligned}$$

where $\lambda(s) = k(s) + k(s+h)$.

Especially, for $n=0$, we obtain from (1.3) and (1.5) that

$$|x_1(t) - x_0| \leq \int_0^t |f(s, x_0, x_0)| ds \leq \int_{-\infty}^{\infty} |f(s, x_0, x_0)| ds = B.$$

(1.7)

Then, from (1.6) together with (1.3) and (1.7), it follows that

$$|x_{n+1}(t) - x_n(t)| \leq B(2A)^n \quad (n=0, 1, 2, \dots),$$

(1.8)

which implies the uniform convergence of the sequence $\{x_n(t)\}_{n=0}^{\infty}$ in the interval $0 \leq t < \infty$.

It is noted that the upper bound $2AB/(1-2A)$ of the sequence (1.5) is not dependent on the retarded argument h .

II. The case $-\infty < t \leq 0$. It follows from (1.5) that

$$\begin{aligned}
 |x_{n+1}(t) - x_n(t)| &\leq \int_t^0 k(s)(|x_n(s) - x_{n-1}(s)| + |x_n(s-h) - x_{n-1}(s-h)|) ds \\
 &\leq \int_{t-h}^0 \lambda(s)|x_n(s) - x_{n-1}(s)| ds.
 \end{aligned}$$

On account of the same reason as in the case I, we obtain just the same estimation as (1.8), which leads us to the uniform convergence of $\{x_n(t)\}_{n=0}^{\infty}$ in the interval $-\infty < t \leq 0$.

Putting $x(t) = \lim_{n \rightarrow \infty} x_n(t)$ ($-\infty < t < \infty$), it follows by the uniform convergence that $x(t)$ is a continuous solution of an integral equation

$$x(t) = x_0 + \int_0^t f(s, x(s), x(s-h)) ds,$$

(1.9)

provided that the condition in (a) is fulfilled. It is apparent from (1.9) that $x(t)$ satisfies the equation (1.1) in the interval I and $x(0) = x_0$.

The proof of the uniqueness of solutions and continuity dependence on initial

conditions will be found in § 2.

(c) In order to prove (c), it is sufficient to establish the absolute integrability of $f(t, x(t), x(t-h))$ over the interval I . It follows from (ii) and (iii) that

$$\begin{aligned} & \int_{-\infty}^{\infty} |f(s, x(s), x(s-h))| ds \\ & \leq \int_{-\infty}^{\infty} |f(s, x(s), x(s-h)) - f(s, x_0, x_0)| ds + \int_{-\infty}^{\infty} |f(s, x_0, x_0)| ds \\ & \leq \int_{-\infty}^{\infty} k(s)(|x(s) - x_0| + |x(s-h) - x_0|) ds + \int_{-\infty}^{\infty} |f(s, x_0, x_0)| ds \\ & \leq \frac{4A^2B}{1-2A} + B. \end{aligned}$$

Hence, the limits $\lim_{t \rightarrow \pm\infty} x(t)$ exist and the uniqueness of solutions implies the one-to-one correspondence of the limits to the solution.

(d) To prove (d), it is sufficient to consider an equation

$$(1.10) \quad x'(t) = \frac{e^t}{\exp((1-e^{-1})e^t) - 1} (x(t-1) - x(t))$$

under the condition $x(0) = e^{-1}$.

It is easily observed that $x = \exp(-e^t)$ is a bounded solution of (1.10) with $x(0) = e^{-1}$ in the interval I . It is evident that for any constants α and β , $\alpha \exp(-e^t) + \beta$ satisfies the equation (1.10). From the equation $\alpha e^{-1} + \beta = e^{-1}$, however, we can find an infinite number of solutions with the same initial value e^{-1} at $t=0$.

Furthermore, by means of a simple calculation, we have

$$\int_{-\infty}^{\infty} \frac{e^t}{\exp((1-e^{-1})e^t) - 1} dt = +\infty.$$

§ 2. Dependence properties of solutions on initial values and retarded arguments.

In order to study how the solution of (1.1) depends upon the retarded arguments h under the analogous assumptions to those in Theorem 1, we suppose that h varies on the interval $[a, b]$. For the sake of simplicity, it is supposed that a is non-negative. Instead of the assumptions in Theorem 1, we suppose that the following conditions are satisfied:

- (i) $f(t, x, y)$ is a continuous function defined in $I \times D \times D$;
- (ii) $f(t, x, y)$ satisfies Lipschitz condition such that

$$|f(t, x_1, y_1) - f(t, x_2, y_2)| \leq k(t)(|x_1 - x_2| + |y_1 - y_2|),$$

where $k(t)$ is continuous in I , $(t, x, y) \in I \times D \times D$, and

$$\int_{-\infty}^{\infty} k(t) dt = A < \frac{1}{2};$$

(iii) for any constant α in D_0 ,

$$\int_{-\infty}^{\infty} |f(t, \alpha, \alpha)| dt < B < \infty,$$

where B is an absolute constant and D_0 is a subdomain in D which is chosen so as to satisfy that every x satisfying the inequality $|x - \alpha| \leq 2AB/(1 - 2A)$ is contained in D ;

(iv) for sufficiently large T such that $b < T$, there exists a constant K such that $|f(t, x, y)| \leq K$ in $I_0 \times D \times D$, where I_0 represents the interval $[-T, T]$.

Then, as proved in § 1, the existence of solutions of

$$(2.1) \quad x'(t) = f(t, x(t), x(t - h_i)), \quad a \leq h_i \leq b$$

under the condition $x(0) = x_i$, where $x_i \in D_0$, is guaranteed in the interval I , and (2.1) is equivalent to an integral equation

$$(2.2) \quad x(t) = x_i + \int_0^t f(s, x(s), x(s - h_i)) ds$$

in the interval I .

Denoting by $x(t, x_i, h_i)$ the solution of (2.2), we obtain from (2.2) that

$$\begin{aligned} & |x(t, x_1, h_1) - x(t, x_2, h_2)| \\ & \leq |x_1 - x_2| + \left| \int_0^t |f(s, x(s, x_1, h_1), x(s - h_1, x_1, h_1)) \right. \\ & \quad \left. - f(s, x(s, x_2, h_2), x(s - h_1, x_2, h_2))| ds \right| \\ (2.3) \quad & + \left| \int_0^t |f(s, x(s, x_2, h_2), x(s - h_1, x_2, h_2)) \right. \\ & \quad \left. - f(s, x(s, x_2, h_2), x(s - h_2, x_2, h_2))| ds \right| \\ & \leq |x_1 - x_2| + \left| \int_0^t k(s)(|x(s, x_1, h_1) - x(s, x_2, h_2)| \right. \\ & \quad \left. + |x(s - h_1, x_1, h_1) - x(s - h_1, x_2, h_2)|) ds \right| \end{aligned}$$

$$+\left|\int_0^t k(s)|x(s-h_1, x_2, h_2)-x(s-h_2, x_2, h_2)|ds\right|.$$

On account of the assumptions mentioned before, it follows from (2.2) that

$$\begin{aligned} &|x(s-h_1, x_2, h_2)-x(s-h_2, x_2, h_2)| \\ &\leq \int_{s-h_2}^{s-h_1} |f(u, x(u, x_2, h_2), x(u-h_2, x_2, h_2))| du \\ &\leq K(h_2-h_1), \end{aligned}$$

provided that $-T \leq s-h_2 \leq u \leq s-h_1 \leq T$. Then, if we consider the case $0 \leq t < \infty$, we obtain from (2.3) that

$$\begin{aligned} &|x(t, x_1, h_1)-x(t, x_2, h_2)| \\ &\leq |x_1-x_2|+KA(h_2-h_1)+\int_{-h_1}^t \lambda(s)|x(s, x_1, h_1)-x(s, x_2, h_2)|ds, \end{aligned}$$

where $\lambda(s)=k(s)+k(s+h_1)$, which yields an estimation

$$(2.4) \quad |x(t, x_1, h_1)-x(t, x_2, h_2)| \leq \frac{1}{1-2A} (|x_1-x_2|+KA(h_2-h_1)).$$

For the case $-\infty < t \leq 0$, we obtain just the same inequality as (2.4) by means of a slight modification of the above method.

If $h_1=h_2$ in the inequality (2.4), it implies the equicontinuity of solutions with respect to initial values. Furthermore, if $x_1=x_2$ and $h_1=h_2$, we can establish the uniqueness of solutions of (2.1) from (2.4), which implies the proof of the uniqueness in (a) of Theorem 1.

On the other hand, if $x_1=x_2=x_0$, any solution of (2.1) is an equicontinuous function of the retarded argument h . Furthermore, since any solution is bounded, it follows by a well known theorem that any sequence of solutions $\{x(t, x_0, h_n)\}_{n=0}^{\infty}$ such that $h_n \rightarrow 0$ ($n \rightarrow \infty$) contains a subsequence which is uniformly convergent as $n \rightarrow \infty$. The limiting function $x(t, x_0)$ will be expected to be a solution of the differential equation

$$(2.5) \quad x'(t)=f(t, x(t), x(t)), \quad x(0)=x_0.$$

To this end, consider the inequality (2.4) which corresponds to the case where $x_1=x_2=x_0$, and $h_2=h, h_1=0$. Then, by virtue of the same reason as before, we obtain an inequality

$$|x(t, x_0, h)-x(t, x_0)| \leq \frac{Kh}{1-2A},$$

which implies the uniform convergence of $x(t, x_0, h)$ to $x(t, x_0)$ as $h \rightarrow 0$. Here, it is

noted that the interval of the uniform convergence is $-T \leq t \leq T$ for any large T . Thus, we obtain the following

THEOREM 2. *Under the same assumptions (i), (ii), (iii), (iv), we obtain the following results:*

- (i) *for a fixed retardation, any solution of (2.1) is an equicontinuous function of the initial value uniformly in t ;*
- (ii) *for a fixed initial value, any solution of (2.1) is an equicontinuous function of h in the interval $[a, b]$ uniformly in t , if t belongs to an interval I_0 ;*
- (iii) *as the retardation approaches zero, the solution of (2.1) with a fixed initial value tends to the solution of (2.5) uniformly in $t \in I_0$.*

§ 3. ϵ -approximate solutions.

Let $u_i(t)$ ($i=1, 2$) be functions which are continuous in $0 \leq t < \infty$, differentiable in $0 < t < \infty$ and satisfy the inequalities

$$(3.1) \quad |u_i'(t) - f(t, u_i(t), u_i(t-h_i))| \leq \epsilon_i \quad (i=1, 2)$$

for given constants ϵ_i ($i=1, 2$), where it is supposed that for a given function $\varphi_i(t)$ the initial conditions

$$(3.2) \quad u_i(t-h_i) = \varphi_i(t) \quad (0 \leq t < h_i, i=1, 2)$$

are fulfilled. Then, we call $u_i(t)$ ($i=1, 2$) the ϵ_i -approximate solutions with respect to the difference-differential equation

$$(3.3) \quad x'(t) = f(t, x(t), x(t-h_i)) \quad (i=1, 2),$$

respectively, where $x(t-h_i) = \varphi_i(t)$ ($0 \leq t < h_i$).

On the function $f(t, x, y)$ and others, we impose the following conditions which are more general than those in the preceding sections:

(i) $f(t, x, y)$ is continuous in the region $I^+ \times D \times D$, where I^+ represents the interval $0 \leq t < \infty$, and $\sup |f| \leq K$ in $I_0^+ \times D \times D$, where I_0^+ the interval $0 \leq t \leq T$ for any large T ;

(ii) $f(t, x, y)$ satisfies the condition such that

$$|f(t, x_1, y_1) - f(t, x_2, y_2)| \leq k(t)(M(|x_1 - x_2|) + M(|y_1 - y_2|)),$$

where $k(t)$ is continuous on I^+ and $M(r)$ is piecewise continuous, non-negative, non-decreasing for $r \geq 0$, and $M(0) = 0$ if and only if $r = 0$;

$$(iii) \quad u_i(t-h_i) = \varphi_i(t) \quad (0 \leq t < h_i, i=1, 2),$$

where $\varphi_i(t)$ ($i=1, 2$) are given continuous functions and $\lim_{t \rightarrow h_i - 0} \varphi_i(t)$ ($i=1, 2$) exist;

$$(iv) \quad 0 < h_1 \leq h_2.$$

Now, we consider three cases.

I. The case $0 \leq t \leq h_1$. Then, we obtain from (3.1) that

$$(3.4) \quad \begin{aligned} & |u_1(t) - u_2(t)| \\ & \leq |u_1(0) - u_2(0)| + (\varepsilon_1 + \varepsilon_2)t + \int_0^t |f(s, u_1(s), u_1(s-h)) - f(s, u_2(s), u_2(s-h))| ds \\ & \leq |u_1(0) - u_2(0)| + (\varepsilon_1 + \varepsilon_2)h_1 + \int_0^{h_1} k(s)M(|\varphi_1(s) - \varphi_2(s)|) ds + \int_0^t k(s)M(|u_1(s) - u_2(s)|) ds. \end{aligned}$$

Then, by means of Bihari-Langenhop's inequality (cf. [2], [4]), it follows from (3.4) that

$$(3.5) \quad \begin{aligned} & |u_1(t) - u_2(t)| \\ & \leq G^{-1} \left(G \left(|u_1(0) - u_2(0)| + (\varepsilon_1 + \varepsilon_2)h_1 + \int_0^{h_1} k(s)M(|\varphi_1(s) - \varphi_2(s)|) ds \right) + \int_0^t k(s) ds \right), \end{aligned}$$

where $G^{-1}(r)$ is defined as the inverse function of

$$(3.6) \quad G(r) = \int_{r_0}^r \frac{d\rho}{M(\rho)} \quad (0 < r_0 \leq r),$$

and the constant in the bracket of G in (3.5) is supposed to be positive.

II. The case $h_1 \leq t \leq h_2$. Then, it follows that

$$\begin{aligned} & |u_1(t) - u_2(t)| \\ & \leq |u_1(0) - u_2(0)| + (\varepsilon_1 + \varepsilon_2)h_2 + 2K(h_2 - h_1) \\ & \quad + \int_0^{h_1} k(s)M(|\varphi_1(s) - \varphi_2(s)|) ds + \int_0^t \lambda(s)M(|u_1(s) - u_2(s)|) ds, \end{aligned}$$

where $\lambda(s) = k(s) + k(s+h_1)$. Then, by means of the same inequality as above, we obtain

$$(3.7) \quad \begin{aligned} & |u_1(t) - u_2(t)| \leq G^{-1} \left(G \left(|u_1(0) - u_2(0)| + (\varepsilon_1 + \varepsilon_2)h_2 + 2K(h_2 - h_1) \right. \right. \\ & \quad \left. \left. + \int_0^{h_1} k(s)M(|\varphi_1(s) - \varphi_2(s)|) ds \right) + \int_0^t \lambda(s) ds \right). \end{aligned}$$

III. The case $h_2 \leq t \leq T$. Then, it follows that

$$\begin{aligned} & |u_1(t) - u_2(t)| \\ & \leq |u_1(0) - u_2(0)| + (\varepsilon_1 + \varepsilon_2)T + 2K(h_2 - h_1) + AM((2K + \varepsilon_2)(h_2 - h_1)) \\ & \quad + \int_0^{h_1} k(s)M(|\varphi_1(s) - \varphi_2(s)|) ds + \int_0^t \lambda(s)M(|u_1(s) - u_2(s)|) ds, \end{aligned}$$

which implies the inequality

$$(3.8) \quad \begin{aligned} & |u_1(t) - u_2(t)| \\ & \leq G^{-1} \left(G \left(|u_1(0) - u_2(0)| + (\varepsilon_1 + \varepsilon_2)T + 2K(h_2 - h_1) + AM((2K + \varepsilon_2)(h_2 - h_1)) \right. \right. \\ & \quad \left. \left. + \int_0^{h_1} k(s)M(|\varphi_1(s) - \varphi_2(s)|)ds \right) + \int_0^t \lambda(s)ds \right). \end{aligned}$$

Thus, we obtain the following

THEOREM 3. *Under the conditions (i), (ii), (iii), (iv), we obtain the estimations (3.5), (3.7), (3.8) for $|u_1(t) - u_2(t)|$, where $u_i(t)$ ($i=1, 2$) are ε_i -approximate solutions defined by (3.1), and $G^{-1}(r)$ is defined as the inverse function of (3.6).*

If we consider the case $M(r)=r$, that is, if $f(t, x, y)$ satisfies Lipschitz condition, it follows from (3.5) that

$$G(r) = \log \frac{r}{r_0} \quad \text{and} \quad G^{-1}(r) = r_0 \exp r.$$

Hence, we obtain the following

COROLLARY. *Under the conditions (i), (iii), (iv) in Theorem 3, and the condition*

$$(ii)' \quad |f(t, x_1, y_1) - f(t, x_2, y_2)| \leq k(t)(|x_1 - x_2| + |y_1 - y_2|),$$

where $k(t)$ is a continuous function.

Then, we have the following estimations:

I. *The case $0 \leq t \leq h_1$.*

$$\begin{aligned} & |u_1(t) - u_2(t)| \\ & \leq \exp \left(\int_0^t k(s)ds \right) \left(|u_1(0) - u_2(0)| + (\varepsilon_1 + \varepsilon_2)h_1 + \int_0^{h_1} k(s)|\varphi_1(s) - \varphi_2(s)|ds \right). \end{aligned}$$

II. *The case $h_1 \leq t \leq h_2$.*

$$\begin{aligned} & |u_1(t) - u_2(t)| \\ & \leq \exp \left(\int_0^t \lambda(s)ds \right) \left(|u_1(0) - u_2(0)| + (\varepsilon_1 + \varepsilon_2)h_2 + 2K(h_2 - h_1) \right. \\ & \quad \left. + \int_0^{h_1} k(s)|\varphi_1(s) - \varphi_2(s)|ds \right), \end{aligned}$$

where $\lambda(s) = k(s) + k(s + h_1)$.

III. The case $h_2 \leq t \leq T$.

$$\begin{aligned} & |u_1(t) - u_2(t)| \\ & \leq \exp\left(\int_0^t \lambda(s) ds\right) \left(|u_1(0) - u_2(0)| + (\varepsilon_1 + \varepsilon_2)T + 2K(A+1) + \varepsilon_2(h_2 - h_1) \right. \\ & \quad \left. + \int_0^{h_1} k(s) |\varphi_1(s) - \varphi_2(s)| ds \right). \end{aligned}$$

§ 4. Osgood conditions.

The author [5] has obtained the general theorems concerning the uniqueness problems of difference-differential equations. In this section, as an application of Theorem 3, we shall establish a uniqueness theorem very similar to Osgood conditions in the theory of differential equations. Furthermore, as an application of a fixed point theorem, a result which asserts the existence of solutions will be proved.

We first prove the following

THEOREM 4.¹⁾ *In the equation*

$$(4.1) \quad x'(t) = f(t, x(t), x(t-h)), \quad h > 0,$$

we suppose that the following conditions are satisfied:

- (i) $f(t, x, y)$ is continuous in $0 \leq t < \infty$, $|x| < \infty$, $|y| < \infty$;
- (ii) $f(t, x, y)$ satisfies the condition such that

$$(4.2) \quad |f(t, x, y)| \leq k(t)(M(|x|) + M(|y|)),$$

where $k(t)$ is continuous in $0 \leq t < \infty$, $M(r)$ is defined as in Theorem 3.

Then, there exists a solution of (4.1) under the initial conditions $x(t) = 0$ ($-h \leq t < 0$) and $x(0) = x_0$ in the interval $0 \leq t < \infty$, provided that $|x_0| \leq r_0$, where r_0 is a given constant.

Proof. For a given $r_0 > 0$, we consider an equation

$$(4.3) \quad \int_{r_0}^r \frac{d\rho}{M(\rho)} = \int_0^t \lambda(s) ds \quad (0 < r_0 \leq r, 0 \leq t < \infty),$$

where $\lambda(t) = k(t) + k(t+h)$. Since both of the right and left hand sides of (4.3) are monotone increasing, r is uniquely determined as a function of t in the interval $0 \leq t < \infty$, and $r(0) = r_0$. Furthermore, (4.3) is equivalent to a differential equation

$$r' = \lambda(t)M(r)$$

under the initial condition $r(0) = r_0$.

1) The result was simply stated in [7].

Let A be a family of functions $x(t)$ which are continuous and $|x(t)| \leq r(t)$ in $0 \leq t < \infty$, and $x(t) = 0$ ($-h \leq t < 0$). Then, we define a transformation T such that

$$(4.4) \quad Tx(t) = x_0 + \int_0^t f(s, x(s), x(s-h)) ds$$

for any $x(t)$ in A . Then, it follows from the hypotheses that

$$\begin{aligned} |Tx(t)| &\leq |x_0| + \int_0^t k(s)(M(|x(s)|) + M(|x(s-h)|)) ds \\ &\leq |x_0| + \int_0^t \lambda(s)M(|x(s)|) ds \\ &\leq r_0 + \int_0^t \lambda(s)M(r(s)) ds = r(t) \end{aligned}$$

for any $x(t)$ in A , which implies $TA \subset A$. Thus, by using Tychonov's fixed point theorem in the topology suitably chosen, it follows that there exists a fixed point in A , which corresponds to a solution of (3.1) under the conditions $x(0) = x_0$ and $x(t) = 0$ ($-h \leq t < 0$), if $|x_0| \leq r_0$.

This completes the proof of Theorem 4.

COROLLARY. *Under the same assumptions as in Theorem 4, if*

$$\int_0^{\infty} k(t) dt$$

is convergent, but

$$\int_{r_0}^r \frac{d\rho}{M(\rho)}$$

diverges as $r \rightarrow +\infty$, then there exists a bounded solution of (4.1) under the conditions $x(t) = 0$ ($-h \leq t < 0$) and $x(0) = x_0$, provided that $|x_0| \leq r_0$.

Proof. From the equation (4.3) and the above assumptions, r is determined as a bounded function of t in the interval $0 \leq t < \infty$. Then, proceeding the same method as in the proof of Theorem 4, it is observed that A defined before is a family of bounded functions in $0 \leq t < \infty$. Hence, a fixed point in A , that is, a solution of (4.1) is also bounded in $0 \leq t < \infty$.

In order to apply Theorem 3 to the uniqueness problems, we use the notation $G(r, r_0)$ instead of $G(r)$ and impose on it the assumption $\lim_{r_0 \rightarrow +0} G(r, r_0) = +\infty$ for fixed r . Then, we obtain $\lim_{r_0 \rightarrow +0} G^{-1}(r, r_0) = 0$. In fact, if the result does not hold, there exists a positive constant ε such that $G^{-1}(r, r_0) \geq \varepsilon$ for $0 < r_0 < \eta$, where η is any sufficiently small number. By the monotonicity of the function $G(r, r_0)$ with respect to r , it follows that

$$(4.5) \quad r_1 = G(G^{-1}(r_1, r_0), r_0) \geq G(\varepsilon, r_0)$$

for any fixed $r_1 (> r_0)$. On the other hand, it follows from the hypothesis that $\lim_{r_0 \rightarrow +0} G(\varepsilon, r_0) = +\infty$, which contradicts the inequality (4.5), since r_1 is fixed. It is noted that such a condition as above corresponds to Osgood condition concerning the uniqueness of solutions in the theory of differential equations. Thus, we obtain the following

THEOREM 5. *In Theorem 3, we suppose an additional condition such that $\lim_{r_0 \rightarrow +0} G(r) = +\infty$. Then, we have the following results:*

(a) $u_1(0) = u_2(0)$, $\varphi_1(t) \equiv \varphi_2(t)$, and $h_1 = h_2$. Then, the uniqueness of solutions is obtained;

(b) $\varphi_1(t) \equiv \varphi_2(t)$, $h_1 = h_2$. Then, the equicontinuity of solutions with respect to initial values is obtained;

(c) $\varphi_1(t) \equiv \varphi_2(t)$, $u_1(0) = u_2(0)$. Then, the equicontinuity of solutions with respect to retarded arguments is obtained.

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