



A NOTE ON SYSTEMS OF SUMMATION INEQUALITIES

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ABSTRACT

In this paper we discuss some systems of summation inequalities. We also discuss the under and over functions of systems of summation equations.

Keywords: Difference Equation, Summation Equation, Summation Inequality, Under and Over Function.

1. INTRODUCTION:

Agarwal [1], Kelley and Peterson [9] developed the theory of difference equations and difference inequalities. Some difference inequalities and comparison results are obtained by K. L. Bondar [2, 3]. Some summation and difference inequalities are obtained in K. L. Bondar [4, 5]. K. L. Bondar, V. C. Borkar, S. T. Patil [6, 7] and Dang H., Oppenheimer S.F.[8] obtained the existence and uniqueness results for difference equations. Some differential and integral inequalities are given in [10]. In this paper we discuss about systems of summation inequalities. We also discuss the under and over functions of systems of summation equations.

2. PRELIMINARY NOTES

Let $J = \{t_0, t_0 + 1 \dots t_0 + a\}$, $t_0 \geq 0$, $t_0 \in R$, and E be an open subset of R^n , consider the difference equations with an initial condition,

$$\Delta u(t) = g(t, u(t)), u(t_0) = u_0 \tag{1}$$

where $u_0 \in E$, $u: J \rightarrow E$, $g: J \times E \rightarrow R^n$.

The function $\phi: J \rightarrow R^n$ is said to be a solution of initial value problem (1), if it satisfies

$$\Delta \phi(t) = g(t, \phi(t)); \phi(t_0) = u_0.$$

The initial value problem is equivalent to the problem

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

By summation convention $\sum_{s=t_0}^{t_0-1} g(s, u(s)) = 0$ and so $u(t)$ given above is the solution of (1).

3. MAIN RESULTS:

Theorem: 3.1 Assume that

(i) $K: J \times J \times R^n \rightarrow R^n$ and $K(t, s, x)$ is nondecreasing in x for each fixed (t, s) and one of the inequalities

$$x(t) \leq h(t) + \sum_{s=t_0}^{t-1} K(t, s, x(s)), \tag{2}$$

$$y(t) \geq h(t) + \sum_{s=t_0}^{t-1} K(t, s, y(s)) \tag{3}$$

is strict where $x, y: J \rightarrow R^n$;

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(ii) $x(t_0) < y(t_0)$. Then

$$x(t) < y(t), \quad t \geq t_0. \tag{4}$$

Proof: Assume that the conclusion (4) is false. Then the set

$$Z = \bigcup_{i=1}^n [t \in [t_0, \infty) : x_i(t) \geq y_i(t)]$$

is nonempty. Let $t_1 = \inf Z$. By (ii), it is clear $t_1 > t_0$. Furthermore, since Z is closed, $t_1 \in Z$, and consequently there exists an index j such that

$$\begin{aligned} x_j(t_1) &= y_j(t_1), \\ x_j(t) &< y_j(t), \quad t_0 \leq t < t_1, \\ x_i(t) &\leq y_i(t), \quad t_0 \leq t < t_1, \quad i \neq j. \end{aligned}$$

Since K is monotone nondecreasing in x , it follows that

$$K_j(t_1, s, x(s)) \leq K_j(t_1, s, y(s)).$$

Hence, using (2) and (3), we arrive at the inequality

$$\begin{aligned} x_j(t_1) &\leq h_j(t_1) + \sum_{s=t_0}^{t_1-1} K_j(t_1, s, x(s)) \\ &\leq h_j(t_1) + \sum_{s=t_0}^{t_1-1} K_j(t_1, s, y(s)) \\ &< y_j(t_1). \end{aligned}$$

This is a contradiction to the fact that $x_j(t_1) = y_j(t_1)$. Hence Z is empty and the theorem is proved.

Let us now consider the summation operator defined by

$$K\phi = \sum_{s=t_0}^{t_1-1} K(t, s, \phi(s)). \tag{5}$$

Definition: 3.2 We shall say that the operator K is monotone nondecreasing if, for any $\phi_1, \phi_2 : J \rightarrow R^n$ such that, for any $t_1 > t_0$,

$$\phi_1(t) < \phi_2(t), \quad t_0 \leq t < t_1,$$

implies

$$K\phi_1(t_1) \leq K\phi_2(t_1).$$

Theorem: 3.3 Let the operator K defined by (5) be monotone nondecreasing. Suppose further that, for $t > t_0$,

$$x - Kx < y - Ky, \tag{6}$$

where $x, y : J \times R^n$. Then $x(t_0) < y(t_0)$ implies

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

Proof: Assume that the conclusion of theorem is false. Then set

$$Z = \bigcup_{i=1}^n [t \in [t_0, \infty) : x_i(t) \geq y_i(t)]$$

is nonempty. Let $t_1 = \inf Z$. By (ii), it is clear that $t_1 > t_0$. Furthermore, since Z is closed, $t_1 \in Z$, and consequently there exists an index j such that

$$\begin{aligned} x_j(t_1) &= y_j(t_1), \\ x_j(t) &< y_j(t), \quad t_0 \leq t < t_1, \end{aligned}$$

$$x_i(t) \leq y_i(t), \quad t_0 \leq t < t_1, \quad i \neq j.$$

Since K is monotone nondecreasing in x and using above inequalities, it follows that,

$$K_j x_j(t_1) \leq K_j y_j(t_1). \quad (7)$$

As a result, (6) and (7) yield

$$\begin{aligned} x_j(t_1) &= x_j(t_1) - K_j x_j(t_1) + K_j x_j(t_1) \\ &< y_j(t_1) - K_j y_j(t_1) + K_j y_j(t_1) \\ &\leq y_j(t_1). \end{aligned}$$

This contradicts the fact that, at $t = t_1$, $x_j(t_1) = y_j(t_1)$, and hence the proof is complete.

Definition: 3.4 A function $u : J \rightarrow R^n$ is said to be an under function of the system of summation equation

$$x = j + Kx \quad (8)$$

if it satisfies the inequality

$$u < h + Ku.$$

Similarly u is said to be an over function of (8) if verifies the system of inequality

$$u > h + Ku,$$

whereas if u satisfies equation (8), it is said to be a solution of (8).

Theorem: 3.5 Let the operator K defined by (5) be monotone nondecreasing. Suppose that $x, y, z: J \rightarrow R^n$ be an under function, a solution and an over function of (8), respectively on J . Then

$$x(t_0) < y(t_0) < z(t_0)$$

implies

$$x(t) < y(t) < z(t), \quad t \geq t_0.$$

Proof: As $x(t)$ is an under function and $y(t)$ is a solution of (8) respectively, we have

$$\begin{aligned} x(t) &< h(t) + \sum_{s=t_0}^{t-1} K(t, s, x(s)) \quad \text{and} \\ y(t) &= h(t) + \sum_{s=t_0}^{t-1} K(t, s, y(s)). \end{aligned}$$

Also if $x(t_0) < y(t_0)$, they by Theorem 3.1, we have

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

Similarly using definition of solution, an over function of (8) and by Theorem 3.1 again we obtain

$$y(t) < z(t), \quad t \geq t_0.$$

Hence

$$x(t) < y(t) < z(t), \quad t \geq t_0.$$

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