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About the investigation of the stability of functional differential equations of retarded type

In the work there is investigated the stability of the zero solution of a non-autonomous functional differential equation of the delayed type by means of limiting equations and Lyapunov constant-sign functional. An appropriate illustrating example is given.

1. Introduction. Basic definitions and limiting equations.

Suppose R is a real axis, R^n is a real linear space of n-vectors x with a norm |x|, h = const > 0 is a real number, C is the Banach space of continuous functions $\varphi: [-h,0] \to R^n$ with a norm $\|\varphi\| = \sup(|\varphi(s)|, -h \le s \le 0)$, C_H is a space $\{\varphi \in C: \|\varphi\| < H, H > 0\}$. For a continuous function $x:]-\infty, +\infty[\to R^n]$ and every $t \in R$, the function $x_t(s) \in C_H$ is defined by the equality $x_t(s) = x(t+s), s \in [-h,0]$. A right-hand derivative is denoted by $\dot{x}(t)$.

The functional differential equation with a finite delay

$$\dot{x}(t) = f(t, x_t), f(t, 0) \equiv 0 \tag{1}$$

is considered, where $f: R^+ \times C_H \to R^n$ is a continuous function which satisfies the assumptions 1-3 [1, 2].

2. Basic results. Stability theorems.

We will investigate the problem of the stability on the base of Lyapunov constant-sign functionals. We shall use the following definitions.

Definition 1. The solution x=0 of Eq.(1) is stable with respect to set $\Lambda \subset C_H$, if, for any $\varepsilon > 0$ one can get $\delta = \delta(\varepsilon) > 0$, so that for $\varphi \in \Lambda \cap \{\|\varphi\| < \delta\}$ it is true that $|x_t(t,0,\varphi)| < \varepsilon$ for each solution $x(t,0,\varphi)$ of Eq.(1) for any $t \ge 0$.

Definition 2. The solution x=0 of Eq.(1) is uniformly asymptotically stable with respect to set $\Lambda \subset C_H$, if it is stable with respect to $\Lambda \subset C_H$ and a $\Delta > 0$ exists, so that for any $\varepsilon > 0$ one can get $T = T(\varepsilon) > 0$, so that for every $\varphi \in \Lambda \cap \{\|\varphi\| < \Delta\}$ it is true that $\|x_t(0,\varphi)\| < \varepsilon$ for any $t \ge T$.

Definition 3. The solution x=0 is a point of uniform attraction for the whole family of limiting equations $\left\{\dot{x}(t)=f^*(t,x_t)\right\}$ with respect to set $\Lambda\subset C_H$, if a Δ exists, so that for any $\varepsilon>0$ there is $T=T(\varepsilon)>0$, so that for any solution $x^*(t,0,\varphi),\ \varphi\in\Lambda\cap\left\{\|\varphi\|<\Delta\right\}$ of any equation $\dot{x}(t)=f^*(t,x_t)$ for any $t\geq T$ the inequality $\left\|x_t^*(0,\varphi)\right\|<\varepsilon$ holds.

Suppose $V: R^+ \times C_H \to R^+$ is a certain continuous functional, $x = x(t, \alpha, \varphi), (\alpha, \varphi) \in R^+ \times C_H$ is a certain solution of Eq.(1). Along this solution the functional V is

a continuous time-dependent function $V(t) = V(t, x_t(\alpha, \varphi))$. For this function it is possible to define an upper right-hand derivative $\dot{V}(t, \varphi)$.

Let us denote as $\omega_i(u)$ continuous strictly monotonically increasing functions $\omega_i: R^+ \to R^+, \omega_i(0) = 0$.

Definition 4. Let us define a set for the functional $V(t,\varphi)$:

$$V^{-1}(\infty,0) = \{ \varphi \in C_H : \exists \varphi_n \in C_H, \exists t_n \to +\infty : \varphi_n \to \varphi, V(t_n,\varphi_n) \to 0, n \to +\infty \}.$$

The definitions which have been introduced enable us to derive the sufficient conditions of stability and asymptotic stability when a non-negative functional with a non-positive derivative exists.

Theorem 1. Suppose that:

- 1) a continuous functional $V: R^+ \times C_H \to R^+$ exists, so that $V(t, \varphi) \ge 0, V(t, 0) \equiv 0, \dot{V}(t, \varphi) \le 0, (t, \varphi) \in R^+ \times C_H$;
- 2) the solution x=0 is a point of uniform attraction for solutions $\{\dot{x}(t)=f^*(t,x_t)\}$ with respect to the set $\Lambda_0 = V^{-1}(\infty,0)$.

Then the solution x=0 is stable by Lyapunov.

Theorem 2. We will assume that:

1) the continuous functional exists $V: R^+ \times C_H \to R^+$ such that:

$$0 \le V(t, \varphi) \le \omega(\|\varphi\|), V(t, 0) \equiv 0, \dot{V}(t, \varphi) \le 0,$$

$$(t,\varphi) \in R^+ \times C_H$$

2) the solution x=0 is asymptotically stable uniformly with respect to the set $\Lambda_0 = V^{-1}(\infty, 0)$.

Then the solution x=0 of equation (1) is uniformly stable by Lyapunov.

3. Conclusion. There is the development of the method of Lyapunov constant -sign functionals with using of the limit equations in the work. The obtained theorems 1,2 develop and expand some results from [2].

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