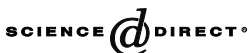




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# Differential-algebraic systems with maxima

Tadeusz Jankowski

*Gdansk University of Technology, Department of Differential Equations, 11/12 G. Narutowicz Str.,  
80-952 Gdańsk, Poland*

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## Abstract

The numerical-analytic method is applied to a class of nonlinear differential-algebraic systems with maxima to find a solution assuming that functions  $(f, g)$  satisfy the Lipschitz conditions in matrix notation. This solution is given as a limit of corresponding sequences including Seidel's iterations too. Some existence results are also obtained for problems with retardations.

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## 1. Introduction

A useful approach in studying of existence of solutions is Samoilenko's numerical-analytic method (for details, see [9,10]). The application of this technique to differential problems with boundary conditions can be found, for example, in papers [1,3,7,8,11]. In this paper we shall extend this method to differential-algebraic boundary-value problems with maxima of the form

$$\begin{cases} x'(t) = f(t, x(t), \max_{[0,t]} x(s), y(t), \max_{[0,t]} y(s)) \\ \quad \equiv f_0(t, x, y), \quad t \in J = [0, T], \\ y(t) = g(t, \max_{[0,t]} x(s), y(t)) \equiv g_0(t, x, y), \quad t \in J, \end{cases} \quad (1)$$

$$Ax(0) + Bx(T) = d. \quad (2)$$

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*E-mail address:* [tjank@mif.pg.gda.pl](mailto:tjank@mif.pg.gda.pl).

Here  $f \in C(J \times \mathbb{R}^p \times \mathbb{R}^p \times \mathbb{R}^q \times \mathbb{R}^q, \mathbb{R}^p)$ ,  $g \in C(J \times \mathbb{R}^p \times \mathbb{R}^q, \mathbb{R}^q)$ ,  $A \in \mathbb{R}^{p \times p}$ ,  $B \in \mathbb{R}^{p \times p}$ ,  $d \in \mathbb{R}^p$  and

$$\max_{[0,t]} x(s) = \left( \max_{[0,t]} x_1(s), \max_{[0,t]} x_2(s), \dots, \max_{[0,t]} x_p(s) \right).$$

Existence of solutions for initial-value differential problems with maxima is discussed, for example, in papers [2,4]; see also papers [5,6], where some applications in nonlinear mechanics are given.

The numerical-analytic method combined with the comparison one is used to formulate corresponding results under the assumption that  $f$  and  $g$  satisfy the Lipschitz conditions in matrix notation. The aim of the present paper is to discuss the conditions under which the solution exists and it is the limit of successive approximations and Seidel's iterations too. Some error estimates are given. This paper contains also some discussion for more general differential-algebraic problems with retardations and corresponding results are given in the last section of this paper.

## 2. Assumptions

Put

$$\mathcal{L}f(x, y)(t) = \left(1 - \frac{t}{T}\right) \int_0^t f_0(s, x, y) ds - \frac{t}{T} \int_t^T f_0(s, x, y) ds.$$

Indeed,  $\mathcal{L}f(x, y)(0) = \mathcal{L}f(x, y)(T) = O_{p \times 1}$ . According to the numerical-analytic method, find the vector  $\delta$  such that  $x(t) = \eta + \mathcal{L}f(x, y)(t) + \delta t$  satisfies condition (2). Hence (1)–(2) give the following auxiliary problem

$$\begin{cases} x(t) = \eta + \mathcal{L}f(x, y)(t) + tS(\eta) \equiv F(t, x, y; \eta), & t \in J, \\ y(t) = g_0(t, x, y), & t \in J \end{cases} \quad (3)$$

and

$$\frac{1}{T} \int_0^T f_0(s, x, y) ds = S(\eta)$$

with  $S(\eta) = \frac{1}{T} B^{-1} [d - (A + B)\eta]$  assuming that  $\det(B) \neq 0$ . Note that,  $F(0, x, y; \eta) = \eta$ , so  $x(0) = \eta$ .

Let us introduce the following

**Assumption  $H_1$ .** (1) There are matrices  $K_{p \times p}$ ,  $L_{p \times p}$ ,  $M_{p \times q}$ ,  $N_{p \times q}$  with non-negative entries such that

$$\begin{aligned} & |f(t, x, X, y, Y) - f(t, \bar{x}, \bar{X}, \bar{y}, \bar{Y})| \\ & \leq K|x - \bar{x}| + L|X - \bar{X}| + M|y - \bar{y}| + N|Y - \bar{Y}| \end{aligned}$$

for all  $t \in J$ ,  $x, X, \bar{x}, \bar{X} \in \mathbb{R}^p$ ,  $y, Y, \bar{y}, \bar{Y} \in \mathbb{R}^q$ .



(2) There are matrices  $P_{q \times p}$ ,  $Q_{q \times q}$  with nonnegative entries,  $\rho(Q) < 1$  and such that

$$|g(t, x, y) - g(t, \bar{x}, \bar{y})| \leq P|x - \bar{x}| + Q|y - \bar{y}|$$

for all  $t \in J$ ,  $x, \bar{x} \in \mathbb{R}^p$ ,  $y, \bar{y} \in \mathbb{R}^q$ . Here  $|\cdot|$  denotes the absolute value of the vector, so  $|x| = (|x_1|, \dots, |x_p|)^T$  or  $|y| = (|y_1|, \dots, |y_q|)^T$ . Moreover,  $\rho(Q)$  denotes the spectral radius of the matrix  $Q$ .

**Assumption H<sub>2</sub>.** For any nonnegative function  $h \in C(J \times \mathbb{R}^p, \mathbb{R}_+^p)$  there exists a unique solution  $u \in C(J, \mathbb{R}_+^p)$  of the comparison equation

$$u(t) = (\Omega u)(t) + h(t, \eta), \quad t \in J, \quad (4)$$

where

$$\begin{aligned} (\Omega u)(t) &= \left(1 - \frac{t}{T}\right) \int_0^t [Ku(s) + D \max_{[0,s]} u(\tau)] ds \\ &\quad + \frac{t}{T} \int_t^T [Ku(s) + D \max_{[0,s]} u(\tau)] ds, \quad t \in J \end{aligned}$$

with  $D = L + (N + M)(I - Q)^{-1}P$ .

Note that under Assumption  $H_1$  we have

$$\begin{aligned} &|\mathcal{L}f(x, y)(t) - \mathcal{L}f(\bar{x}, \bar{y})(t)| \\ &\leq \left(1 - \frac{t}{T}\right) \int_0^t |f_0(s, x, y) - f_0(s, \bar{x}, \bar{y})| ds \\ &\quad + \frac{t}{T} \int_t^T |f_0(s, x, y) - f_0(s, \bar{x}, \bar{y})| ds \\ &\leq \left(1 - \frac{t}{T}\right) \int_0^t [K|x(s) - \bar{x}(s)| + L \max_{[0,s]} |x(\tau) - \bar{x}(\tau)| \\ &\quad + M|y(s) - \bar{y}(s)| + N \max_{[0,s]} |y(\tau) - \bar{y}(\tau)|] ds \\ &\quad + \frac{t}{T} \int_t^T [K|x(s) - \bar{x}(s)| + L \max_{[0,s]} |x(\tau) - \bar{x}(\tau)| \\ &\quad + M|y(s) - \bar{y}(s)| + N \max_{[0,s]} |y(\tau) - \bar{y}(\tau)|] ds \\ &\equiv \Omega_0(t, |x - \bar{x}|, |y - \bar{y}|). \end{aligned} \quad (5)$$



### 3. Lemmas

For  $n = 0, 1, \dots$  let us define the sequences  $\{u_n, w_n\}$  by formulas

$$\begin{cases} u_0(t) = u(t), & t \in J, \\ u_{n+1}(t) = \Omega_0(t, u_n, w_n), & t \in J, \end{cases} \quad (6)$$

$$\begin{cases} w_0(t) = (I - Q)^{-1} [P \max_{[0,t]} u_0(s) + r_1(\eta)], & t \in J, \\ w_{n+1}(t) = P \max_{[0,t]} u_n(s) + Q w_n(t), & t \in J, \end{cases} \quad (7)$$

where  $u$  is a solution of (4) with

$$h(t, \eta) = R_1(\eta) + 2t \left(1 - \frac{t}{T}\right) (M + N)(I - Q)^{-1} r_1(\eta),$$

$$R_1(\eta) = \max_{t \in J} |F(t, x_0, y_0; \eta) - x_0(t)|,$$

$$r_1(\eta) = \max_{t \in J} |g_0(t, x_0, y_0) - y_0(t)|.$$

To obtain a solution of problem (3) we shall first establish some properties for sequences  $\{u_n, w_n\}$ . They are given in the next two lemmas.

**Lemma 1.** *Let Assumptions  $H_1$  and  $H_2$  be satisfied. Then,*

$$u_{n+1}(t) \leq u_n(t) \leq u_0(t), \quad w_{n+1}(t) \leq w_n(t) \leq w_0(t) \quad (8)$$

for  $t \in J$  and  $n = 0, 1, \dots$ . Moreover, the sequences  $\{u_n\}, \{w_n\}$  converge uniformly to zero functions, so  $u_n(t) \rightarrow 0, w_n(t) \rightarrow 0$  on  $J$  if  $n \rightarrow \infty$ .

**Proof.** Note that the matrix  $(I - Q)^{-1}$  exists and its entries are nonnegative because of the condition  $\rho(Q) < 1$ . Put  $L_0 = (M + N)(I - Q)^{-1}$ ,  $L_1 = L + L_0 P$ . Then

$$\begin{aligned} u_1(t) &= \Omega_0(t, u_0, w_0) \\ &= \left(1 - \frac{t}{T}\right) \int_0^t \left\{ K u_0(s) + L_1 \max_{[0,s]} u_0(\tau) + L_0 r_1(\eta) \right\} ds \\ &\quad + \frac{t}{T} \int_t^T \left\{ K u_0(s) + L_1 \max_{[0,s]} u_0(\tau) + L_0 r_1(\eta) \right\} ds \\ &= (\Omega u)(t) + 2t \left(1 - \frac{t}{T}\right) L_0 r_1(\eta) \leq u(t), \end{aligned}$$

$$\begin{aligned} w_1(t) &= P \max_{[0,t]} u_0(s) + Q w_0(t) \\ &= P \max_{[0,t]} u_0(s) + Q(I - Q)^{-1} \left[ P \max_{[0,t]} u_0(s) + r_1(\eta) \right] \end{aligned}$$



$$\begin{aligned} &\leq P \max_{[0,t]} u_0(s) + Q(I - Q)^{-1} \left[ P \max_{[0,t]} u_0(s) + r_1(\eta) \right] + r_1(\eta) \\ &= (I - Q)^{-1} \left[ P \max_{[0,t]} u_0(s) + r_1(\eta) \right] = w_0(t). \end{aligned}$$

Using the monotonicity of  $\Omega_0$ , we obtain (8), by mathematical induction.

Hence  $u_n \rightarrow \bar{u}$ ,  $w_n \rightarrow \bar{w}$  on  $J$  if  $n \rightarrow \infty$ , where  $(\bar{u}, \bar{w})$  is a solution of the system

$$\bar{u}(t) = \Omega_0(t, \bar{u}, \bar{w}), \quad \bar{w}(t) = P \max_{[0,t]} \bar{u}(s) + Q\bar{w}(t), \quad t \in J.$$

Hence  $\bar{w}(t) = (I - Q)^{-1} P \max_{[0,t]} \bar{u}(s)$ ,  $t \in J$ . It is simple to see that

$$\Omega_0(t, \bar{u}, \bar{w}) = (\Omega \bar{u})(t), \quad t \in J,$$

so  $\bar{u}$  is a solution of equation  $\bar{u}(t) = (\Omega \bar{u})(t)$ ,  $t \in J$ . By Assumption  $H_2$ ,  $\bar{u}(t) = 0$  on  $J$ , and then  $\bar{w}(t) = 0$  on  $J$  too. It ends the proof.  $\square$

**Lemma 2.** Assume that  $f \in C(J \times \mathbb{R}^p \times \mathbb{R}^p \times \mathbb{R}^q \times \mathbb{R}^q, \mathbb{R}^p)$ ,  $g \in C(J \times \mathbb{R}^p \times \mathbb{R}^q, \mathbb{R}^q)$ , and  $A_{p \times p}$ ,  $B_{p \times p}$  and  $d_{p \times 1}$  are given constant matrices. Assume that  $\det(B) \neq 0$ . Let Assumptions  $H_1$  and  $H_2$  be satisfied. Then, for  $t \in J$ ,  $n, k = 0, 1, \dots$ , we have the estimates

$$\begin{cases} |x_n(t) - x_0(t)| \leq u_0(t), & |y_n(t) - y_0(t)| \leq w_0(t), \\ |x_{n+k}(t) - x_k(t)| \leq u_k(t), & |y_{n+k}(t) - y_k(t)| \leq w_k(t), \end{cases} \quad (9)$$

where  $x_0 \in C^1(J, \mathbb{R}^p)$ ,  $y_0 \in C(J, \mathbb{R}^q)$  and

$$x_{n+1}(t) = F(t, x_n, y_n; \eta), \quad y_{n+1}(t) = g_0(t, x_n, y_n). \quad (10)$$

Moreover,

$$Ax_{n+1}(0) + Bx_{n+1}(T) = d, \quad n = 0, 1, \dots$$

**Proof.** Indeed,

$$\begin{aligned} |x_1(t) - x_0(t)| &\leq R_1(\eta) \leq h(t, \eta) \leq u_0(t), \quad t \in J, \\ |y_1(t) - y_0(t)| &\leq r_1(\eta) \leq [Q(I - Q)^{-1} + I]r_1(\eta) = (I - Q)^{-1}r_1(\eta) \\ &\leq w_0(t), \quad t \in J. \end{aligned}$$

Assume that

$$|x_k(t) - x_0(t)| \leq u_0(t), \quad |y_k(t) - y_0(t)| \leq w_0(t), \quad t \in J$$

for some  $k \geq 0$ . Then, by (5), we have

$$\begin{aligned} |x_{k+1}(t) - x_0(t)| &\leq |F(t, x_k, y_k; \eta) - F(t, x_0, y_0; \eta)| + R_1(\eta) \\ &\leq \Omega_0(t, u_0, w_0) + R_1(\eta) = u_0(t), \quad t \in J, \end{aligned}$$



$$\begin{aligned}
|y_{k+1}(t) - y_0(t)| &\leq |g_0(t, x_k, y_k) - g_0(t, x_0, y_0)| + r_1(\eta) \\
&\leq P \max_{[0,t]} u_0(s) + Q w_0(t) + r_1(\eta) \\
&= P \max_{[0,t]} u_0(s) + Q(I - Q)^{-1} \left[ P \max_{[0,t]} u_0(s) + r_1(\eta) \right] \\
&\quad + r_1(\eta) \\
&= (I - Q)^{-1} \left[ P \max_{[0,t]} u_0(s) + r_1(\eta) \right] = w_0(t).
\end{aligned}$$

Hence, by mathematical induction, we have

$$|x_n(t) - x_0(t)| \leq u_0(t) \quad \text{and} \quad |y_n(t) - y_0(t)| \leq w_0(t)$$

for  $t \in J$ ,  $n = 0, 1, \dots$ . Basing on the above, let us assume that

$$|x_{n+k}(t) - x_k(t)| \leq u_k(t), \quad |y_{n+k}(t) - y_k(t)| \leq w_k(t), \quad t \in J$$

for all  $n$  and some  $k \geq 0$ . Then, again by (5), we see that

$$\begin{aligned}
|x_{n+k+1}(t) - x_{k+1}(t)| &= |F(t, x_{n+k}, y_{n+k}; \eta) - F(t, x_k, y_k; \eta)| \\
&\leq \Omega_0(t, u_k, w_k) = u_{k+1}(t), \quad t \in J, \\
|y_{n+k+1}(t) - y_{k+1}(t)| &= |g_0(t, x_{n+k}, y_{n+k}) - g_0(t, x_k, y_k)| \\
&\leq P \max_{[0,t]} u_k(s) + Q w_k(t) = w_{k+1}(t), \quad t \in J.
\end{aligned}$$

Hence, by mathematical induction, the estimates (9) hold. It is quite simple to verify that  $x_{n+1}$  satisfies integral condition (2) for any  $n = 0, 1, \dots$ . It ends the proof.  $\square$

#### 4. Existence results

Combining Lemmas 1 and 2 we have

**Theorem 1.** Assume that  $f \in C(J \times \mathbb{R}^p \times \mathbb{R}^p \times \mathbb{R}^q \times \mathbb{R}^q, \mathbb{R}^p)$ ,  $g \in C(J \times \mathbb{R}^p \times \mathbb{R}^q, \mathbb{R}^q)$ , and  $A_{p \times p}$ ,  $B_{p \times p}$  and  $d_{p \times 1}$  are given constant matrices. Assume that  $\det(B) \neq 0$ . Let Assumptions  $H_1$  and  $H_2$  be satisfied. Then, for every  $\eta \in \mathbb{R}^p$ , there exists a unique solution  $(\bar{x}, \bar{y})$  of problem (3) where  $x_n(t) \rightarrow \bar{x}(t)$ ,  $y_n(t) \rightarrow \bar{y}(t)$  on  $J$  as  $n \rightarrow \infty$  and we have the estimates

$$|x_n(t) - \bar{x}(t)| \leq u_n(t), \quad |y_n(t) - \bar{y}(t)| \leq w_n(t)$$

for  $t \in J$ , and  $n = 0, 1, \dots$ .

Moreover,  $(\bar{x}, \bar{y})$  is the solution of problem (1)–(2) iff

$$\frac{1}{T} \int_0^T f_0(s, \bar{x}, \bar{y}) ds = S(\eta).$$



**Remark 1.** Note that Assumption  $H_2$  holds if we assume that

$$\rho(W) < 1 \quad \text{for } W = \frac{T}{2}(K + D).$$

To get this condition we apply the Banach fixed point theorem. Denote the right-hand side of Eq. (4) by  $\mathcal{D}$ . Then, for  $u, \bar{u} \in C(J, \mathbb{R}_+^p)$  we have

$$\begin{aligned} & |\mathcal{D}u(t) - \mathcal{D}\bar{u}(t)| \\ & \leq \left(1 - \frac{t}{T}\right) \int_0^t \left[ K|u(s) - \bar{u}(s)| + D \max_{[0,s]} |u(\tau) - \bar{u}(\tau)| \right] ds \\ & \quad + \frac{t}{T} \int_t^T \left[ K|u(s) - \bar{u}(s)| + D \max_{[0,s]} |u(\tau) - \bar{u}(\tau)| \right] ds \\ & \leq 2t \left(1 - \frac{t}{T}\right) (K + D) \max_{t \in J} |u(t) - \bar{u}(t)| \leq W \max_{t \in J} |u(t) - \bar{u}(t)|. \end{aligned}$$

Hence, operator  $\mathcal{D}$  is a contraction mapping, so Eq. (4) has a unique solution.

In place of iterations (10), it is sometimes convenient to use Seidel's method described by

$$\begin{cases} \tilde{x}_{n+1}(t) = F(t, \tilde{x}_n, \tilde{y}_n; \eta), \\ \tilde{y}_{n+1}(t) = g_0(t, \tilde{x}_{n+1}, \tilde{y}_n), \end{cases} \quad \text{or} \quad \begin{cases} \bar{y}_{n+1}(t) = g_0(t, \bar{x}_n, \bar{y}_n), \\ \bar{x}_{n+1}(t) = F(t, \bar{x}_n, \bar{y}_{n+1}; \eta) \end{cases} \quad (11)$$

for  $t \in J$ , and  $n = 0, 1, \dots$

For  $t \in J$  and  $n = 0, 1, \dots$ , let us define the sequences:

$$\begin{cases} \tilde{u}_0(t) = u_0(t), & \tilde{w}_0(t) = w_0(t), \\ \tilde{u}_{n+1}(t) = \Omega_0(t, \tilde{u}_n, \tilde{w}_n), \\ \tilde{w}_{n+1}(t) = P \max_{[0,t]} \tilde{u}_{n+1}(s) + Q \tilde{w}_n(t), \\ \bar{u}_0(t) = u_0(t), & \bar{w}_0(t) = w_0(t), \\ \bar{w}_{n+1}(t) = P \max_{[0,t]} \bar{u}_n(s) + Q \bar{w}_n(t), \\ \bar{u}_{n+1}(t) = \Omega_0(t, \bar{u}_n, \bar{w}_{n+1}). \end{cases}$$

Now, by mathematical induction, we are able to show the following result

**Lemma 3.** *Let Assumptions  $H_1$  and  $H_2$  hold. Then*

$$\bar{u}_n(t) \leq u_n(t), \quad \bar{w}_n(t) \leq w_n(t), \quad t \in J, \quad n = 0, 1, \dots,$$

$$\tilde{u}_n(t) \leq u_n(t), \quad \tilde{w}_n(t) \leq w_n(t), \quad t \in J, \quad n = 0, 1, \dots,$$

and  $\bar{u}_n(t) \rightarrow 0$ ,  $\bar{w}_n(t) \rightarrow 0$ ,  $\tilde{u}_n(t) \rightarrow 0$ ,  $\tilde{w}_n(t) \rightarrow 0$  on  $J$  if  $n \rightarrow \infty$ .

The simple consequence of Lemma 3 is the following

**Theorem 2.** Assume that all assumptions of Theorem 1 are satisfied. Let  $\bar{x}_0(t) = \tilde{x}_0(t) = x_0(t)$ ,  $\bar{y}_0(t) = \tilde{y}_0(t) = y_0(t)$ ,  $t \in J$ . Then,  $\bar{x}_n(t) \rightarrow \bar{x}(t)$ ,  $\bar{y}_n(t) \rightarrow \bar{y}(t)$ ,  $\tilde{x}_n(t) \rightarrow \bar{x}(t)$ ,  $\tilde{y}_n(t) \rightarrow \bar{y}(t)$  on  $J$  as  $n \rightarrow \infty$ .

Moreover, we have the estimates

$$\begin{aligned} |\bar{x}_n(t) - \bar{x}(t)| &\leq \bar{u}_n(t), & |\bar{y}_n(t) - \bar{y}(t)| &\leq \bar{w}_n(t), \\ |\tilde{x}_n(t) - \bar{x}(t)| &\leq \tilde{u}_n(t), & |\tilde{y}_n(t) - \bar{y}(t)| &\leq \tilde{w}_n(t) \end{aligned}$$

for  $t \in J$ , and  $n = 0, 1, \dots$

Note that iterations (10) and (11) converge to  $(\bar{x}, \bar{y})$  under the same conditions but basing on Lemma 3 we see that the error estimates for (11) are better in comparing with the corresponding estimates for (10). This notice is important since  $\{x_n, y_n\}$ ,  $\{\bar{x}_n, \bar{y}_n\}$  and  $\{\tilde{x}_n, \tilde{y}_n\}$  are approximated solutions of problem (3).

**Theorem 3.** Assume that all assumptions of Theorem 1 are satisfied. Then

$$\begin{aligned} |\Delta(\bar{x}, \bar{y}; \eta) - \Delta(x_n, y_n; \eta)| &\leq \bar{\Delta}(u_n, w_n), \\ |\Delta(\bar{x}, \bar{y}; \eta) - \Delta(\tilde{x}_n, \tilde{y}_n; \eta)| &\leq \bar{\Delta}(\tilde{u}_n, \tilde{w}_n), \\ |\Delta(\bar{x}, \bar{y}; \eta) - \Delta(\bar{x}_n, \bar{y}_n; \eta)| &\leq \bar{\Delta}(\bar{u}_n, \bar{w}_n), \\ |\Delta(x_n, y_n; \eta) - \Delta(\tilde{x}_n, \tilde{y}_n; \eta)| &\leq \bar{\Delta}(u_n, w_n) + \bar{\Delta}(\tilde{u}_n, \tilde{w}_n), \\ |\Delta(x_n, y_n; \eta) - \Delta(\bar{x}_n, \bar{y}_n; \eta)| &\leq \bar{\Delta}(u_n, w_n) + \bar{\Delta}(\bar{u}_n, \bar{w}_n), \\ |\Delta(\tilde{x}_n, \tilde{y}_n; \eta) - \Delta(\bar{x}_n, \bar{y}_n; \eta)| &\leq \bar{\Delta}(\tilde{u}_n, \tilde{w}_n) + \bar{\Delta}(\bar{u}_n, \bar{w}_n) \end{aligned}$$

for  $t \in J$ ,  $n = 0, 1, \dots$ , where

$$\begin{aligned} \Delta(x, y; \eta) &= \int_0^T f_0(s, x, y) ds - TB^{-1}[d - (A + B)\eta], \\ \bar{\Delta}(u, w) &= \int_0^T \left[ Ku(s) + L \max_{[0, s]} u(\tau) + Mw(s) + N \max_{[0, t]} w(\tau) \right] ds. \end{aligned}$$

## 5. Differential-algebraic systems with retardations

Let  $\alpha, \beta, \gamma, \delta, \mu \in C(J, J)$ . For  $t \in J$ , let us consider the following problem

$$\begin{cases} x'(t) = f(t, x(\alpha(t)), \max_{[0, \beta(t)]} x(s), y(\gamma(t)), \max_{[0, \delta(t)]} y(s)) \\ \quad \equiv f_1(t, x, y), \\ y(t) = g(t, \max_{[0, \mu(t)]} x(s), y(t)) \equiv g_1(t, x, y) \end{cases} \quad (12)$$





with condition (2), where  $f \in C(J \times \mathbb{R}^p \times \mathbb{R}^p \times \mathbb{R}^q \times \mathbb{R}^q, \mathbb{R}^p)$ ,  $g \in C(J \times \mathbb{R}^p \times \mathbb{R}^q, \mathbb{R}^q)$ . Let  $\det(B) \neq 0$ . According to the numerical-analytic method find the vector  $\delta$  such that

$$x(t) = \eta + \mathcal{P}z(t) + \delta t$$

$$\text{with } \mathcal{P}z(t) = \left(1 - \frac{t}{T}\right) \int_0^t z(s) ds - \frac{t}{T} \int_t^T z(s) ds$$

satisfies condition (2). Then, this and (12) give the following auxiliary problem

$$\begin{cases} z(t) = f\left(t, \eta + \mathcal{P}z(\alpha(t)) + \alpha(t)S(\eta), \max_{[0, \beta(t)]} [\eta + \mathcal{P}z(s) + sS(\eta)]\right), \\ y(\gamma(t)), \max_{[0, \delta(t)]} y(s) \equiv \mathcal{F}(t, z, y; \eta), \\ y(t) = g\left(t, \max_{[0, \mu(t)]} [\eta + \mathcal{P}z(s) + sS(\eta)], y(t)\right) \equiv \mathcal{G}(t, z, y; \eta) \end{cases} \quad (13)$$

and

$$\int_0^T z(s) ds = TS(\eta).$$

**Assumption H<sub>3</sub>.** For any nonnegative function  $H \in C(J \times \mathbb{R}^p, \mathbb{R}_+^p)$  there exists a unique solution  $V \in C(J, \mathbb{R}_+^p)$  of the comparison equation

$$V(t) = (\Omega_1 V)(t) + H(t, \eta)$$

with

$$\begin{aligned} (\Omega_1 V)(t) &= K \Lambda(\alpha(t), V) + L \max_{[0, \beta(t)]} \Lambda(s, V) \\ &\quad + M(I - Q)^{-1} P \max_{[0, \mu(\gamma(t))]} \Lambda(s, V) \\ &\quad + N(I - Q)^{-1} P \max_{[0, \delta(t)]} \max_{[0, \mu(s)]} \Lambda(\tau, V) \end{aligned}$$

$$\Lambda(t, V) = \left(1 - \frac{t}{T}\right) \int_0^t V(s) ds + \frac{t}{T} \int_t^T V(s) ds.$$

Put

$$\begin{aligned} \bar{\Lambda}(t, u, w) &= K \Lambda(\alpha(t), u) + L \max_{[0, \beta(t)]} \Lambda(s, u) + Mw(\gamma(t)) \\ &\quad + N \max_{[0, \delta(t)]} w(s). \end{aligned}$$

For  $t \in J$ , and  $n = 0, 1, \dots$ , let us define the sequences  $\{U_n\}$ ,  $\{W_n\}$  by relations



$$\begin{cases} U_0(t) = V(t), \\ U_{n+1}(t) = \bar{\Lambda}(t, U_n, W_n), \end{cases} \quad (14)$$

$$\begin{cases} W_0(t) = (I - Q)^{-1} [P \max_{[0, \mu(t)]} \Lambda(s, U_0) + r_2(\eta)], \\ W_{n+1}(t) = P \max_{[0, \mu(t)]} \Lambda(s, U_n) + QW_n(t), \end{cases} \quad (15)$$

where  $V$  is defined as in Assumption  $H_3$  with

$$\begin{aligned} H(t, \eta) &= (M + N)(I - Q)^{-1} r_2(\eta) + R_2(\eta), \\ r_2(\eta) &= \max_{t \in J} |\mathcal{G}(t, Z_0, Y_0; \eta) - Y_0(t)|, \\ R_2(\eta) &= \max_{t \in J} |\mathcal{F}(t, Z_0, Y_0; \eta) - Z_0(t)|. \end{aligned}$$

**Lemma 4.** *Let Assumptions  $H_1$  and  $H_3$  be satisfied. Then the sequences  $\{U_n\}$ ,  $\{W_n\}$  satisfy the relations*

$$U_{n+1}(t) \leq U_n(t) \leq U_0(t), \quad W_{n+1}(t) \leq W_n(t) \leq W_0(t) \quad (16)$$

for  $t \in J$ ,  $n = 0, 1, \dots$ . Moreover  $U_n, W_n$  converge uniformly to zero functions if  $n \rightarrow \infty$ .

**Proof.** Note that

$$\begin{aligned} U_1(t) &= \bar{\Lambda}(t, U_0, W_0) = (\Omega_1 U_0)(t) + (M + N)(I - Q)^{-1} r_2(\eta) \leq U_0(t), \\ W_1(t) &= P \max_{[0, \mu(t)]} \Lambda(s, U_0) + Q(I - Q)^{-1} \left[ P \max_{[0, \mu(t)]} \Lambda(s, U_0) + r_2(\eta) \right] \\ &\leq [(I - Q)(I - Q)^{-1} + Q(I - Q)^{-1}] \left[ P \max_{[0, \mu(t)]} \Lambda(s, U_0) + r_2(\eta) \right] \\ &= (I - Q)^{-1} \left[ P \max_{[0, \mu(t)]} \Lambda(s, U_0) + r_2(\eta) \right] = W_0(t). \end{aligned}$$

By mathematical induction, it is simple to show that (16) holds. Hence  $U_n \rightarrow U$ ,  $W_n \rightarrow W$  on  $J$  if  $n \rightarrow \infty$ . Indeed, the pair  $(U, W)$  is a solution of the system

$$U(t) = \bar{\Lambda}(t, U, W), \quad W(t) = P \max_{[0, \mu(t)]} \Lambda(s, U) + QW(t), \quad t \in J.$$

It gives  $U(t) = (\Omega_1 U)(t)$ ,  $t \in J$  because  $W(t) = (I - Q)^{-1} P \max_{[0, \mu(t)]} \Lambda(s, U)$ . Hence, by Assumption  $H_3$ , we see that  $U = 0$  on  $J$ , and then  $W = 0$  on  $J$  too. It ends the proof.  $\square$

**Lemma 5.** *Assume that  $f \in C(J \times \mathbb{R}^p \times \mathbb{R}^p \times \mathbb{R}^q \times \mathbb{R}^q, \mathbb{R}^p)$ ,  $g \in C(J \times \mathbb{R}^p \times \mathbb{R}^q, \mathbb{R}^q)$ ,  $\alpha, \beta, \gamma, \delta, \mu \in C(J, J)$ . Moreover,  $A_{p \times p}$ ,  $B_{p \times p}$  and  $d_{p \times 1}$  are given constant matrices. Assume that  $\det(B) \neq 0$ . Let Assumptions  $H_1$  and  $H_3$  be satisfied. Then*

$$\begin{cases} |Z_n(t) - Z_0(t)| \leq U_0(t), & |Y_n(t) - Y_0(t)| \leq W_0(t), \\ |Z_{n+k}(t) - Z_k(t)| \leq U_k(t), & |Y_{n+k}(t) - Y_k(t)| \leq W_k(t) \end{cases} \quad (17)$$



for  $t \in J$  and  $n = 0, 1, \dots$ , where

$$Z_{n+1}(t) = \mathcal{F}(t, Z_n, Y_n; \eta), \quad Y_{n+1}(t) = \mathcal{G}(t, Z_n, Y_n; \eta)$$

with  $Z_0 \in C(J, \mathbb{R}^p)$ ,  $Y_0 \in C(J, \mathbb{R}^q)$ .

**Proof.** Note that

$$\begin{aligned} |Z_1(t) - Z_0(t)| &\leq R_2(\eta) \leq H(t, \eta) \leq U_0(t), \\ |Y_1(t) - Y_0(t)| &\leq r_2(\eta) \leq [(I - Q)(I - Q)^{-1} + Q(I - Q)^{-1}]r_2(\eta) \\ &= (I - Q)^{-1}r_2(\eta) \leq W_0(t). \end{aligned}$$

If we assume that  $|Z_k(t) - Z_0(t)| \leq U_0(t)$ ,  $|Y_k(t) - Y_0(t)| \leq W_0(t)$ ,  $t \in J$  for some  $k \geq 1$ , then we see that

$$\begin{aligned} &|Z_{k+1}(t) - Z_0(t)| \\ &\leq |\mathcal{F}(t, Z_k, Y_k; \eta) - \mathcal{F}(t, Z_0, Y_0; \eta)| + R_2(\eta) \\ &\leq K\Omega(\alpha(t), U_0) + L \max_{[0, \beta(t)]} \Lambda(s, U_0) \\ &\quad + M(I - Q)^{-1}P \max_{[0, \mu(\gamma(t))]} \Lambda(s, U_0) \\ &\quad + N(I - Q)^{-1}P \max_{[0, \delta(t)]} \max_{[0, \mu(s)]} \Lambda(\tau, U_0) \\ &\quad + (M + N)(I - Q)^{-1}r_2(\eta) + R_2(\eta) \\ &= (\Omega_1 U_0)(t) + H(t, \eta) = U_0(t), \\ &|Y_{k+1}(t) - Y_0(t)| \\ &\leq |\mathcal{G}(t, Z_k, Y_k; \eta) - \mathcal{G}(t, Z_0, Y_0; \eta)| + r_2(\eta) \\ &\leq P \max_{[0, \mu(t)]} \Lambda(s, U_0) + Q(I - Q)^{-1} \left[ P \max_{[0, \mu(t)]} \Lambda(s, U_0) + r_2(\eta) \right] + r_2(\eta) \\ &= [(I - Q)(I - Q)^{-1} + Q(I - Q)^{-1}] \left[ P \max_{[0, \mu(t)]} \Lambda(s, U_0) + r_2(\eta) \right] \\ &= W_0(t). \end{aligned}$$

Hence, by mathematical induction, we have the assertion of this lemma. It ends the proof.  $\square$

Lemma 5 follows

**Theorem 4.** Assume that all assumptions of Lemma 4 are satisfied. Then, for every  $\eta \in \mathbb{R}^p$ , the pair  $\{Z_n, Y_n\}$  converges to the unique solution  $(\bar{Z}, \bar{Y})$  of problem (13), so  $Z_n(t) \rightarrow \bar{Z}(t)$ ,  $Y_n(t) \rightarrow \bar{Y}(t)$  on  $J$  if  $n \rightarrow \infty$ , and for  $t \in J$  we have the error estimates

$$|Z_n(t) - \bar{Z}(t)| \leq U_n(t), \quad |Y_n(t) - \bar{Y}(t)| \leq W_n(t), \quad n = 0, 1, \dots$$



Moreover,  $(\bar{X}, \bar{Y})$  with  $\bar{X}(t) = \eta + \int_0^t \bar{Z}(s) ds$ ,  $t \in J$  is the solution of problem (12) with condition (2) iff

$$\int_0^T \bar{Z}(s) ds = TS(\eta).$$

**Remark 2.** Note that Assumption  $H_3$  holds if we assume that  $\rho(W) < 1$ , where

$$W = 2 \max_{t \in J} \left\{ K\alpha(t) \left[ 1 - \frac{\alpha(t)}{T} \right] + L \max_{[0, \beta(t)]} s \left( 1 - \frac{s}{T} \right) \right. \\ \left. + M(I - Q)^{-1} P \max_{[0, \mu(\gamma(t))]} s \left( 1 - \frac{s}{T} \right) \right. \\ \left. + N(I - Q)^{-1} P \max_{[0, \delta(t)]} \max_{[0, \mu(s)]} \tau \left( 1 - \frac{\tau}{T} \right) \right\}.$$

The matrix  $W$  can be obtained in the same way as in Remark 1. Note that condition  $\rho(W) < 1$  can be replaced by  $\rho(\bar{W}) < 1$ , where

$$\bar{W} = 2K \max_{t \in J} \alpha(t) \left[ 1 - \frac{\alpha(t)}{T} \right] + \frac{T}{2} [L + (M + N)(I - Q)^{-1} P].$$

Indeed,  $\rho(W) < 1$  and  $\rho(\bar{W}) < 1$  hold if we assume that  $\|\bar{W}\| < 1$ , where  $\|\cdot\|$  denotes any norm of a matrix.

Similarly as before to find a solution  $(\bar{Z}, \bar{Y})$  of problem (13) we can apply Seidel's method to use iterations:

$$\begin{cases} \tilde{Z}_{n+1}(t) = \mathcal{F}(t, \tilde{Z}_n, \tilde{Y}_n; \eta), & \begin{cases} \tilde{Y}_{n+1}(t) = \mathcal{G}(t, \tilde{Z}_n, \tilde{Y}_n; \eta), \\ \tilde{Z}_{n+1}(t) = \mathcal{F}(t, \tilde{Z}_n, \tilde{Y}_{n+1}; \eta) \end{cases} \\ \tilde{Y}_{n+1}(t) = \mathcal{G}(t, \tilde{Z}_{n+1}, \tilde{Y}_n; \eta), \end{cases}$$

for  $t \in J$ ,  $n = 0, 1, \dots$

For  $t \in J$ ,  $n = 0, 1, \dots$ , we put

$$\begin{cases} \tilde{U}_0(t) = U_0(t), \\ \tilde{U}_{n+1}(t) = \bar{\Lambda}(t, \tilde{U}_n, \tilde{W}_n), \\ \tilde{W}_0(t) = W_0(t), \\ \tilde{W}_{n+1}(t) = P \max_{[0, \mu(t)]} \Lambda(s, \tilde{U}_{n+1}) + Q \tilde{W}_n(t), \\ \bar{W}_0(t) = W_0(t), \\ \bar{W}_{n+1}(t) = P \max_{[0, \mu(t)]} \Lambda(s, \bar{U}_n) + Q \bar{W}_n(t), \\ \bar{U}_0(t) = U_0(t), \\ \bar{U}_{n+1}(t) = \bar{\Lambda}(t, \bar{U}_n, \bar{W}_{n+1}). \end{cases}$$



Note that under Assumptions  $H_1$  and  $H_3$  we have  $\tilde{U}_n(t) \leq U_n(t)$ ,  $\bar{U}_n(t) \leq U_n(t)$ ,  $\tilde{W}_n(t) \leq W_n(t)$ ,  $\bar{W}_n(t) \leq W_n(t)$  on  $J$  and  $\tilde{U}_n \rightarrow 0$ ,  $\bar{U}_n \rightarrow 0$ ,  $\tilde{W}_n \rightarrow 0$ ,  $\bar{W}_n \rightarrow 0$  on  $J$  too.

Using the method of mathematical induction we are able to prove the following

**Theorem 5.** *Let all assumptions of Lemma 4 be satisfied. Let  $\bar{Z}_0(t) = \tilde{Z}_0(t) = Z_0(t)$ ,  $\bar{Y}_0(t) = \tilde{Y}_0(t) = Y_0(t)$ ,  $t \in J$ . Then the results of Theorem 4 hold and  $\tilde{Z}_n(t) \rightarrow \bar{Z}(t)$ ,  $\bar{Z}_n(t) \rightarrow \bar{Z}(t)$ ,  $\tilde{Y}_n(t) \rightarrow \bar{Y}(t)$ ,  $\bar{Y}_n(t) \rightarrow \bar{Y}(t)$  on  $J$  if  $n \rightarrow \infty$ .*

Moreover we have the error estimates

$$\left\{ \begin{array}{l} |\bar{Z}_n(t) - \bar{Z}(t)| \leq \bar{U}_n(t), \\ |\tilde{Z}_n(t) - \bar{Z}(t)| \leq \tilde{U}_n(t), \end{array} \right. \quad \left\{ \begin{array}{l} |\bar{Y}_n(t) - \bar{Y}(t)| \leq \bar{W}_n(t), \\ |\tilde{Y}_n(t) - \bar{Y}(t)| \leq \tilde{W}_n(t) \end{array} \right.$$

for  $t \in J$ ,  $n = 0, 1, \dots$

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