

Research Article

Note on Some Nonlinear Integral Inequalities and Applications to Differential Equations

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Using ideas from Boukerrioua and Guezane-Lakoud (2008), some nonlinear integral inequalities are established.

1. Introduction

Integral inequalities provide a very useful and handy device for the study of qualitative as well as quantitative properties of solutions of differential equations. The Gronwall-Bellman type (see, e.g., [1–4]) is particularly useful in that they provide explicit bounds for the unknown functions. One of the most useful inequalities in the development of the theory of differential equations is given in the following theorem.

Theorem 1.1 (see [3]). *If $u(t)$ and $f(t)$ are non-negative continuous functions on $[0, \infty[$ satisfying*

$$u^2(t) \leq c^2 + 2 \int_0^t f(s)u(s)ds, \quad (1.1)$$

for some constant $c \geq 0$, then

$$u(t) \leq c + \int_0^t f(s)ds, \quad t \in [0, \infty[. \quad (1.2)$$

The importance of this inequality lies in its successful utilization of the situation for which the other available inequalities do not apply directly. It has been frequently used to obtain global existence, uniqueness, stability, boundedness, and other properties of the solution for wide classes of nonlinear differential equations. The aim of this paper is to give other results on nonlinear integral inequalities and their applications.

2. Main Results

In this section, we begin by giving some material necessary for our study. We denote by \mathbb{R} , the set of real numbers and \mathbb{R}_+ the nonnegative real numbers.

Lemma 2.1. *For $x \in \mathbb{R}_+$, $y \in \mathbb{R}_+$, $1/p + 1/q = 1$, one has*

$$x^{1/p}y^{1/q} \leq \frac{x}{p} + \frac{y}{q}. \quad (2.1)$$

Lemma 2.2 (see [1]). *Let $b(t)$ and $f(t)$ be continuous functions for $t \geq \alpha$, let $v(t)$ be a differentiable function for $t \geq \alpha$ and suppose*

$$\begin{aligned} v'(t) &\leq b(t)v(t) + f(t), \quad t \geq \alpha, \\ v(\alpha) &\leq v_0. \end{aligned} \quad (2.2)$$

Then for $t \geq \alpha$,

$$v(t) \leq v_0 \exp \int_{\alpha}^t b(s)ds + \int_{\alpha}^t f(s) \left(\exp \int_s^t b(\sigma)d\sigma \right) ds. \quad (2.3)$$

Now we state the main results of this work

Theorem 2.3. *Let u, a, b, h_i ($i = 1, \dots, n$) be real-valued nonnegative continuous functions and there exists a series of positive real numbers p_1, p_2, \dots, p_n and $u(t)$ satisfy the following integral inequality,*

$$u^p(t) \leq a(t) + b(t) \int_0^t \sum_{i=1}^{i=n} h_i(s) u^{p_i}(s) ds, \quad (2.4)$$

for $t \in \mathbb{R}_+$ then

$$u(t) \leq \left\{ a(t) + b(t) \int_0^t \sum_{i=1}^{i=n} h_i(s) \left(\frac{p_i}{p} a(s) + \frac{p - p_i}{p} \right) \times \exp \left(\int_s^t b(\sigma) \sum_{i=1}^{i=n} \frac{p_i}{p} h_i(\sigma) d\sigma \right) ds \right\}^{1/p}, \quad (2.5)$$

for $p \geq p^* = \max\{p_i, i = 1, \dots, n\}$.

Proof. Define a function $v(t)$ by

$$v(t) = \int_0^t \sum_{i=1}^{i=n} h_i(s) u^{p_i}(s) ds, \quad (2.6)$$

then $v(0) = 0$ and (2.4) can be written as

$$u^p(t) \leq a(t) + b(t)v(t). \quad (2.7)$$

By (2.7) and Lemma 2.1, we get

$$u^{p_i}(t) = (u^p(t))^{p_i/p} \leq (a(t) + b(t)v(t))^{p_i/p} \leq \frac{p_i}{p}(a(t) + b(t)v(t)) + \frac{p - p_i}{p}. \quad (2.8)$$

Differentiating (2.6), we get

$$v'(t) = \sum_{i=1}^{i=n} h_i(t) u^{p_i}(t). \quad (2.9)$$

Using (2.8) and (2.9), it yields

$$\begin{aligned} v'(t) &\leq \sum_{i=1}^{i=n} h_i(t) \left(\frac{p_i}{p}(a(t) + b(t)v(t)) + \frac{p - p_i}{p} \right) \\ &= A(t) + B(t)v(t), \end{aligned} \quad (2.10)$$

where

$$\begin{aligned} B(t) &= b(t) \sum_{i=1}^{i=n} \frac{p_i}{p} h_i(t), \\ A(t) &= \sum_{i=1}^{i=n} h_i(t) \left(\frac{p_i}{p} a(t) + \frac{p - p_i}{p} \right). \end{aligned} \quad (2.11)$$

By Lemma 2.2, we have

$$v(t) \leq \int_0^t A(s) \exp \left[\int_s^t B(\sigma) d\sigma \right] ds. \quad (2.12)$$

Using (2.7) and (2.12), we get

$$u(t) \leq \left\{ a(t) + b(t) \int_0^t \sum_{i=1}^{i=n} h_i(s) \left(\frac{p_i}{p} a(s) + \frac{p - p_i}{p} \right) \times \exp \left(\int_s^t b(\sigma) \sum_{i=1}^{i=n} \frac{p_i}{p} h_i(\sigma) d\sigma \right) ds \right\}^{1/p}. \quad (2.13)$$

This achieves the proof of the theorem. \square

Remark 2.4. if we take $n = 2$, $p \geq 1$, $p_1 = p$, and $p_2 = 1$, then the inequality established in Theorem 2.3 become the inequality given in [4, Theorem 1(a₁)].

Theorem 2.5. Suppose that the hypothesis of Theorem 2.3 holds. Assume that the function $(a(t) + p^*/p)/b(t)$ is nondecreasing and

$$u^p(t) \leq a(t) + b(t) \int_0^t \sum_{i=1}^{i=n} h_i(s) u^{p_i}(s) ds, \quad (2.14)$$

for $t \in \mathbb{R}_+$ then

$$\begin{aligned} u(t) &\leq \left(a(t) + \frac{p^*}{p} \right)^{1/p} \\ &\times \left(1 - \left(\frac{p^*}{p} - 1 \right) \int_0^t b(s) \sum_{i=1}^{i=n} h_i(s) \left(a(s) + \frac{p^*}{p} \right)^{(p^*/p)-1} ds \right)^{1/p-p^*}, \end{aligned} \quad (2.15)$$

for $p_* = \min\{p_i, i = 1, \dots, n\} \leq p < p^*$ and $t < \beta_{p,p^*}$, where

$$\beta_{p,p^*} = \sup \left\{ t \in \mathbb{R}_+ : ((p^*/p) - 1) \int_0^t b(s) \sum_{i=1}^{i=n} h_i(s) \left(a(s) + \frac{p^*}{p} \right)^{(p^*/p)-1} ds \leq 1 \right\}. \quad (2.16)$$

Proof. For $p_* \leq p < p^*$

By (2.7) and the fact that $(p^*/p) > 1$, one gets:

$$u^{p_i}(t) = (u^p(t))^{p_i/p} \leq (a(t) + b(t)v(t))^{(p_i/p)} \leq (a(t) + b(t)v(t) + p^*/p)^{p^*/p}. \quad (2.17)$$

Differentiating (2.6) and using (2.17), we obtain

$$v'(t) \leq \sum_{i=1}^{i=n} h_i(t) \left(a(t) + b(t)v(t) + \frac{p^*}{p} \right)^{p^*/p}, \quad (2.18)$$

then

$$v'(t) \leq \left(b(t) \sum_{i=1}^{i=n} h_i(t) \right) \left(\frac{a(t) + (p^*/p)}{b(t)} + v(t) \right) \left(a(t) + \frac{p^*}{p} + b(t)v(t) \right)^{(p^*/p)-1}. \quad (2.19)$$

Since the function $(a(t) + p^*/p)/b(t)$ is nondecreasing, for $0 \leq t \leq \tau$ then,

$$v'(t) \leq M(t) \left(\frac{a(\tau) + (p^*/p)}{b(\tau)} + v(t) \right), \quad (2.20)$$

where

$$M(t) = b(t) \sum_{i=1}^{i=n} h_i(t) \left(a(t) + \frac{p^*}{p} + b(t)v(t) \right)^{(p^*/p)-1}. \quad (2.21)$$

Consequently

$$v(t) + \frac{a(\tau) + (p^*/p)}{b(\tau)} \leq \frac{a(\tau) + (p^*/p)}{b(\tau)} \exp \int_0^t M(s) ds. \quad (2.22)$$

For $\tau = t$, we can see that

$$a(t) + \frac{p^*}{p} + b(t)v(t) \leq \left(a(t) + \frac{p^*}{p} \right) \exp \int_0^t M(s) ds, \quad (2.23)$$

then the function $M(t)$ can be estimated as

$$M(t) \leq b(t) \sum_{i=1}^{i=n} h_i(t) \left(a(t) + \frac{p^*}{p} \right)^{(p^*/p)-1} \cdot \exp \int_0^t \left(\frac{p^*}{p} - 1 \right) M(s) ds. \quad (2.24)$$

Let

$$L(t) = \left(\frac{p^*}{p} - 1 \right) M(t). \quad (2.25)$$

Now we estimate the expression $L(t) \exp(-\int_0^t L(s) ds)$ by using (2.24) to get

$$L(t) \exp \left(\int_0^t -L(s) ds \right) \leq \left(\frac{p^*}{p} - 1 \right) b(t) \sum_{i=1}^{i=n} h_i(t) \left(a(t) + \frac{p^*}{p} \right)^{(p^*/p)-1}. \quad (2.26)$$

Remark that

$$\begin{aligned} L(t) \exp \left(\int_0^t -L(s) ds \right) &= \frac{d}{dt} \left(-\exp \left(\int_0^t -L(s) ds \right) \right) \\ &\leq \left(\frac{p^*}{p} - 1 \right) b(t) \sum_{i=1}^{i=n} h_i(t) \left(a(t) + \frac{p^*}{p} \right)^{(p^*/p)-1}, \end{aligned} \quad (2.27)$$

we integrate (2.27) from 0 to t to get

$$\left(1 - \exp \int_0^t -L(s) ds \right) \leq \int_0^t \left(\frac{p^*}{p} - 1 \right) b(t) \sum_{i=1}^{i=n} h_i(t) \left(a(t) + \frac{p^*}{p} \right)^{(p^*/p)-1} ds, \quad (2.28)$$

replacing $L(t)$ by its value in (2.28), we obtain

$$\left(1 - \exp \int_0^t \left(1 - \frac{p^*}{p}\right) M(s) ds\right) \leq \int_0^t \left(\frac{p^*}{p} - 1\right) b(t) \sum_{i=1}^{i=n} h_i(t) \left(a(t) + \frac{p^*}{p}\right)^{(p^*/p)-1} ds, \quad (2.29)$$

then

$$\exp \int_0^t M(s) ds \leq \left\{ 1 - \left(\int_0^t \left(\frac{p^*}{p} - 1\right) b(t) \sum_{i=1}^{i=n} h_i(t) \left(a(t) + \frac{p^*}{p}\right)^{(p^*/p)-1} ds \right) \right\}^{1/(1-(p^*/p))}. \quad (2.30)$$

Using (2.7), (2.23), and (2.30) we have,

$$u(t) \leq \left(a(t) + \frac{p^*}{p}\right)^{1/p} \cdot \left(1 - \left(\frac{p^*}{p} - 1\right) \int_0^t b(s) \sum_{i=1}^{i=n} h_i(s) \left(a(s) + \frac{p^*}{p}\right)^{(p^*/p)-1} ds\right)^{1/(p-p^*)}. \quad (2.31)$$

This achieves the proof of the theorem. \square

Theorem 2.6. Suppose that the hypothesis of Theorem 2.3 holds. Assume that the function $(a(t) + p_*/p)/b(t)$, is nondecreasing and

$$u^p(t) \leq a(t) + b(t) \int_0^t \sum_{i=1}^{i=n} h_i(s) u^{p_i}(s) ds, \quad (2.32)$$

for $t \in \mathbb{R}_+$ then

$$u(t) \leq \left(a(t) + \frac{p^*}{p}\right)^{1/p} \times \left(1 - \left(\frac{p^*}{p} - 1\right) \int_0^t b(s) \sum_{i=1}^{i=n} h_i(s) \left(a(s) + \frac{p^*}{p}\right)^{(p^*/p)-1} ds\right)^{1/(p-p^*)}, \quad (2.33)$$

for $p < p_*$ and $t < \beta_{p,p_*}$,

$$\beta_{p,p_*} = \sup \left\{ t \in \mathbb{R}_+ : ((p^*/p) - 1) \int_0^t b(s) \sum_{i=1}^{i=n} h_i(s) \left(a(s) + \frac{p^*}{p}\right)^{(p^*/p)-1} ds \leq 1 \right\}. \quad (2.34)$$

Proof. for $p < p_* = \min\{p_i, i = 1, \dots, n\}$.

Using (2.7), the fact that the function $(a(t) + (p_*/p))/b(t)$ is nondecreasing, and $p_*/p > 1$, we have

$$u^{p_i}(t) = (u^p(t))^{p_i/p} \leq (a(t) + b(t)v(t))^{p_i/p} \leq \left(a(t) + b(t)v(t) + \frac{p_*}{p}\right)^{p^*/p}. \quad (2.35)$$

Differentiating (2.6) and using (2.35), we obtain

$$v'(t) \leq \sum_{i=1}^{i=n} h_i(t) \left(a(t) + b(t)v(t) + \frac{p_*}{p} \right)^{p^*/p}, \quad (2.36)$$

then

$$v'(t) \leq \left(b(t) \sum_{i=1}^{i=n} h_i(t) \right) \left(\frac{a(t) + (p_*/p)}{b(t)} + v(t) \right) \left(a(t) + \frac{p_*}{p} + b(t)v(t) \right)^{(p^*/p)-1}, \quad (2.37)$$

from the proof of Theorem 2.5, we get the required inequality in (2.33). \square

Remark 2.7. if we take $n = 2$, then the inequalities established in Theorems 2.5 and 2.6 become the inequalities given in [5, Theorem 1.2].

Theorem 2.8. Suppose that the hypothesis of Theorem 2.3 holds and moreover the function $b(t)$ is decreasing. Let c be a real valued nonnegative continuous and nondecreasing function for $t \in \mathbb{R}_+$. If

$$u^p(t) \leq c^p(t) + b(t) \int_0^t \sum_{i=1}^{i=n} h_i(s) u^{p_i}(s) ds, \quad (2.38)$$

then

(1)

$$u(t) \leq c(t) \left\{ 1 + b(t) \int_0^t \sum_{i=1}^{i=n} H_i(s) \exp \left(\int_s^t b(\sigma) \sum_{i=1}^{i=n} \frac{p_i}{p} H_i(\sigma) d\sigma \right) ds \right\}^{1/p}, \quad (2.39)$$

for $p \geq p^*$, where

$$H_i(s) = h_i(s) c(s)^{p_i-p}. \quad (2.40)$$

(2)

$$u(t) \leq c(t) \left(1 + \frac{p^*}{p} \right)^{1/p} \times \left(1 - \left(\frac{p^*}{p} - 1 \right) \int_0^t b(s) \sum_{i=1}^{i=n} H_i(s) \left(1 + \frac{p^*}{p} \right)^{(p^*/p)-1} ds \right)^{1/(p-p^*)}, \quad (2.41)$$

for $p_* \leq p < p^*$ and $t < \beta_{p,p^*}$ where

$$\beta_{p,p^*} = \sup \left\{ t \in \mathbb{R}_+ : ((p^*/p) - 1) \int_0^t b(s) \sum_{i=1}^{i=n} H_i(s) \left(1 + \frac{p^*}{p} \right)^{(p^*/p)-1} ds \leq 1 \right\}. \quad (2.42)$$

(3)

$$u(t) \leq c(t) \left(1 + \frac{p_*}{p}\right)^{1/p} \times \left(1 - \left(\frac{p^*}{p} - 1\right) \int_0^t b(s) \sum_{i=1}^{i=n} H_i(s) \left(1 + \frac{p_*}{p}\right)^{(p^*/p)-1} ds\right)^{1/(p-p^*)}, \quad (2.43)$$

for and $t < \beta_{p,p^*}$ where

$$\beta_{p,p^*} = \sup \left\{ t \in \mathbb{R}_+ : ((p^*/p) - 1) \int_0^t b(s) \sum_{i=1}^{i=n} H_i(s) \left(1 + \frac{p_*}{p}\right)^{(p^*/p)-1} ds \leq 1 \right\}. \quad (2.44)$$

Proof. Since $c(t)$ is a nonnegative, continuous, and nondecreasing function, for $t \in \mathbb{R}_+$, from (2.38) we observe that

$$\left(\frac{u(t)}{c(t)}\right)^p \leq 1 + b(t) \int_0^t \sum_{i=1}^{i=n} h_i(s) c(s)^{p_i-p} \left(\frac{u(s)}{c(s)}\right)^{p_i} ds, \quad (2.45)$$

we put

$$w(t) = \frac{u(t)}{c(t)}, \quad (2.46)$$

$$H_i(t) = h_i(t) c(t)^{p_i-p},$$

then, we have

$$w^p(t) \leq 1 + b(t) \int_0^t \sum_{i=1}^{i=n} H_i(s) w^{p_i}(s) ds. \quad (2.47)$$

Then a direct application of the inequalities established in Theorems 2.3, 2.5, and 2.6 gives the required results. \square

Theorem 2.9. Suppose that the hypothesis of Theorem 2.3 holds. Assume that the functions $(a(t) + p^*/p)/b(t)$, $(a(t) + p_*/p)/b(t)$ are nondecreasing and let $k(t, s)$ and its derivative partial $\partial/\partial s k(t, s)$ be real-valued nonnegative continuous functions, for $0 \leq s \leq t \leq \infty$. If

$$u^p(t) \leq a(t) + b(t) \int_0^t K(t, s) \sum_{i=1}^{i=n} h_i(s) u^{p_i}(s) ds, \quad (2.48)$$

then

(1)

$$u(t) \leq \left\{ a(t) + b(t) \int_0^t A(\sigma) \left(\exp \int_\sigma^t B(\tau) d\tau \right) d\sigma \right\}^{1/p}, \quad (2.49)$$

where

$$A(t) = K(t,t) \left\{ \sum_{i=1}^{i=n} h_i(t) \left(\frac{p_i}{p} a(t) + \frac{p-p_i}{p} \right) \right\} + \int_0^t \frac{\partial}{\partial s} k(t,s) \left\{ \sum_{i=1}^{i=n} h_i(s) \left(\frac{p_i}{p} a(s) + \frac{p-p_i}{p} \right) \right\} ds, \quad (2.50)$$

$$B(t) = K(t,t) b(t) \sum_{i=1}^{i=n} \frac{p_i}{p} h_i(t) + \int_0^t \frac{\partial}{\partial s} k(t,s) b(s) \sum_{i=1}^{i=n} \frac{p_i}{p} h_i(s) ds, \quad (2.51)$$

for $p \geq p^*$.

(2)

$$u(t) \leq \left(a(t) + \frac{p^*}{p} \right)^{1/p} \left\{ 1 - \left(\frac{p^*}{p} - 1 \right) \int_0^t l(s) \left(a(s) + \frac{p^*}{p} \right)^{(p^*/p)-1} ds \right\}^{1/(p-p^*)}. \quad (2.52)$$

For $p_* \leq p \leq p^*$ and $t < \beta_{p,p^*}$, where

$$\beta_{p,p_*} = \sup \left\{ t \in R_+ : ((p^*/p) - 1) \int_0^t l(s) \left(a(s) + \frac{p_*}{p} \right)^{(p^*/p)-1} ds \leq 1 \right\}. \quad (2.53)$$

(3)

$$u(t) \leq \left(a(t) + \frac{p_*}{p} \right)^{1/p} \left\{ 1 - \left(\frac{p^*}{p} - 1 \right) \int_0^t l(s) \left(a(s) + \frac{p_*}{p} \right)^{(p^*/p)-1} ds \right\}^{1/(p-p^*)}. \quad (2.54)$$

For $p < p_*$ and $t < \beta_{p,p_*}$, where

$$\beta_{p,p_*} = \sup \left\{ t \in R_+ : ((p^*/p) - 1) \int_0^t l(s) \left(a(s) + \frac{p_*}{p} \right)^{(p^*/p)-1} ds \leq 1 \right\}, \quad (2.55)$$

$$l(t) = b(t) K(t,t) \sum_{i=1}^{i=n} h_i(t) + b(t)^{1-(p^*/p)} \int_0^t \frac{\partial}{\partial s} k(t,s) b(s)^{p^*/p} \sum_{i=1}^{i=n} h_i(s) ds. \quad (2.56)$$

Proof. Let

$$v(t) = \int_0^t K(t,s) \sum_{i=1}^{i=n} h_i(s) u^{p_i}(s) ds, \quad (2.57)$$

(1) for $p \geq p^*$.

Differentiating (2.57) we get

$$v'(t) = K(t,t) \sum_{i=1}^{i=n} h_i(t) u^{p_i}(t) + \int_0^t \frac{\partial}{\partial s} k(t,s) \sum_{i=1}^{i=n} h_i(s) u^{p_i}(s) ds. \quad (2.58)$$

Using (2.8) and (2.58) and the fact that $v(t)$ is nondecreasing, we obtain, for $0 \leq s \leq t$,

$$\begin{aligned} v'(t) &\leq \left(K(t,t) b(t) \sum_{i=1}^{i=n} \frac{p_i}{p} h_i(t) + \int_0^t \frac{\partial}{\partial s} k(t,s) b(s) \sum_{i=1}^{i=n} \frac{p_i}{p} h_i(s) ds \right) v(t) \\ &\quad + K(t,t) \left\{ \sum_{i=1}^{i=n} h_i(t) \left(\frac{p_i}{p} a(t) + \frac{p-p_i}{p} \right) \right\} \\ &\quad + \int_0^t \frac{\partial}{\partial s} k(t,s) \left\{ \sum_{i=1}^{i=n} h_i(s) \left(\frac{p_i}{p} a(s) + \frac{p-p_i}{p} \right) \right\} ds, \end{aligned} \quad (2.59)$$

then

$$v'(t) \leq B(t)v(t) + A(t). \quad (2.60)$$

By Lemma 2.2, we have

$$v(t) \leq \int_0^t A(s) \left(\exp \int_s^t B(\sigma) d\sigma \right) ds, \quad (2.61)$$

where

$$\begin{aligned} A(t) &= K(t,t) \left\{ \sum_{i=1}^{i=n} h_i(t) \left(\frac{p_i}{p} a(t) + \frac{p-p_i}{p} \right) \right\} + \int_0^t \frac{\partial}{\partial s} k(t,s) \left\{ \sum_{i=1}^{i=n} h_i(s) \left(\frac{p_i}{p} a(s) + \frac{p-p_i}{p} \right) \right\} ds, \\ B(t) &= K(t,t) b(t) \sum_{i=1}^{i=n} \left(\frac{p_i}{p} \right) h_i(t) + \int_0^t \frac{\partial}{\partial s} k(t,s) b(s) \sum_{i=1}^{i=n} \left(\frac{p_i}{p} \right) h_i(s) ds. \end{aligned} \quad (2.62)$$

Finally using (2.61) in (2.7), we get the required inequality.

(2) For $p_* \leq p < p^*$. Using (2.17) and (2.58), we get

$$\begin{aligned} v'(t) &\leq K(t,t) \sum_{i=1}^{i=n} h_i(t) \left(a(t) + \frac{p^*}{p} + b(t)v(t) \right)^{p^*/p} \\ &\quad + \int_0^t \frac{\partial}{\partial s} k(t,s) \left(a(s) + \frac{p^*}{p} + b(s)v(s) \right)^{p^*/p} ds, \end{aligned} \tag{2.63}$$

$$\begin{aligned} v'(t) &\leq b(t)K(t,t) \sum_{i=1}^{i=n} h_i(t) \left(\frac{a(t) + (p^*/p)}{b(t)} + v(t) \right) \left(a(t) + \frac{p^*}{p} + b(t)v(t) \right)^{(p^*/p)-1} + \int_0^t \frac{\partial}{\partial s} k(t,s) \\ &\quad \times \left\{ b(s)^{p^*/p} \sum_{i=1}^{i=n} h_i(s) \left(\frac{a(s) + (p^*/p)}{b(s)} + v(s) \right) \left(\frac{a(s) + (p^*/p)}{b(s)} + v(s) \right)^{(p^*/p)-1} \right\} ds. \end{aligned} \tag{2.64}$$

For $0 \leq s \leq t \leq \tau$, and the fact that $(a(t) + p^*/p)/b(t)$ is nondecreasing, we have

$$\begin{aligned} \left(\frac{a(s) + (p^*/p)}{b(s)} + v(s) \right) &\leq \left(\frac{a(t) + (p^*/p)}{b(t)} + v(t) \right) \leq \left(\frac{a(\tau) + (p^*/p)}{b(\tau)} + v(t) \right), \\ \left(\frac{a(s) + (p^*/p)}{b(s)} + v(s) \right)^{(p^*/p)-1} &\leq \left(\frac{a(t) + (p^*/p)}{b(t)} + v(t) \right)^{(p^*/p)-1} \\ &= b(t)^{1-(p^*/p)} \left(a(t) + \frac{p^*}{p} + b(t)v(t) \right)^{(p^*/p)-1}, \end{aligned} \tag{2.65}$$

then,

$$v'(t) \leq M(t) \left[\frac{a(\tau) + (p^*/p)}{b(\tau)} + v(t) \right], \tag{2.66}$$

where

$$\begin{aligned} M(t) &= \left(b(t)K(t,t) \sum_{i=1}^{i=n} h_i(t) + b(t)^{1-(p^*/p)} \int_0^t \frac{\partial}{\partial s} k(t,s) b(s)^{p^*/p} \sum_{i=1}^{i=n} h_i(s) ds \right) \\ &\quad \times (a(t) + p + b(t)v(t))^{(p^*/p)-1}. \end{aligned} \tag{2.67}$$

From the proof of Theorem 2.5, we get the required inequality.

(3) Using (2.35) and (2.58), we get

$$v'(t) \leq K(t, t) \sum_{i=1}^{i=n} h_i(t) \left(a(t) + \frac{p_*}{p} + b(t)v(t) \right)^{p^*/p} + \int_0^t \frac{\partial}{\partial s} k(t, s) \left(a(s) + \frac{p_*}{p} + b(s)v(s) \right)^{p^*/p} ds. \quad (2.68)$$

taking account the fact that $(a(t) + (p_*/p))/b(t)$ is nondecreasing and from the proof of Theorem 2.6, we get the required inequality. \square

Remark 2.10. if we take $n = 2$, $p \geq 1$, $p_1 = p$, $p_2 = 1$, then the inequality established in Theorem 2.9 (part 1) becomes the inequality given in [4, Theorem 1(a₃)].

3. Further Results

In this section, we investigate some Gronwall-type inequalities.

Theorem 3.1. *Assume that $u(t)$ and $f(t)$ are non-nonnegative continuous functions on $[0, \infty[$ and $c \geq 0$ is a constant. If $k(t, s)$ is defined as in Theorem 2.9, then*

$$u^p(t) \leq c + \int_{t_0}^t f(\tau) \left[u^q(\tau) + \int_{t_0}^\tau k(\tau, s)u^r(s)ds \right] d\tau, \quad (3.1)$$

implies

$$u(t) \leq \left\{ c + \int_{t_0}^t f(\tau) \left[\left(\frac{q}{p}c + \frac{p-q}{p} \right) \exp \int_{t_0}^t A^*(s)ds + \int_{t_0}^t B^*(s) \left(\exp \int_s^t A^*(\sigma)d\sigma \right) ds \right] d\tau \right\}^{1/p} \quad (3.2)$$

where

$$\begin{aligned} A^*(t) &= \left\{ \frac{q}{p}f(t) + \frac{r}{q} \left(K(t, s) + \int_{t_0}^t \frac{\partial}{\partial s} K(t, s)ds \right) \right\}, \\ B^*(t) &= \frac{p-r}{p} \left\{ K(t, s) + \int_{t_0}^t \frac{\partial}{\partial s} K(t, s)ds \right\}, \end{aligned} \quad (3.3)$$

where $p \neq 0$, $0 \leq q \leq p$ and $0 \leq r \leq p$.

Proof. Define a function $z(t)$ by the right side of (3.1) then

$$\begin{aligned} z'(t) &= f(t) \left[u^q(t) + \int_{t_0}^t K(t,s)u^r(s)ds \right] \\ &\leq f(t) \left[\frac{q}{p}Z(t) + \frac{p-q}{p} + \int_{t_0}^t k(t,s) \left(\frac{r}{p}Z(s) + \frac{p-r}{p} \right) ds \right]. \end{aligned} \quad (3.4)$$

Define a function $v(t)$ by

$$v(t) = \frac{q}{p}Z(t) + \frac{p-q}{p} + \int_{t_0}^t K(t,s) \left(\frac{r}{p}Z(s) + \frac{p-r}{p} \right) ds. \quad (3.5)$$

Then

$$\begin{aligned} v(t_0) &= \frac{q}{p}c + \frac{p-q}{p}, \\ \frac{q}{p}Z(t) &\leq v(t), \\ z'(t) &\leq f(t)v(t), \end{aligned} \quad (3.6)$$

and $v(t)$ is nondecreasing for $t \in \mathbb{R}_+$.

Then,

$$v'(t) = \frac{q}{p}z'(t) + K(t,s) \left(\frac{r}{p}Z(t) + \frac{p-r}{p} \right) + \int_{t_0}^t \frac{\partial}{\partial s}k(t,s) \left(\frac{r}{p}Z(s) + \frac{p-r}{p} \right) ds, \quad (3.7)$$

its follow from (3.4), (3.6), and (3.7) that

$$v'(t) \leq \left[\left\{ \frac{q}{p}f(t) + \frac{r}{q} \left(K(t,s) + \int_{t_0}^t \frac{\partial}{\partial s}K(t,s) ds \right) \right\} v(t) + \frac{p-r}{p} \left\{ K(t,s) + \int_{t_0}^t \frac{\partial}{\partial s}K(t,s) ds \right\} \right], \quad (3.8)$$

then (3.8) can be written as

$$v'(t) \leq A^*(t)v(t) + B^*(t), \quad (3.9)$$

where

$$\begin{aligned} A^*(t) &= \left\{ \frac{q}{p}f(t) + \frac{r}{q} \left(K(t,s) + \int_{t_0}^t \frac{\partial}{\partial s}K(t,s) ds \right) \right\}, \\ B^*(t) &= \frac{p-r}{p} \left\{ K(t,s) + \int_{t_0}^t \frac{\partial}{\partial s}K(t,s) ds \right\}, \end{aligned} \quad (3.10)$$

by Lemma 2.2 we obtain

$$v(t) \leq \left(\frac{q}{p}c + \frac{p-q}{p} \right) \left(\exp \int_{t_0}^t A^*(s) ds \right) + \int_{t_0}^t B^*(s) \left(\exp \int_s^t A^*(\sigma) d\sigma \right) ds, \quad (3.11)$$

from (3.6) and (3.11), it follows that

$$z'(t) \leq f(t) \left[\left(\frac{q}{p}c + \frac{p-q}{p} \right) \exp \int_{t_0}^t A^*(s) ds + \int_{t_0}^t B^*(s) \left(\exp \int_s^t A^*(\sigma) d\sigma \right) ds \right], \quad (3.12)$$

integrating (3.12), we obtain

$$z(t) \leq c + \int_{t_0}^t f(\tau) \left[\left(\frac{q}{p}c + \frac{p-q}{p} \right) \exp \int_{t_0}^\tau A^*(s) ds + \int_{t_0}^\tau B^*(s) \left(\exp \int_s^\tau A^*(\sigma) d\sigma \right) ds \right] d\tau, \quad (3.13)$$

but

$$u(t) \leq (z(t))^{1/p}, \quad (3.14)$$

then the result required is found. \square

4. Application

In this section we present some applications of Theorems 2.3, 2.5, 2.6 and 3.1 to investigate certain properties of solutions of differential equation.

Example 4.1. We consider a nonlinear differential equation

$$\begin{aligned} (u^p)'(t) &= H(t, u(t)), \\ u(0) &= u_0. \end{aligned} \quad (4.1)$$

Assume that p, p_i ($i = 1, \dots, n$) ≥ 0 , are fixed real numbers, u_0 is a real constant, and $H : \mathbb{R}_+ \times \mathbb{R}_+ \rightarrow \mathbb{R}_+$,

$$|H(t, u(t))| \leq l(t) + \sum_{i=1}^{i=n} h_i(t) u^{p_i}(t), \quad (4.2)$$

$h_i, l : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ are continuous functions.

Integrating (4.1), from 0 to t and using (4.2) we obtain

$$|u(t)|^p \leq a(t) + \int_0^t \sum_{i=1}^{i=n} h_i(s) |u^{p_i}(s)| ds, \quad (4.3)$$

where $a(t) = |u_0|^p + \int_0^t l(s)ds$. By applying Theorems 2.3, 2.5, and 2.6, we estimate the solution $u(t)$ of the equation, that gives us a bound of the solution.

Example 4.2. Consider the following initial value problem:

$$(u^p(t))' = f(t) \left[u^q(t) + \int_{t_0}^t K(t,s)u^r(s)ds \right], \quad u(t_0) = c, \quad (4.4)$$

where $f(t)$ and $k(t,s)$ are as defined in Theorem 3.1, and $p \neq 0$, $0 \leq q \leq p$ and $0 \leq r \leq p$, and c is a constant.

Theorem 4.3. Assume $u(t)$ is a solution of (4.4), then

$$|u(t)| \leq \left\{ |c|^p + \int_{t_0}^t f(\tau) \left[\left(\frac{q}{p}c + \frac{p-q}{p} \right) \exp \int_{t_0}^t A^*(s)ds + \int_{t_0}^t B^*(s) \left(\exp \int_s^t A^*(\sigma)d\sigma \right) ds \right] d\tau \right\}^{1/p} \quad (4.5)$$

where $A^*(t)$ and $B^*(t)$ are defined in (3.10).

Proof. The solution $u(t)$ of (4.4) satisfies the following equivalent equation:

$$u^p(t) = c^p + \int_{t_0}^t f(\tau) \left[u^q(\tau) + \int_{t_0}^t k(\tau,s)u^r(s)ds \right] d\tau. \quad (4.6)$$

It follows from (4.6) that

$$|u(t)|^p \leq |c|^p + \int_{t_0}^t f(\tau) \left[|u(\tau)|^q + \int_{t_0}^t k(\tau,s)|u(\tau)|^r ds \right] d\tau. \quad (4.7)$$

Using Theorem 3.1, we obtain (4.5). \square

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