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Boundary Value Problem for a System of Fredholm Integro-Differential Equations with Maxima

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Abstract. *A Dzhumabayev's parameterization method is proposed to solve a "linear" two-point boundary value problem for a Fredholm integro-differential equation with maxima. The system of differential equations is changed with the system of integral equations. Then by the method of contracting mapping is studied the integral equation in the space $BD([0, T], \mathbb{R}^n)$. As a practical way of solving the original problem, it is transformed into a multipoint boundary value problem with parameters. Introduction of additional parameters yields a special Cauchy problem for a system of integro-differential equations with parameters on the subintervals. Using the solution to this problem, the boundary condition and continuity conditions of solutions at the interior points of the partition, we construct a system of linear algebraic equations in parameters. We give the algorithms of how to calculate the solutions of multipoint boundary value problem.*

Key words: *Fredholm integro-differential equation, parameterization method, boundary value problem, maxima, solvability.*

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1 Introduction. Problem statement

The theory of integro-differential equations are associated with its applications [1]–[4]. Various kind of problems for these equations have been studied and many works are published (see, for example, [5]–[15]).

In the present paper, on the interval $\Omega \equiv [0, T]$ we consider the "linear" boundary value problem

$$\frac{dx(t)}{dt} = A(t)x(t) + B(t) \max \left\{ x(\tau) : \tau \in [\delta_1(t); \delta_2(t)] \right\} +$$

$$+ \int_0^T K(t, s)x(s)ds + f(t), \quad t \in (0, T), \quad (1.1)$$

$$B_0x(0) + C_0x(T) = D_0, \quad D_0 \in \mathbb{R}^n, \quad (1.2)$$

where $\delta_\kappa(t) \in C[\delta_0, \delta_1]$, $0 < \delta_0 = \max_{\kappa=1,2} \min_{0 \leq t \leq T} \delta_\kappa(t)$, $\delta_0 < \delta_1 = \max_{\kappa=1,2} \max_{0 \leq t \leq T} \delta_\kappa(t) < T$, $\kappa = 1, 2$, the $(n \times n)$ matrices $A(t)$ and $B(t)$ are continuous functions on $[0, T]$ and $K(t, s)$ in $[0, T] \times [0, T]$ is continuous matrix-function, the n -dimensional vector-function $f(t)$ is also continuous on $[0, T]$, $\|x(t)\| = \max_{i=1, N} |x_i(t)|$.

Denote by $C([0, T], \mathbb{R}^n)$ the space of all continuous functions $x : [0, T] \rightarrow \mathbb{R}^n$ with the norm $\|x(t)\|_1 = \max_{t \in [0, T]} \|x(t)\|$. By a solution to problem (1.1), (1.2) we mean a continuously differentiable on $(0, T)$ vector-function $x(t) \in C([0, T], \mathbb{R}^n)$ satisfying equation (1.1) and boundary condition (1.2).

In [16]–[20], the problem (1.1),(1.2) is studied by the parameterization method. The interval $[0, T]$ was divided into N parts, the values of a solution to problem (1.1),(1.2) at the left endpoints of the subintervals are introduced as additional parameters, and problem (1.1), (1.2) is reduced to an equivalent problem with parameters. Employing a regular partition reduced the problem to a system of linear algebraic equations in parameters. It was proved that the solvability of this system is equivalent to that of problem (1.1), (1.2). This fact enabled that to establish criteria for the unique solvability of linear boundary value problems for Fredholm integro-differential equations. The construction of a system of linear algebraic equations is the basis for methods and algorithms for solving problem (1.1), (1.2). The Dzhumabaev's parametrization method is developed, in particular, in the works [21]–[27].

Let $X(t)$ is the fundamental matrix of the differential equation $\frac{dX(t)}{dt} = A(t)X(t)$. Then from the equation (1.1) we obtain

$$\begin{aligned} x(t) = X(t) \int_0^t X^{-1}(s) \left(A(s)x(s) + B(s) \max \{x(\tau) : \tau \in [\delta_1(s); \delta_2(s)]\} \right) ds + \\ + X(t) \int_0^t X^{-1}(s) \int_0^T K(s, \theta)x(\theta)d\theta ds + X(t) \int_0^t X^{-1}(s)f(s)ds. \end{aligned} \quad (1.3)$$

The unique solvability of the equation (1.3) we prove in the space $BD([0, T], \mathbb{R}^n)$.

Solution to problem (1.1), (1.2) is continuously differentiable on $(0, T)$ and satisfying the differential equation (1.1) and boundary condition (1.2).

2 Existence and uniqueness of solution of the equation (1.3)

We use the Banach space $BD([0, T], \mathbb{R}^n)$ with the norm

$$\|x(t)\|_{BD[0, T]} = \|x(t)\|_1 + h \|x'(t)\|_1,$$

where $0 < h = \max_{0 \leq t \leq T} |\delta_1(t)| + \max_{0 \leq t \leq T} |\delta_2(t)|$.

In our further calculations need in the following lemma.

Lemma 2.1 ([28]). *For the difference of two functions with maxima there holds the following estimate*

$$\begin{aligned} & \left\| \max \{x(\tau) : \tau \in [t-h, t]\} - \max \{y(\tau) : \tau \in [t-h, t]\} \right\|_1 \leq \\ & \leq \|x(t) - y(t)\|_1 + h \left\| \frac{\partial}{\partial t} [x(t) - y(t)] \right\|_1, \end{aligned}$$

where $0 < h = \text{const}$.

For the equation (1.3) we consider the following iteration process:

$$\begin{aligned} x^0(t) &= g(t) \equiv X(t) \int_0^t X^{-1}(s) f(s) ds, \quad t \in [0, T], \\ x^{k+1}(t) &= g(t) + X(t) \int_0^t X^{-1}(s) \left(A(s)x^k(s) + B(s) \max \{x^k(\tau) : \tau \in [\delta_1(s), \delta_2(s)]\} \right) ds + \\ & + X(t) \int_0^t X^{-1}(s) \int_0^T K(s, \theta) x^k(\theta) d\theta ds, \end{aligned} \quad (2.1)$$

where $k = 0, 1, 2, \dots$

Theorem 2.1. *If the following conditions be fulfilled*

$$\|X(t)\|_1 \int_0^t \|X^{-1}(s)\|_1 \max \left\{ \|A(s)\|_1; \|B(s)\|_1; \int_0^T \|K(s, \theta)\|_1 d\theta \right\} ds = C_1 < \infty,$$

where $0 < C_1 = \text{const} < \infty$, and

$\rho = \max \{C_2; h C_3\} < 1$, then the functional-integral equation (1.3) has a unique solution in the class $BD([0, T], \mathbb{R}^n)$, $0 < C_2 = \text{const} < \infty$ and $0 < C_3 = \text{const} < \infty$ define from the formulas (2.5) and (2.6) below.

Proof. We use the iteration process (2.1). Then we obtain that the following estimates are true:

$$\begin{aligned} \|x^0(t)\|_1 &\leq \|g(t)\|_1 = \|X(t)\|_1 \int_0^t \|X^{-1}(s)\|_1 \|f(s)\|_1 ds = g_0 = \text{const} < \infty, \quad (2.2) \\ \|x^{k+1}(t) - x^k(t)\|_1 &\leq \|X(t)\|_1 \int_0^t \|X^{-1}(s)\|_1 \left[\|A(s)\|_1 \times \right. \\ & \times \|x^k(s) - x^{k-1}(s)\|_1 + \|B(s)\|_1 \left. \max \{x^k(\tau) : \tau \in [s-h, s]\} - \right. \\ & \left. - \max \{x^{k-1}(\tau) : \tau \in [s-h, s]\} \right]_1 + \int_0^T \|K(s, \theta)\|_1 \|x^k(\theta) - x^{k-1}(\theta)\|_1 d\theta ds \leq \\ & \leq C_1 \left[2 \|x^k(t) - x^{k-1}(t)\|_1 + \right. \end{aligned}$$

$$+ \left\| \max \{x^k(\tau) : \tau \in [t-h, t]\} - \max \{x^{k-1}(\tau) : \tau \in [t-h, t]\} \right\|_1.$$

Applying the Lemma 2.1 to the last inequality, we obtain

$$\|x^{k+1}(t) - x^k(t)\|_1 \leq C_1 \left[3\|x^k(t) - x^{k-1}(t)\|_1 + h \left\| \frac{d}{dt} (x^k(t) - x^{k-1}(t)) \right\|_1 \right]. \quad (2.3)$$

Similarly, from the equation (1.1) we derive

$$\begin{aligned} \left\| \frac{d}{dt} (x^{k+1}(t) - x^k(t)) \right\|_1 &\leq \|A(t)\|_1 \|x^k(t) - x^{k-1}(t)\|_1 + \int_0^T \|K(t, s)\|_1 \|x^k(s) - x^{k-1}(s)\|_1 ds + \\ &+ \|B(t)\|_1 \left\| \max \{x^k(\tau) : \tau \in [t-h, t]\} - \max \{x^{k-1}(\tau) : \tau \in [t-h, t]\} \right\|_1 \leq \\ &\leq \left(\|A(t)\|_1 + \|B(t)\|_1 + \int_0^T \|K(t, s)\|_1 ds \right) \|x^k(t) - x^{k-1}(t)\|_1 + \\ &+ h \|B(t)\|_1 \left\| \frac{d}{dt} (x^k(t) - x^{k-1}(t)) \right\|_1. \end{aligned} \quad (2.4)$$

We denote that

$$C_2 = \max \left\{ 2C_1; \|A(t)\|_1 + \|B(t)\|_1 + \int_0^T \|K(t, s)\|_1 ds \right\}, \quad (2.5)$$

$$C_3 = \max \left\{ C_1; \|B(t)\|_1 \right\}. \quad (2.6)$$

Then from estimates (2.3) and (2.4) we get

$$\|x^{k+1}(t) - x^k(t)\|_{BD[0, T]} \leq \rho \|x^k(t) - x^{k-1}(t)\|_{BD[0, T]}, \quad (2.7)$$

where $\rho = \max \{C_2; h C_3\} < 1$.

It follows from the estimates (2.2) and (2.7) that the operator on the right-hand side of (1.3) is contraction mapping and the equation (1.3) has a unique solution in the space $BD([0, T], \mathbb{R}^n)$. The theorem is proved. \square

3 Schemes of calculation of the solution

Take some step $h_0 > 0$, where $Nh_0 = T$ ($N \in \mathbb{N}$) and make a partition of interval $[0, T]$:

$$[0, T] = \bigcup_{r=1}^N [(r-1)h_0, rh_0].$$

We will denote by $C([0, T], h_0, \mathbb{R}^{nN})$ the Banach space of continuous vector-functions $x(t) = (x_1(t), x_2(t), \dots, x_N(t))$ with the norm

$$\|x(t)\|_2 = \max_{r=1:N} \sup_{t \in [(r-1)h_0, rh_0]} |x_r(t)|,$$

where $x_r : [(r-1)h_0, rh_0) \rightarrow \mathbb{R}^n$, and $\lim_{t \rightarrow rh_0-0} x_r(t)$ for all $r = \overline{1, N}$ is finite.

We put the parameters $\lambda_r = x_r((r-1)h_0)$ and use the substitutions $u_r(t) = x_r(t) - \lambda_r$ on each r -th subinterval. Then we have the following boundary value problem:

$$\begin{aligned} \frac{du_r(t)}{dt} &= A(t)(u_r(t) + \lambda_r) + B(t) \max \left\{ (u_r(\tau) + \lambda_r) : \tau \in [\delta_1(t); \delta_2(t)] \right\} + \\ &+ \sum_{j=1}^N \int_{t_{j-1}}^{t_j} K(t, s)(u_j(s) + \lambda_j) ds + f(t), \quad t \in [t_{r-1}, t_r), \quad r = \overline{1, N}, \end{aligned} \quad (3.1)$$

$$u_r((r-1)h_0) = 0, \quad r = \overline{1, N}, \quad (3.2)$$

$$B_0(u_1(0) + \lambda_1) + C_0 \lim_{t \rightarrow T-0} u_N(t) + C_0 \lambda_N = D_0, \quad D_0 \in \mathbb{R}^n, \quad (3.3)$$

$$\lim_{t \rightarrow t_p-0} u_p(t) + \lambda_p = u_{p+1}(t_p) + \lambda_{p+1}, \quad p = \overline{1, N-1}. \quad (3.4)$$

Introduction of additional parameters provides us with the initial data (3.2). For fixed values of $\lambda \in \mathbb{R}^{nN}$, solving the special Cauchy problem (3.1), (3.2) for integro-differential equations, we obtain the function $u(t)$. The problem (3.1), (3.2) we write as the equivalent system of integral equations

$$\begin{aligned} u_r(t) &= X(t) \int_{(r-1)h_0}^t X^{-1}(\theta_1) [A(\theta_1) + B(\theta_1)] d\theta_1 \lambda_r + X(t) \int_{(r-1)h_0}^t X^{-1}(\theta_1) \sum_{j=1}^N \int_{t_{j-1}}^{t_j} K(\theta_1, s) ds d\theta_1 \lambda_j + \\ &+ X(t) \int_{(r-1)h_0}^t X^{-1}(\theta_1) \sum_{j=1}^N \int_{t_{j-1}}^{t_j} K(\theta_1, s) ds d\theta_1 \lambda_j + X(t) \int_{\xi_r}^t X^{-1}(\theta_1) f(\theta_1) d\theta_1 + \\ &+ X(t) \int_{(r-1)h_0}^t X^{-1}(\theta_1) A(\theta_1) u_r(\theta_1) d\theta_1 + X(t) \int_{(r-1)h_0}^t X^{-1}(\theta_1) B(\theta_1) \max \left\{ u_r(\tau) : \tau \in [\delta_1(\theta_1); \delta_2(\theta_1)] \right\} d\theta_1 + \\ &+ X(t) \int_{(r-1)h_0}^t X^{-1}(\theta_1) \sum_{j=1}^N \int_{t_{j-1}}^{t_j} K(\theta_1, s) u_j(\theta_1) ds d\theta_1, \quad t \in [(r-1)h_0, rh_0), \quad r = \overline{1, N}. \end{aligned} \quad (3.5)$$

For further continuation, we suppose that $P(t)$ be an arbitrary square matrix continuous on the interval $[(r-1)h_0, rh_0)$ and it has a finite limit $\lim_{t \rightarrow rh_0-0} P(t)$, $r = \overline{1, N}$. Take a numeric $\nu \in \mathbb{N}$ and denote by $\Phi_{\nu, r}(A(\cdot), P(\cdot), t)$ the sum

$$\begin{aligned} &\int_{(r-1)h_0}^t P(s_1) ds_1 + \int_{(r-1)h_0}^t A(s_1) \int_{(r-1)h_0}^{s_2} P(s_2) ds_2 ds_1 + \dots + \\ &+ \int_{(r-1)h_0}^t A(s_1) \dots \int_{(r-1)h_0}^{s_{\nu-2}} A(s_{\nu-1}) \int_{(r-1)h_0}^{s_{\nu-1}} P(s_\nu) ds_\nu ds_{\nu-1} \dots ds_1, \quad t \in [(r-1)h_0, rh_0), \quad r = \overline{1, N}. \end{aligned}$$

The sum $\Phi_{\nu,r}(A(\cdot), P(\cdot), t)$ is continuous on $[(r-1)h_0, rh_0)$ and has a finite limit

$$\lim_{t \rightarrow rh_0-0} \Phi_{\nu,r}(A(\cdot), P(\cdot), t) = \Phi_{\nu,r}(A(\cdot), P(\cdot), rh_0) \text{ for all } nu \in \mathbb{N}, r = \overline{1, N}.$$

It is evident that $\Phi_{*,r}(A(\cdot), P(\cdot), t) = \lim_{\nu \rightarrow \infty} \Phi_{\nu,r}(A(\cdot), P(\cdot), t)$ is a sum of uniformly convergent series on $[(r-1)h_0, rh_0)$, and the sum is continuous on the interval $[(r-1)h_0, rh_0)$ and has a finite limit

$$\lim_{t \rightarrow rh_0-0} \Phi_{*,r}(A(\cdot), P(\cdot), t) = \Phi_{*,r}(A(\cdot), P(\cdot), rh_0), \quad r = \overline{1, N}.$$

Substituting the right-hand side of (3.5) into $u_r(s)$ in (3.5) and repeating the process ν ($\nu \in \mathbb{N}$) times, we obtain the following presentation for a function $u_r(t)$:

$$\begin{aligned} u_r(t) = & F_{\nu,r}(t)\lambda_r + G_{\nu,r}(u_r, t) + H_{\nu,r}(u_r, t) + \\ & + \Psi_{\nu,r}(u_r, t) + K_{\nu,r}(t), \quad t \in [(r-1)h_0, rh_0), \quad r = \overline{1, N}, \end{aligned} \quad (3.6)$$

where

$$F_{\nu,r}(t) = \Phi_{\nu,r}(A(\cdot), A(\cdot) + B(\cdot), t), K_{\nu,r}(t) = \Phi_{\nu,r}(A(\cdot), f(\cdot), t), H_{\nu,r}(t) = \Phi_{\nu,r}(A(\cdot), B(\cdot) \max\{u_r(\tau)\}, t),$$

and

$$\begin{aligned} \Psi_{\nu,r}(u_r, t) &= \int_{(r-1)h_0}^t A(s_1) \dots \int_{(r-1)h_0}^{s_{\nu-1}} \sum_{j=1}^N \int_{t_{j-1}}^{t_j} K(\theta, s_\nu) u_j(\theta) \theta ds_\nu \dots ds_1, \\ H_{\nu,r}(u_r, t) &= \int_{(r-1)h_0}^t A(s_1) \dots \int_{(r-1)h_0}^{s_{\nu-1}} B(s_\nu) \max\{u_r(\tau_\nu) : \tau \in [s_\nu - h, s_\nu]\} ds_\nu \dots ds_1, \\ G_{\nu,r}(u_r, t) &= \int_{(r-1)h_0}^t A(s_1) \dots \int_{(r-1)h_0}^{s_{\nu-1}} A(s_\nu) u_r(s_\nu) ds_\nu \dots ds_1, \quad t \in [(r-1)h_0, rh_0), \quad r = \overline{1, N}. \end{aligned}$$

Determine $\lim_{t \rightarrow rh_0-0} u_r(t)$, $r = \overline{1, N}$ from the formula (3.6). Substituting the appropriate expressions into (3.3) and (3.4), pre-multiplying (3.3) by $h_0 > 0 : Nh_0 = T$, we obtain a system of linear algebraic equations with respect to parameters:

$$Q_\nu(h_0)\lambda = -K_\nu(h_0) - G_\nu(u, h_0) - H_\nu(u, h_0) - \Psi_{\nu,r}(u, h_0), \quad \lambda \in \mathbb{R}^{nN},$$

where $Q_\nu(h_0) =$

$$\begin{pmatrix} h_0 B_0 & O & O & \dots & O & h_0 C_0 (I + F_{\nu,N}(Nh_0)) \\ I + K_{\nu,1}(h_0) & -I & O & \dots & O & O \\ O & I + K_{\nu,2}(2h_0) & -I & \dots & O & O \\ \dots & \dots & \dots & \dots & \dots & \dots \\ O & O & O & \dots & -I & O \\ O & O & O & \dots & I + K_{\nu,N-1}((N-1)h_0) & -I \end{pmatrix},$$

$I : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is the identity matrix, $O : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a zero matrix,

$$K_\nu(h_0) = (-h_0 D_0 + h_0 C_0 F_{\nu,N}(Nh_0), K_{\nu,1}(h_0), \dots, K_{\nu,N-1}((N-1)h_0)) \in \mathbb{R}^{nN},$$

$G_\nu(u, h_0) = (h_0 C_0 G_{\nu, N}(u_N, Nh_0), G_{\nu, 1}(u_1, h_0), \dots, G_{\nu, N-1}(u_{N-1}, (N-1)h_0)) \in \mathbb{R}^{nN}$. Similarly it is defined $H_\nu(u, h_0)$ and $\Psi_{\nu, r}(u, h_0)$.

It is clear that we find the solution $(\lambda, u(t))$ to the multi-point boundary value problem with parameters (3.1)–(3.4), where $\lambda \in \mathbb{R}^{nN}$, $u(t) = (u_1(t), u_2(t), \dots, u_N(t))$. Suppose that for given ν, h_0 the matrix $Q_\nu(h_0) : \mathbb{R}^{nN} \rightarrow \mathbb{R}^{nN}$ has an inverse one.

a) Find the initial approximation on parameter $\lambda^{(0)} = (\lambda_1^{(0)}, \lambda_2^{(0)}, \dots, \lambda_N^{(0)}) \in \mathbb{R}^{nN}$ solving the system of functions $Q_\nu(h_0)\lambda = -F_\nu(h)$.

b) Determine the components of function system $u^{(0)}(t) = (u_1^{(0)}(t), u_2^{(0)}(t), \dots, u_N^{(0)}(t))$ according to the formulas

$$u_r^{(0)}(t) = F_{\nu, r}(t)\lambda_r^{(0)} + K_{\nu, r}(t), \quad t \in [(r-1)h_0, rh_0], \quad r = \overline{1, N}.$$

c) Find the next approximation on parameter $\lambda^{(1)} = (\lambda_1^{(1)}, \lambda_2^{(1)}, \dots, \lambda_N^{(1)}) \in \mathbb{R}^{nN}$ solving the system of equations $Q_\nu(h_0)\lambda = -K_\nu(u^{(0)}, h_0) - G_\nu(u^{(0)}, h_0) - H_\nu(u^{(0)}, h_0)$.

d) Determine the components of function system $u^{(1)}(t) = (u_1^{(1)}(t), u_2^{(1)}(t), \dots, u_N^{(1)}(t))$ according to the formulas

$$u_r^{(1)}(t) = F_{\nu, r}(t)\lambda_r^{(1)} + K_{\nu, r}(t) + G_{\nu, r}(u_r^{(0)}, t) + H_{\nu, r}(u_r^{(0)}), \quad t \in [(r-1)h_0, rh_0], \quad r = \overline{1, N}.$$

And so on. Continuing this process, at the k -th step of algorithm we obtain the pair $(\lambda^{(k)}, u^{(k)}(t))$, $k = 0, 1, \dots$

4 Main result

In light of equivalence of problems (1.1), (1.2) and (3.1)–(3.4), the Theorem 2.1 leads to

Theorem 4.1. *The boundary value problem (1.1), (1.2) is uniquely solvable, if only if for given $h > 0 : Nh = T$ ($N \in \mathbb{N}$), $\chi \in (0, 1]$ there exists $\nu = \nu(h)$ ($\nu \in \mathbb{N}$) such that the matrix $Q_\nu(h) : \mathbb{R}^{nN} \rightarrow \mathbb{R}^{nN}$ is invertible, and the conditions of the theorem 2.1 are fulfilled.*

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