LIPSCHITZ AND ASYMPTOTIC STABILITY OF NONLINEAR SYSTEMS OF PERTURBED DIFFERENTIAL EQUATIONS

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Abstract. In this paper, we investigate Lipschitz and asymptotic stability for perturbed nonlinear differential systems.

1. Introduction

The notion of uniformly Lipschitz stability (ULS) was introduced by Dannan and Elaydi [9]. This notion of ULS lies somewhere between uniformly stability on one side and the notions of asymptotic stability in variation of Brauer [2, 4] and uniformly stability in variation of Brauer and Strauss [3] on the other side. An important feature of ULS is that for linear systems, the notion of uniformly Lipschitz stability and that of uniform stability are equivalent. However, for nonlinear systems, the two notions are quite distinct. Furthermore, uniform Lipschitz stability neither implies asymptotic stability nor is it implied by it. Also, Elaydi and Farran [10] introduced the notion of exponential asymptotic stability (EAS) which is a stronger notion than that of ULS. They investigated some analytic criteria for an autonomous differential system and its perturbed systems to be EAS. Pachpatte [15] investigated the stability and

In this paper we will obtain some results on ULS and EAS for nonlinear perturbed differential systems. We will employ the theory of integral inequalities to study Lipschitz and asymptotic stability for solutions of the nonlinear differential systems. The method incorporating integral inequalities takes an important place among the methods developed for the qualitative analysis of solutions to linear and nonlinear system of differential equations.

2. Preliminaries

We consider the nonautonomous nonlinear differential system

\( x'(t) = f(t, x(t)), \quad x(t_0) = x_0, \) \hspace{1cm} (2.1)

where \( f \in C(\mathbb{R}^+ \times \mathbb{R}^n, \mathbb{R}^n), \mathbb{R}^+ = [0, \infty) \) and \( \mathbb{R}^n \) is the Euclidean \( n \)-space. We assume that the Jacobian matrix \( f_x = \partial f / \partial x \) exists and is continuous on \( \mathbb{R}^+ \times \mathbb{R}^n \) and \( f(t, 0) = 0 \). Also, we consider the perturbed differential system of (2.1)

\( y'(t) = f(t, y(t)) + \int_{t_0}^{t} g(s, y(s))ds, \quad y(t_0) = y_0, \) \hspace{1cm} (2.2)

where \( g \in C(\mathbb{R}^+ \times \mathbb{R}^n, \mathbb{R}^n) \), \( g(t, 0) = 0 \). For \( x \in \mathbb{R}^n \), let \( |x| = (\sum_{j=1}^{n} x_j^2)^{1/2} \). For an \( n \times n \) matrix \( A \), define the norm \( |A| \) of \( A \) by \( |A| = \sup_{|x| \leq 1} |Ax| \).

Let \( x(t, t_0, x_0) \) denote the unique solution of (2.1) with \( x(t_0, t_0, x_0) = x_0 \), existing on \([t_0, \infty)\). Then we can consider the associated variational systems around the zero solution of (2.1) and around \( x(t) \), respectively,

\( v'(t) = f_x(t, 0)v(t), \quad v(t_0) = v_0 \) \hspace{1cm} (2.3)

and
(2.4) \[ z'(t) = f_x(t, x(t, t_0, x_0))z(t), \quad z(t_0) = z_0. \]
The fundamental matrix \( \Phi(t, t_0, x_0) \) of (2.4) is given by
\[ \Phi(t, t_0, x_0) = \frac{\partial}{\partial x_0} x(t, t_0, x_0), \]
and \( \Phi(t, t_0, 0) \) is the fundamental matrix of (2.3).

Before giving further details, we give some of the main definitions that we need in the sequel [8].

**Definition 2.1.** The system (2.1) (the zero solution \( x = 0 \) of (2.1)) is called
(S) stable if for any \( \epsilon > 0 \) and \( t_0 \geq 0 \), there exists \( \delta = \delta(t_0, \epsilon) > 0 \) such that if \( |x_0| < \delta \), then \( |x(t)| < \epsilon \) for all \( t \geq t_0 \geq 0 \),
(US) uniformly stable if the \( \delta \) in (S) is independent of the time \( t_0 \),
(ULS) uniformly Lipschitz stable if there exist \( M > 0 \) and \( \delta > 0 \) such that \( |\Phi(t, t_0, x_0)| \leq M \) for \( |x_0| \leq \delta \) and \( t \geq t_0 \geq 0 \),
(ULSV) uniformly Lipschitz stable in variation if there exist \( M > 0 \) and \( \delta > 0 \) such that \( |\Phi(t, t_0, x_0)| \leq M \) whenever \( |x_0| \leq \delta \) and \( t \geq t_0 \geq 0 \),
(EAS) exponentially asymptotically stable if there exist constants \( K > 0 \), \( c > 0 \), and \( \delta > 0 \) such that
\[ |x(t)| \leq K |x_0| e^{-c(t-t_0)}, \quad 0 \leq t_0 \leq t, \]
provided that \( |x_0| < \delta \),
(EASV) exponentially asymptotically stable in variation if there exist constants \( K > 0 \) and \( c > 0 \) such that
\[ |\Phi(t, t_0, x_0)| \leq K e^{-c(t-t_0)}, \quad 0 \leq t_0 \leq t, \]
provided that \( |x_0| < \infty \).

**Remark 2.2.** [11] The last definition implies that for \( |x_0| \leq \delta \)
\[ |x(t)| \leq K |x_0| e^{-c(t-t_0)}, \quad 0 \leq t_0 \leq t. \]

We give some related properties that we need in the sequel.

We need Alekseev formula to compare between the solutions of (2.1) and the solutions of perturbed nonlinear system
(2.5) \[ y' = f(t, y) + g(t, y), \quad y(t_0) = y_0, \]
where \( g \in C(\mathbb{R}^+ \times \mathbb{R}^n, \mathbb{R}^n) \) and \( g(t, 0) = 0 \). Let \( y(t) = y(t, t_0, y_0) \) denote the solution of (2.5) passing through the point \((t_0, y_0)\) in \( \mathbb{R}^+ \times \mathbb{R}^n \).
The following is a generalization to nonlinear system of the variation of constants formula due to Alekseev [1].

**Lemma 2.3.** Let $x(t, t_0, y_0)$ and $y(t, t_0, y_0)$ be a solution of (2.1) and (2.5), respectively. If $y_0 \in \mathbb{R}^n$, then for all $t$ such that $x(t, t_0, y_0) \in \mathbb{R}^n$,

$$y(t, t_0, y_0) = x(t, t_0, y_0) + \int_{t_0}^{t} \Phi(t, s, y(s)) g(s, y(s)) ds.$$

**Lemma 2.4.** [12] Let $u, p, q, w \in C(\mathbb{R}^+), w \in C((0, \infty))$ and $w(u)$ be nondecreasing in $u$. Suppose that for some $c \geq 0$,

$$u(t) \leq c + \int_{t_0}^{t} p(s) \int_{t_0}^{s} q(\tau)w(u(\tau))d\tau ds, \quad t \geq t_0.$$

Then

$$u(t) \leq W^{-1}\left[W(c) + \int_{t_0}^{t} p(s) \int_{t_0}^{s} q(\tau)w(\tau)d\tau ds\right], \quad t_0 \leq t < b_1,$$

where $W(u) = \int_{u_0}^{u} \frac{ds}{w(s)}$, $u \geq u_0 \geq 0$, $W^{-1}(u)$ is the inverse of $W(u)$, and

$$b_1 = \sup\left\{t \geq t_0 : W(c) + \int_{t_0}^{t} p(s) \int_{t_0}^{s} q(\tau)w(\tau)d\tau ds \in \text{dom}W^{-1}\right\}.$$

**Lemma 2.5.** [8] (Bihari-type inequality) Let $u, \lambda \in C(\mathbb{R}^+), w \in C((0, \infty))$ and $w(u)$ be nondecreasing in $u$. Suppose that for some $c > 0$,

$$u(t) \leq c + \int_{t_0}^{t} \lambda(s)w(u(s))ds, \quad 0 \leq t_0 \leq t.$$

Then

$$u(t) \leq W^{-1}\left[W(c) + \int_{t_0}^{t} \lambda(s)ds\right], \quad t_0 \leq t < b_1,$$

where $W, W^{-1}$ are the same functions as in Lemma 2.4 and

$$b_1 = \sup\left\{t \geq t_0 : W(c) + \int_{t_0}^{t} \lambda(s)ds \in \text{dom}W^{-1}\right\}.$$

**Lemma 2.6.** [5] Let $u, \lambda_1, \lambda_2, \lambda_3, w \in C(\mathbb{R}^+), w(u)$ be nondecreasing in $u$ and $u \leq w(u)$. If, for some $c > 0$,

$$u(t) \leq c + \int_{t_0}^{t} \lambda_1(s)u(s)ds + \int_{t_0}^{t} \lambda_2(s) \int_{t_0}^{s} \lambda_3(\tau)w(u(\tau))d\tau ds, \quad t \geq t_0 \geq 0,$$
then

\[ u(t) \leq W^{-1}\left[W(c) + \int_{t_0}^{t} (\lambda_1(s) + \lambda_2(s) \int_{t_0}^{s} \lambda_3(\tau)d\tau)ds\right], \quad t_0 \leq t < b_1, \]

where \( W, W^{-1} \) are the same functions as in Lemma 2.4, and

\[ b_1 = \sup \left\{ t \geq t_0 : W(c) + \int_{t_0}^{t} (\lambda_1(s) + \lambda_2(s) \int_{t_0}^{s} \lambda_3(\tau)d\tau)ds \in \text{dom} W^{-1} \right\}. \]

Lemma 2.7. [5] Let \( u, \lambda_1, \lambda_2, \lambda_3, \lambda_4, \lambda_5, \lambda_6 \in C(\mathbb{R}^+) \), \( w \in C((0, \infty)) \) and \( w(u) \) be nondecreasing in \( u \), \( u \leq w(u) \). Suppose that for some \( c > 0 \),

\[
\begin{align*}
    u(t) &\leq c + \int_{t_0}^{t} \lambda_1(s)u(s)ds + \int_{t_0}^{t} \lambda_2(s)w(u(s))ds \\
    &+ \int_{t_0}^{t} \lambda_3(s) \int_{t_0}^{s} \lambda_4(\tau)u(\tau)d\tau ds \\
    &+ \int_{t_0}^{t} \lambda_5(s) \int_{t_0}^{s} \lambda_6(\tau)w(\tau)u(\tau)d\tau ds, \quad 0 \leq t_0 \leq t.
\end{align*}
\]

Then

\[
\begin{align*}
    u(t) &\leq W^{-1}\left[W(c) + \int_{t_0}^{t} (\lambda_1(s) + \lambda_2(s) + \lambda_3(s) \int_{t_0}^{s} \lambda_4(\tau)d\tau \\
    &+ \lambda_5(s) \int_{t_0}^{s} \lambda_6(\tau)d\tau)ds\right], \quad \text{if } t_0 \leq t < b_1,
\end{align*}
\]

where \( W, W^{-1} \) are the same functions as in Lemma 2.4, and

\[ b_1 = \sup \left\{ t \geq t_0 : W(c) + \int_{t_0}^{t} (\lambda_1(s) + \lambda_2(s) + \lambda_3(s) \int_{t_0}^{s} \lambda_4(\tau)d\tau \\
    + \lambda_5(s) \int_{t_0}^{s} \lambda_6(\tau)d\tau)ds \in \text{dom} W^{-1} \right\}. \]

We obtain the following corollary from Lemma 2.7.

Corollary 2.8. Let \( u, \lambda_1, \lambda_2, \lambda_3, \lambda_4, \lambda_5 \in C(\mathbb{R}^+) \), \( w \in C((0, \infty)) \) and \( w(u) \) be nondecreasing in \( u \), \( u \leq w(u) \). Suppose that for some \( c > 0 \)
and 0 ≤ t_0 ≤ t,

\[ u(t) ≤ c + \int_{t_0}^{t} \lambda_1(s)u(s)ds + \int_{t_0}^{t} \lambda_2(s) \int_{t_0}^{s} \lambda_3(\tau)u(s)ds \]

\[ + \int_{t_0}^{t} \lambda_4(s) \int_{t_0}^{s} \lambda_5(\tau)w(u(\tau))d\tau ds. \]

Then

\[ u(t) ≤ W^{-1}\left[ W(c) + \int_{t_0}^{t} (\lambda_1(s) + \lambda_2(s)) \int_{t_0}^{s} \lambda_3(\tau)d\tau + \lambda_4(s) \int_{t_0}^{s} \lambda_5(\tau)d\tau ds \right], \]

for \( t_0 ≤ t < b_1 \), where \( W, W^{-1} \) are the same functions as in Lemma 2.4, and

\[ b_1 = \sup \left\{ t ≥ t_0 : W(c) + \int_{t_0}^{t} (\lambda_1(s) + \lambda_2(s)) \int_{t_0}^{s} \lambda_3(\tau)d\tau + \lambda_4(s) \int_{t_0}^{s} \lambda_5(\tau)d\tau ds \in \text{dom}\ W^{-1} \right\}. \]

3. Main Results

In this section, we investigate Lipschitz and asymptotic stability for solutions of the nonlinear perturbed differential systems.

**Theorem 3.1.** For the perturbed (2.2), we assume that

\[ |g(t, y)| ≤ a(t)w(|y(t)|), \]

where \( a ∈ C(\mathbb{R}^+) \), \( a, w ∈ L_1(\mathbb{R}^+) \), \( w ∈ C((0, \infty)) \), \( w(u) \) is nondecreasing in \( u \), and \( \frac{1}{v}w(u) ≤ w(\frac{u}{v}) \) for some \( v > 0 \),

\[ M(t_0) = W^{-1}\left[ W(M) + M \int_{t_0}^{\infty} \int_{t_0}^{s} a(\tau)d\tau ds \right], \]

where \( M(t_0) < \infty \) and \( b_1 = \infty \). Then the zero solution of (2.2) is ULS whenever the zero solution of (2.1) is ULSV.

**Proof.** Let \( x(t) = x(t, t_0, y_0) \) and \( y(t) = y(t, t_0, y_0) \) be solutions of (2.1) and (2.2), respectively. Since \( x = 0 \) of (2.1) is ULSV, it is ULS([9],Theorem 3.3). Using the nonlinear variation of constants formula and the ULSV
condition of \( x = 0 \) of (2.1), we obtain
\[
|y(t)| \leq |x(t)| + \int_{t_0}^{t} |\Phi(t, s, y(s))| \int_{t_0}^{s} |g(\tau, y(\tau))| d\tau ds
\leq M|y_0| + \int_{t_0}^{t} M|y_0| \int_{t_0}^{s} a(\tau) w(\frac{|y(\tau)|}{|y_0|}) d\tau ds.
\]
Set \( u(t) = |y(t)||y_0|^{-1} \). Then, an application of Lemma 2.4 yields
\[
|y(t)| \leq |y_0| W^{-1} \left[ W(M) + M \int_{t_0}^{t} \int_{t_0}^{s} a(\tau) d\tau ds \right].
\]
Thus, by (3.1), we have \( |y(t)| \leq M(t_0)|y_0| \) for some \( M(t_0) > 0 \) whenever \( |y_0| < \delta \), and so the proof is complete.

Letting \( w(y(t)) = y(t) \) in Theorem 3.1, we obtain the following corollary.

**Corollary 3.2.** For the perturbed (2.2), we assume that
\[
|g(t, y)| \leq a(t)|y(t)|,
\]
where \( a \in C(\mathbb{R}^+) \) and \( a \in L_1(\mathbb{R}^+) \),
\[
M(t_0) = \exp(M \int_{t_0}^{\infty} \int_{t_0}^{s} a(\tau) d\tau ds),
\]
where \( M(t_0) < \infty \). Then the zero solution of (2.2) is ULS whenever the zero solution of (2.1) is ULSV.

**Theorem 3.3.** For the perturbed (2.2), we assume that
\[
\int_{t_0}^{t} |g(s, y(s))| ds \leq a(t) w(|y(t)|),
\]
where \( a \in C(\mathbb{R}^+) \), \( a, w \in L_1(\mathbb{R}^+) \), \( w \in C((0, \infty)) \), and \( w(u) \) is nondecreasing in \( u \), and \( \frac{1}{v} w(u) \leq w(\frac{u^v}{v}) \) for some \( v > 0 \),
\[
M(t_0) = W^{-1} \left[ W(M) + M \int_{t_0}^{\infty} a(s) ds \right],
\]
where \( M(t_0) < \infty \) and \( b_1 = \infty \). Then the zero solution of (2.2) is ULS whenever the zero solution of (2.1) is ULSV.
Proof. Let \( x(t) = x(t, t_0, y_0) \) and \( y(t) = y(t, t_0, y_0) \) be solutions of (2.1) and (2.2), respectively. Since \( x = 0 \) of (2.1) is ULSV, it is ULS. Applying Lemma 2.3, we obtain

\[
|y(t)| \leq |x(t)| + \int_{t_0}^{t} |\Phi(t, s, y(s))| \int_{t_0}^{s} |g(\tau, y(\tau))| \, d\tau \, ds
\]

\[
\leq M|y_0| + \int_{t_0}^{t} M|y_0|a(s)w\left(\frac{|y(s)|}{|y_0|}\right) \, ds.
\]

Set \( u(t) = |y(t)||y_0|^{-1} \). Now an application of Lemma 2.5 yields

\[
|y(t)| \leq |y_0|W^{-1}\left[W(M) + M \int_{t_0}^{t} a(s) \, ds\right].
\]

Hence, by (3.2), we have \( |y(t)| \leq M(t_0)|y_0| \) for some \( M(t_0) > 0 \) whenever \( |y_0| < \delta \). This completes the proof. \( \square \)

Letting \( w(y(t)) = y(t) \) in Theorem 3.3, we obtain the following corollary.

**Corollary 3.4.** For the perturbed (2.2), we assume that

\[
\int_{t_0}^{t} |g(s, y(s))| \, ds \leq a(t)|y(t)|,
\]

where \( a \in C(\mathbb{R}^+) \) and \( a \in L_1(\mathbb{R}^+) \),

\[
M(t_0) = \exp\left(\int_{t_0}^{\infty} Ma(s) \, ds\right),
\]

where \( M(t_0) < \infty \). Then the zero solution of (2.2) is ULS whenever the zero solution of (2.1) is ULSV.

**Theorem 3.5.** Let the solution \( x = 0 \) of (2.1) be EASV. Suppose that the perturbing term \( g(t, y) \) satisfies

\[
|g(t, y(t))| \leq e^{-\alpha t}a(t)w(|y(t)|),
\]

where \( \alpha > 0 \), \( a, w \in C(\mathbb{R}^+) \), \( a, w \in L_1(\mathbb{R}^+) \), and \( w(u) \) is nondecreasing in \( u \). If

\[
M(t_0) = W^{-1}\left[W(c) + M \int_{t_0}^{\infty} e^{\alpha s} \int_{t_0}^{s} a(\tau) \, d\tau \, ds\right] < \infty, \ t \geq t_0,
\]

where \( c = |y_0|M e^{\alpha t_0} \), then all solutions of (2.2) approach zero as \( t \to \infty \).
Proof. Let \( x(t) = x(t, t_0, y_0) \) and \( y(t) = y(t, t_0, y_0) \) be solutions of (2.1) and (2.2), respectively. Since the solution \( x = 0 \) of (2.1) is EASV, by remark 2.2, it is EVS. Using Lemma 2.3 and (3.3), we obtain

\[
|y(t)| \leq |x(t)| + \int_{t_0}^{t} |\Phi(t, s, y(s))| \int_{t_0}^{s} |g(\tau, y(\tau))| d\tau ds
\]

\[
\leq M|y_0|e^{-\alpha(t-t_0)} + \int_{t_0}^{t} Me^{-\alpha(t-s)} \int_{t_0}^{s} e^{-\alpha\tau} a(\tau) w(|y(\tau)|) d\tau ds
\]

\[
\leq M|y_0|e^{-\alpha(t-t_0)} + \int_{t_0}^{t} Me^{-\alpha(t-s)} \int_{t_0}^{s} a(\tau) w(|y(\tau)|e^{\alpha\tau}) d\tau ds.
\]

Set \( u(t) = |y(t)|e^{\alpha t} \). Then, an application of Lemma 2.4 and (3.4) obtains

\[
|y(t)| \leq e^{-\alpha t} W^{-1} \left[ W(c) + M \int_{t_0}^{t} e^{\alpha s} \int_{t_0}^{s} a(\tau) d\tau ds \right] \leq ce^{-\alpha t} M(t_0), \quad t \geq t_0,
\]

where \( c = |y_0|Me^{\alpha t_0} \). Therefore, all solutions of (2.2) approach zero as \( t \to \infty \).

Letting \( w(y(t)) = y(t) \) in Theorem 3.5, we obtain the following corollary.

**Corollary 3.6.** Let the solution \( x = 0 \) of (2.1) be EASV. Suppose that the perturbing term \( g(t, y) \) satisfies

\[
|g(t, y(t))| \leq e^{-\alpha t} a(t)|y(t)|,
\]

where \( \alpha > 0, a \in C(\mathbb{R}^+) \), and \( a \in L_1(\mathbb{R}^+) \). If

\[
M(t_0) = \exp \int_{t_0}^{t} Me^{\alpha s} \int_{t_0}^{s} a(\tau) d\tau ds < \infty, \quad t \geq t_0,
\]

where \( c = |y_0|Me^{\alpha t_0} \), then all solutions of (2.2) approach zero as \( t \to \infty \).

**Theorem 3.7.** Let the solution \( x = 0 \) of (2.1) be EASV. Suppose that the perturbing term \( g(t, y) \) satisfies

\[
\int_{t_0}^{t} |g(s, y(s))| ds \leq e^{-\alpha t} a(t) w(|y(t)|),
\]

where \( \alpha > 0, a, w \in C(\mathbb{R}^+) \), \( a, w \in L_1(\mathbb{R}^+) \), and \( w(u) \) is nondecreasing in \( u \). If

\[
M(t_0) = W^{-1} \left[ W(c) + M \int_{t_0}^{\infty} a(s) ds \right] < \infty, b_1 = \infty,
\]

where \( c = M|y_0|e^{\alpha t_0} \), then all solutions of (2.2) approach zero as \( t \to \infty \).
Proof. Let \( x(t) = x(t, t_0, y_0) \) and \( y(t) = y(t, t_0, y_0) \) be solutions of (2.1) and (2.2), respectively. Since the solution \( x = 0 \) of (2.1) is EASV, by remark 2.2, it is EVS. Using Lemma 2.3 and (3.5), we have

\[
|y(t)| \leq |x(t)| + \int_{t_0}^{t} |\Phi(t, s, y(s))| \int_{t_0}^{s} |g(\tau, y(\tau))| d\tau ds
\]

\[
\leq M |y_0| e^{-\alpha(t-t_0)} + \int_{t_0}^{t} M e^{-\alpha(t-s)} a(s) \frac{w(|y(s)|)}{e^{\alpha s}} ds
\]

\[
\leq M |y_0| e^{-\alpha(t-t_0)} + \int_{t_0}^{t} M e^{-\alpha t} a(s) w(|y(s)| e^{\alpha s}) ds.
\]

Set \( u(t) = |y(t)| e^{\alpha t} \). Since \( w(u) \) is nondecreasing, an application of Lemma 2.5 obtains

\[
|y(t)| \leq e^{-\alpha t} W^{-1} \left[ W(c) + M \int_{t_0}^{t} a(s) ds \right],
\]

where \( c = M |y_0| e^{\alpha t_0} \). From the above estimation, we obtain the desired result.

Letting \( w(y(t)) = y(t) \) in Theorem 3.7, we obtain the following corollary.

**Corollary 3.8.** Let the solution \( x = 0 \) of (2.1) be EASV. Suppose that the perturbing term \( g(t, y) \) satisfies

\[
\int_{t_0}^{t} |g(s, y(s))| ds \leq e^{-\alpha t} a(t) |y(t)|,
\]

where \( \alpha > 0 \), \( a \in C(\mathbb{R}^+) \), and \( a \in L_1(\mathbb{R}^+) \). If

\[
M(t_0) = \exp(\int_{t_0}^{\infty} Ma(s) ds) < \infty,
\]

where \( c = M |y_0| e^{\alpha t_0} \), then all solutions of (2.2) approach zero as \( t \to \infty \).

Let us consider the functional differential system

\[
y' = f(t, y) + \int_{t_0}^{t} g(s, y(s)) ds + h(t, y(t), Ty(t)), \quad y(t_0) = y_0,
\]

where \( g \in C(\mathbb{R}^+ \times \mathbb{R}^n, \mathbb{R}^n) \), \( h \in C(\mathbb{R}^+ \times \mathbb{R}^n \times \mathbb{R}^n, \mathbb{R}^n) \), \( g(t, 0) = 0 \), \( h(t, 0, 0) = 0 \), and \( T : C(\mathbb{R}^+, \mathbb{R}^n) \to C(\mathbb{R}^+, \mathbb{R}^n) \) is a continuous operator.

We need the lemma to prove the following theorem.
Lemma 3.9. Let \( k, u, \lambda_1, \lambda_2, \lambda_3, \lambda_4 \in C(\mathbb{R}^+) \), \( w \in C((0,\infty)) \), \( u \leq w(u) \) and \( w(u) \) be nondecreasing in \( u \). Suppose that for some \( c \geq 0 \),

\[
(3.7) \quad u(t) \leq c + \int_{t_0}^t \lambda_1(s) \left[ \int_{t_0}^s [\lambda_2(\tau)u(\tau) + \lambda_3(\tau) \int_{t_0}^\tau k(r)w(u(r))dr]d\tau + \lambda_4(s)u(s) \right]ds,
\]

for \( t \geq t_0 \geq 0 \) and for some \( c \geq 0 \). Then

\[
(3.8) \quad u(t) \leq W^{-1} \left[ W(c) + \int_{t_0}^t \lambda_1(s) \left( \int_{t_0}^s (\lambda_2(\tau) + \lambda_3(\tau) \int_{t_0}^\tau k(r)dr)d\tau + \lambda_4(s) \right)ds \right],
\]

for \( t_0 \leq t < b_1 \), where \( W, W^{-1} \) are the same functions as in Lemma 2.4, and

\[
b_1 = \sup \left\{ t \geq t_0 : W(c) + \int_{t_0}^t \lambda_1(s) \left( \int_{t_0}^s (\lambda_2(\tau) + \lambda_3(\tau) \int_{t_0}^\tau k(r)dr)d\tau + \lambda_4(s) \right)ds \in \text{dom}W^{-1} \right\}.
\]

Proof. Define a function \( v(t) \) by the right member of (3.7). Then

\[
v'(t) = \lambda_1(t) \left[ \int_{t_0}^t (\lambda_2(s)u(s) + \lambda_3(s) \int_{t_0}^s k(\tau)w(u(\tau))d\tau)ds + \lambda_4(t)u(t) \right],
\]

which implies

\[
v'(t) \leq \lambda_1(t) \left[ \int_{t_0}^t (\lambda_2(s) + \lambda_3(s) \int_{t_0}^s k(\tau)d\tau)ds + \lambda_4(t) \right]w(v(t)),
\]

since \( v \) and \( w \) are nondecreasing, \( u \leq w(u) \), and \( u(t) \leq v(t) \). Now, by integrating the above inequality on \([t_0,t]\) and \( v(t_0) = c \), we have

\[
(3.9) \quad v(t) \leq c + \int_{t_0}^t \lambda_1(s) \left[ \int_{t_0}^s (\lambda_2(\tau) + \lambda_3(\tau) \int_{t_0}^\tau k(r)dr)d\tau + \lambda_4(s) \right]w(v(s))ds.
\]

Then, by the well-known Bihari-type inequality, (3.9) yields the estimate (3.8).

\[
(3.10) \quad \left| g(t,y) \right| \leq a(t) |y(t)| + b(t) \int_{t_0}^t k(s)w(|y(s)|)ds
\]

and

\[
(3.11) \quad |h(t,y(t),Ty(t))| \leq c(t) |y(t)|,
\]

\[\square\]
Thus, by (3.12), we have

\[ M(t_0) = W^{-1} \left[ W(M) + M \int_{t_0}^{\infty} \left( \int_{t_0}^{s} (a(\tau) + b(\tau) \int_{t_0}^{\tau} k(r)dr) d\tau + c(s) \right) ds \right], \]

where \( M(t_0) < \infty \) and \( b_1 = \infty \). Then the zero solution of (3.6) is ULS whenever the zero solution of (2.1) is ULSV.

Proof. Let \( x(t) = x(t, t_0, y_0) \) and \( y(t) = y(t, t_0, y_0) \) be solutions of (2.1) and (3.6), respectively. Since \( x = 0 \) of (2.1) is ULSV, it is ULS by ([9], Theorem 3.3). Using the nonlinear variation of constants formula, (10), and (3.11), we have

\[
|y(t)| \leq |x(t)| + \int_{t_0}^{t} |\Phi(t, s, y(s))| \left( \int_{t_0}^{s} |g(\tau, y(\tau))| d\tau + |h(s, y(s), Ty(s))| \right) ds
\]

\[
\leq M|y_0| + \int_{t_0}^{t} M|y_0| \left[ \int_{t_0}^{s} |g(\tau, y(\tau))| d\tau \right. + b(\tau) \int_{t_0}^{\tau} k(r)w(\frac{|y(\tau)|}{|y_0|}) dr d\tau
\]

\[
+ c(s) |y(s)| \right] ds.
\]

Set \( u(t) = \frac{|y(t)|}{|y_0|} \). Now an application of Lemma 3.9 yields

\[
|y(t)| \leq |y_0| W^{-1} \left[ W(M) + M \int_{t_0}^{t} \left( \int_{t_0}^{s} (a(\tau) + b(\tau) \int_{t_0}^{\tau} k(r)dr) d\tau + c(s) \right) ds \right].
\]

Thus, by (3.12), we have \( |y(t)| \leq M(t_0)|y_0| \) for some \( M(t_0) > 0 \) whenever \( |y_0| < \delta \), and so the proof is complete.

Remark 3.11. Letting \( c(t) = 0 \) in Theorem 3.10, we obtain the same result as that of Corollary 3.2.

Theorem 3.12. For the perturbed (3.6), we assume that

\[
\int_{t_0}^{t} |g(s, y(s))| ds \leq a(t)|y(t)| + b(t) \int_{t_0}^{t} k(s)|y(s)| ds,
\]

and

\[
|h(t, y(t), Ty(t))| \leq c(t)|y(t)|,
\]

where \( a, b, c, k \in C(\mathbb{R}^+) \), \( a, b, c, k \in L_1(\mathbb{R}^+) \), \( w \in C((0, \infty)) \), \( u \leq w(u) \), \( w(u) \) is nondecreasing in \( u \), and \( \frac{1}{v} w(u) \leq w(\frac{u}{v}) \) for some \( v > 0 \),

\[
M(t_0) = W^{-1} \left[ W(M) + M \int_{t_0}^{\infty} (a(s) + c(s) + b(s) \int_{t_0}^{s} k(\tau) d\tau) ds \right],
\]

and

\[
\sqrt{\int_{t_0}^{t} \frac{1}{w(t)} dt} \leq M(t_0) \leq M(t_0)^{\frac{1}{2}}.
\]
where $M(t_0) < \infty$ and $b_1 = \infty$. Then the zero solution of (3.6) is ULS whenever the zero solution of (2.1) is ULSV.

Proof. Let $x(t) = x(t, t_0, y_0)$ and $y(t) = y(t, t_0, y_0)$ be solutions of (2.1) and (3.6), respectively. Since $x = 0$ of (2.1) is ULSV, it is ULS by ([9], Theorem 3.3). Using the nonlinear variation of constants formula , (3.13), and (3.14), we have

$$|y(t)| \leq |x(t)| + \int_{t_0}^{t} |\Phi(t, s, y(s))|(\int_{t_0}^{s} |g(\tau, y(\tau))|d\tau + |h(s, y(s), Ty(s))|)ds$$

$$\leq M|y_0| + \int_{t_0}^{t} M|y_0|[\|(a(s) + c(s))\|_{\infty} + b(s) \int_{t_0}^{s} k(\tau)w(|y(\tau)|)|d\tau]ds$$

Set $u(t) = |y(t)||y_0|^{-1}$. Now an application of Lemma 2.6 yields

$$|y(t)| \leq |y_0|W^{-1}\left[W(M) + M \int_{t_0}^{t} (a(s) + c(s) + b(s) \int_{t_0}^{s} k(\tau)d\tau)ds\right],$$

Thus, by (3.15), we have $|y(t)| \leq M(t_0)|y_0|$ for some $M(t_0) > 0$ whenever $|y_0| < \delta$, and so the proof is complete. \hfill \Box

Remark 3.13. Letting $b(t) = c(t) = 0$ in Theorem 3.12, we obtain the same result as that of Corollary 3.4.

Theorem 3.14. Let the solution $x = 0$ of (2.1) be EASV. Suppose that the perturbed term $g(t, y)$ satisfies

$$\int_{t_0}^{t} |g(s, y(s))|ds \leq e^{-\alpha t}\left[(a(t)|y(t)| + b(t) \int_{t_0}^{t} k(s)w(|y(s)|)ds\right],$$

and

$$|h(t, y(t), Ty(t))| \leq e^{-\alpha t}c(t)|y(t)|,$$

where $\alpha > 0$, $a, b, c, k, w \in C(\mathbb{R}^+)$, $a, b, c, k \in L_1(\mathbb{R}^+)$ and $w(u)$ is nondecreasing in $u$, $u \leq w(u)$, and $\frac{1}{v}w(u) \leq w(\frac{u}{v})$ for some $v > 0$. If

$$M(t_0) = W^{-1}\left[W(c) + M \int_{t_0}^{\infty} (a(s)+c(s)+b(s) \int_{t_0}^{s} k(\tau)d\tau)ds\right] < \infty, b_1 = \infty,$$

where $c = M|y_0|e^{\alpha t_0}$, then all solutions of (3.6) approach zero as $t \to \infty$. 

Proof. Let \( x(t) = x(t, t_0, y_0) \) and \( y(t) = y(t, t_0, y_0) \) be solutions of (2.1) and (3.6), respectively. Since the solution \( x = 0 \) of (2.1) is EASV, it is EAS. Using Lemma 2.3, (3.16), and (3.17), we have

\[
|y(t)| \leq |x(t)| + \int_{t_0}^{t} |\Phi(t, s, y(s))| \left( \int_{t_0}^{s} |g(\tau, y(\tau))|d\tau + |h(s, y(s), Ty(s))| \right) ds
\]

\[
\leq M|y_0|e^{-\alpha(t-t_0)} + \int_{t_0}^{t} Me^{-\alpha(t-s)} |e^{-\alpha s} a(s)| |y(s)| + e^{-\alpha s} b(s) \int_{t_0}^{s} k(\tau) w(|y(\tau)|) d\tau + e^{-\alpha s} c(s) |y(s)| ds.
\]

\[
\leq M|y_0|e^{-\alpha(t-t_0)} + \int_{t_0}^{t} Me^{-\alpha t} (a(s) + c(s)) |y(s)| e^{\alpha s} ds + \int_{t_0}^{t} Me^{-\alpha t} b(s) \int_{t_0}^{s} k(\tau) w(|y(\tau)| e^{\alpha \tau}) d\tau ds.
\]

Set \( u(t) = |y(t)| e^{\alpha t} \). Since \( w(u) \) is nondecreasing, it follows from Lemma 2.6 and (3.18) that

\[
|y(t)| \leq e^{-\alpha t} W^{-1} \left[ W(c) + M \int_{t_0}^{t} (a(s) + c(s)) + b(s) \int_{t_0}^{s} k(\tau) d\tau ds \right]
\]

\[
\leq e^{-\alpha t} M(t_0), \quad t \geq t_0,
\]

where \( c = M|y_0| e^{\alpha t_0} \). From the above estimation, we obtain the desired result. \( \Box \)

Remark 3.15. Letting \( b(t) = c(t) = 0 \) in Theorem 3.14, we obtain the same result as that of Corollary 3.8.

Theorem 3.16. Let the solution \( x = 0 \) of (2.1) be EASV. Suppose that the perturbed term \( g(t, y) \) satisfies

\[
|g(t, y(t))| \leq e^{-\alpha t} \left( a(t) |y(t)| + b(t) \int_{t_0}^{t} k(s) w(|y(s)|) ds \right),
\]

and

\[
|h(t, y(t), Ty(t))| \leq e^{-\alpha t} c(t) |y(t)|,
\]
where \( \alpha > 0 \), \( a, b, c, k, w \in C(\mathbb{R}^+) \), \( a, b, c, k, w \in L_1(\mathbb{R}^+) \) and \( w(u) \) is nondecreasing in \( u \), \( u \leq w(u) \), and \( \frac{1}{v} w(u) \leq w(\frac{u}{v}) \) for some \( v > 0 \). If (3.21)
\[
M(t_0) = W^{-1}\left[W(c) + M \int_{t_0}^{\infty} (c(s)) + \int_{t_0}^{t} a(\tau)d\tau + b(s) \int_{t_0}^{s} k(\tau)d\tau ds\right] < \infty,
\]
b_1 = \infty, where \( c = M|y_0|e^{\alpha t_0} \), then all solutions of (3.6) approach zero as \( t \to \infty \).

**Proof.** Let \( x(t) = x(t, t_0, y_0) \) and \( y(t) = y(t, t_0, y_0) \) be solutions of (2.1) and (3.6), respectively. Since the solution \( x = 0 \) of (2.1) is EAS, it is EAS. Using Lemma 2.3, (3.19), and (3.20), we have
\[
|y(t)| \leq |x(t)| + \int_{t_0}^{t} |\Phi(t, s, y(s))| (\int_{s}^{t} |g(\tau, y(\tau))|d\tau + |h(s, y(s), Ty(s))|)ds
\]
\[
\leq M|y_0|e^{-\alpha(t-t_0)} + \int_{t_0}^{t} Me^{-\alpha(t-s)} [\int_{t_0}^{s} (e^{-\alpha \tau}a(\tau)|y(\tau)|]
\]
\[
+ e^{-\alpha \tau} b(\tau) \int_{t_0}^{\tau} k(r)w(|y(r)|)dr d\tau + e^{-\alpha \tau} c(s)|y(s)|]ds
\]
\[
\leq M|y_0|e^{-\alpha(t-t_0)} + \int_{t_0}^{t} Me^{-\alpha t} (c(s)|y(s)|e^{\alpha s} ds + \int_{t_0}^{s} a(\tau)|y(\tau)|e^{\alpha \tau} d\tau)
\]
\[
+ \int_{t_0}^{t} Me^{-\alpha t} b(s) \int_{t_0}^{s} k(\tau)w(|y(\tau)|e^{\alpha \tau})d\tau ds.
\]
Set \( u(t) = |y(t)|e^{\alpha t} \). Since \( w(u) \) is nondecreasing, it follows from Corollary 2.8 and (3.21) that
\[
|y(t)| \leq e^{-\alpha t} W^{-1}\left[W(c) + M \int_{t_0}^{t} (c(s)) + \int_{t_0}^{t} a(\tau)d\tau + b(s) \int_{t_0}^{s} k(\tau)d\tau ds\right]
\]
\[
\leq e^{-\alpha t} M(t_0), \quad t \geq t_0,
\]
where \( c = M|y_0|e^{\alpha t_0} \). From the above estimation, we obtain the desired result. \( \square \)

**Remark 3.17.** Letting \( b(t) = c(t) = 0 \) in Theorem 3.16, we obtain the same result as that of Corollary 3.6.

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References


Lipschitz and asymptotic stability of perturbed differential equations

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