
SOME COMPARISON THEOREMS IN DIFFERENCE EQUATIONS.

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ABSTRACT : In the present paper we discuss some comparison theorems approximate solutions, bounded and uniqueness in difference equations.

KEYWORDS : summation difference equation, second order, boundedness, approximate solutions.

INTRODUCTION : we consider successively some summation difference equations, summation operator, approximate solutions, bounded and uniqueness as well as maximal solutions in monotononic nondecreasing functions related to comparison theorems.

1. Comparison Theorems

Theorem 1.1.1 : Let $G \in C[I \times I \times R_+, R_+]$ and $G(t, s, u)$ be monotone nondecreasing in u for

each (t, s) and $m(t) \leq m_0(t) + \sum_{s=t_0}^{t-1} G(t, s, m(s)), t \geq t_0$

where $m \in C[I, R_+]$. Suppose $r(t)$ is the maximal solution of scalar summation equation

$$u_1(t) = u(t) + \sum_{s=t_0}^{t-1} g(t, s, u(s)) \tag{1.1.1}$$

Existing on I then the inequality $m(t_0) \leq u_0(t_0)$ then

$$m(t) \leq r(t) \tag{1.1.2}$$

Proof : Let $u(t, \epsilon)$ be any solution of summation equation

$$u(t) = u_0(t) + \epsilon + \sum_{s=t_0}^{t-1} G(t, s, u(s))$$

For $\epsilon > 0$ sufficiently small. Since $\lim_{\epsilon \rightarrow 0} u(t, \epsilon) = r(t)$

$$m(t) < u(t, \epsilon), t \geq t_0 \tag{1.1.3}$$

We observe that $m(t_0) < u(t_0, \epsilon)$ and

$$u(t, \epsilon) > u_0(t) + \sum_{s=t_0}^{t-1} G(t, s, u(s, \epsilon))$$

We know, a) $K \in C[I \times I \times R_+, R_+]$, $k(t, s, x)$ is monotone nondecreasing in x for each fixed (t, s) and one of the inequalities

$$x(t) \leq h(t) + \sum_{s=t_0}^{t-1} k(t, s, x(s)) \text{ and } y(t) \geq h(t) + \sum_{s=t_0}^{t-1} k(t, s, y) \text{ is strict, where } x, y, h \in C[I, R]$$

and $x(t_0) < y(t_0)$ then $x(t) < y(t)$, $t \geq t_0$.

By applying this fact we obtain $m(t) < u(t, \epsilon)$, $t \geq t_0$

Theorem 1.1.2 Let $k \in C[I \times I \times R_+, R_+]$, $k(t, s, x)$ be monotonic nondecreasing in x for each (t, s) and

$$x(t) \leq x_0(t) + \sum_{s=t_0}^{t-1} k(t, s, x(s)) \tag{1.1.4}$$

Where $x, x_0 \in C[I, R_+]$. Assume that $r(t)$ is the maximal solution of

$$u(t) = x_0(t) + \sum_{s=t_0}^{t-1} k(t, s, x(s)) \tag{1.1.5}$$

Existing on $[t_0, \infty)$ then

$$x(t) \leq r(t), \quad t \geq t_0. \tag{1.1.6}$$

Proof : Define $F(t, s, y) = k(t, s, \sup[y, x(t)])$ 1.1.7

For any two element $x, y \in R_+$, $x \leq y$ if and only if $x_i \leq y_i$ for $i = 1, 2, 3, 4, \dots, n$.

If $A \subset R^n$ then there exists a sup A with respective relation $x \leq y$, $x_i \leq y_i$

$$\sup\{x, y\} = Z = (z_1, z_2, \dots, z_n) \tag{1.1.8}$$

Where $Z_i = \max(x_i, y_i)$ where x_i, y_i is component of x, y $x(t) \leq \sup[y, x(t)]$ and it follows from the monotonicity of K and (1.1.7)

$$F(t, x, y) \geq K(t, s, x(t)) \text{ for each } y \dots \tag{1.1.9}$$

Let $r^*(t)$ be the maximal solution of

$$u(t) = x_0(t) + \sum_{s=t_0}^{t-1} F(t, s, u(s))$$

existing on $[t_0, \infty)$ by applying (1.1.7) and (1.1.4) we obtain

$$r^*(t) = x_0(t) + \sum_{s=t_0}^{t-1} F(t, s, r^*(s)) \geq x_0(t) + \sum_{s=t_0}^{t-1} k(t, s, x(s)) \geq x(t) \tag{1.1.10}$$

From $\geq x(t)$ 1.1.10 and (4.1.8) it is clear that. (4.1.10)

$$\sup[t^*(t), x(t)] = r^*(t)$$

By (1.1.7)

$$F(t, x, r^*(t)) = K(t, s, r^*(t))$$

Therefore $r^*(t)$ is also the maximal solution of (1.1.5)

$$\therefore x(t) \leq r(t), t \geq t_0$$

2. APPROXIMATE SOLUTIONS, BOUNDED AND UNIQUENESS

Definition 2.1.1. Let $x \in C[I, R_+]$ and satisfy

$$\|x(t) - x_0(t) - \sum_{s=t_0}^{t-1} K(t, s, x(s))\| \leq \delta(t) \quad (2.1.1)$$

Where $\delta \in C[I, R_+]$ then $x(t)$ is said to be δ – approximate

Solution of summation equation $x(t) = x_0(t) + \sum_{s=t_0}^{t-1} k(t, s, x(s))$

Theorem 5.1.1 Assume that

a) $k \in C[I \times I \times R_+, R_+], G \in C[I \times I \times R_+, R_+]$

$G(t, s, u)$ is monotonic non decreasing in u for each (t, s) and

$$\|k(t, s, x) - k(t, s, y)\| \leq G(t, s, |x - y|) \quad (2.1.2)$$

b) $x(t, \delta)$ is a δ – approximate solution of

$$x(t) = x_0(t) + \sum_{s=t_0}^{t-1} k(t, s, x(s)) \text{ where } \delta \in C[I, R_+]$$

c) $r(t)$ is the maximal solution of (2.1.3)

$$u(t) = \delta(t) + \sum_{s=t_0}^{t-1} G(t, s, u(s))$$

existing on $[t_0, \infty)$

Then, if $y(t)$ is an solution of (2.1.3) existing on $[t_0, \infty)$

$$\text{the } \|x(t, \delta) - y(t)\| \leq r(t), t \geq t_0$$

Proof : Consider the function

$$m(t) = \|x(t, \delta) - y(t)\|$$

Where $x(t, \delta)$ and $y(t)$ are approximate solution and solution of (2.3.1) respectively then using (2.1.1), (2.1.2) we obtain

$$m(t) = \|x(t, \delta) - x_0(t) - \sum_{s=t_0}^{t-1} k(t, s, x(s, \delta))\|$$

$$+ \sum_{s=t_0}^{t-1} k(t, s, x(s, \delta)) - k(t, s, y(s)) \leq \delta(t) + \sum_{s=t_0}^{t-1} G(t, s, m(s))$$

Theorem 2.1.2. Assume that $K \in C[I \times I \times R_+, R_+]$, $G \in C[I \times I \times R_+, R_+]$, $G(t, s, u)$ is monotonic non-decreasing in u for each (t, s) and $\|K(t, s, x)\| < G(t, s, \|x\|)$ (2.1.4)

- a) $r(t)$ is the maximal solution of (4.4.1) existing on $[t_0, \infty)$
- b) $x(t)$ is any solution of (2.3.1) existing on such that $\|x_0(t)\| \leq u_0(t)$

then $\|x(t)\| \leq r(t), t \geq t_0$ (2.1.5)

Proof : Let $m(t) = \|x(t)\|$ then the summation inequality

$$m(t) \leq \|x_0(t)\| + \sum_{s=t_0}^{t-1} \|K(t, s, x)\| \leq u_0(t) + \sum_{s=t_0}^{t-1} G(t, s, m(s))$$

By theorem 1.1.1 we obtain

$$\|x(t)\| \leq r(t), t \geq t_0$$

Theorem 2.1.3. Suppose that

- a) $k_1, k_2 \in C[I \times I \times R_+, R_+]$, $G \in C[I \times I \times R_+, R_+]$, $G(t, s, u)$

is monotonic nondecreasing in u for each (t, s) and

$$\|K_1(t, s, x) - k_1(t, s, y)\| \leq G(t, s, \|x - y\|)$$
 (2.1.6)

- b) $x_0, y_0 \in C[I, R_+]$ and $x(t), y(t)$ are any two solution of

$$x(t) = x_0 + \sum_{s=t_0}^{t-1} k_1(t, s, x(s))$$

$$y(t) = y_0 + \sum_{s=t_0}^{t-1} k_2(t, s, y(s)) \text{ respectively}$$

- c) $r(t)$ is the maximal solution of (5.4.1) such that

$$\|x_0(t) - y_0(t)\| \leq r(t), t \geq t_0$$

Proof : Firstly setting $m(t) = \|x(t)\|$ and using (5.1.6)

We obtain

$$m(t) \leq \|x_0(t) - y_0(t)\| + \sum_{s=t_0}^{t-1} \|k_1(t, s, x(s)) - k_2(t, s, y(s))\|$$

$$\leq u_0(t) + \sum_{s=t_0}^{t-1} G(t, s, m(t))$$

From theorem 4.1 we get

$$\|x(t) - y(t)\| < r(t), t \geq t_0$$

Theorem : 2.1.4 Assume that $K_1, K_2 \in C[I \times I \times R_+, R_+]$ and $G \in C[I \times I \times R_+, R_+]$, $G(t, s, u)$ is monotonic non decreasing in u for each (t, s) and $\|K_1(t, s, x) - K_2(t, s, y)\| \leq G(t, s, \|x - y\|)$

a) $x_0, y_0 \in C[I, R_+]$ and $x(t), y(t)$ are two solution of

$$x(t) = x_0(t) + \sum_{s=t_0}^{t-1} K_1(t, s, x(s))$$

$$y(t) = y_0(t) + \sum_{s=t_0}^{t-1} K_2(t, s, x(s)) \text{ respectively}$$

b) $r(t)$ is the maximal solution of $u(t) = u_0(t) + \sum_{s=t_0}^{t-1} G(t, s, u(s))$ such that

$$\|x_0(t) - y_0(t)\| \leq u_0(t), \quad t \geq t_0$$

under these assumptions we obtain

$$\|x(t) - y(t)\| \leq r(t), \quad t \geq t_0$$

proof : Let $m(t) \leq \|x_0(t) - y_0(t)\| + \sum_{s=t_0}^{t-1} \|K_1(t, s, x(s)) - K_2(t, s, y(s))\|$

$$\leq u_0(t) + \sum_{s=t_0}^{t-1} G(t, s, m(s))$$

Theorem 2.1.5 Suppose that $G \in C\{[t_0, t_0 + a] \times [t_0, t_0 + a] \times R_+, R_+\}$, $G(t, s, 0) = 0$

a) $G(t, s, u)$ is monotone non decreasing in u for each (t, s) and $u(t) = 0$ the only solution of summation equation

$$u(t) = \sum_{s=t_0}^{t-1} G(t, s, u(s)) \text{ on } [t_0, t_0 + a] \tag{5.1.4.1}$$

b) $K \in C\{[t_0, t_0 + a] \times [t_0, t_0 + a] \times R_+, R_+\}$ and

$$\|K(t, s, x) - K(t, s, y)\| \leq G(t, s, \|x - y\|)$$

then there exists at most one solution of (2.1.3) on to

Proof : Let $x(t), y(t)$ be two solution of (2.1.3) existing on $[t_0, t_0 + a]$

Let $m(t) = \|x(t) - y(t)\|$ then

$$m(t) \leq \sum_{s=t_0}^{t-1} G(t, s, m(s))$$

By applying theorem 4.1 we obtain

$$m(t) \leq r(t), t \geq t_0, t \geq t_0$$

Where $r(t)$ is the maximal solution (2.1.4.1) since $m(t_0) = 0$ and is only solution of (2.1.4.1) therefore there exists at most one solution of (2.1.3) on to $t_0 \leq t \leq t_0 + a$

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