

ULAM TYPE STABILITY FOR A CLASS OF SECOND ORDER NONLINEAR DIFFERENTIAL EQUATIONS

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Abstract. In this paper, we are concerned with the stability problem of a general class of second order nonlinear differential equations in the sense of Hyers-Ulam-Rassias and Hyers-Ulam. In our proofs, we show that some of the common restrictions widely used in well-known papers that deal with similar problems on bounded intervals are unnecessary. Therefore, we obtain stability results for second order differential equations with few assumptions on bounded intervals.

Keywords: Hyers-Ulam-Rassias stability, differential equations, generalized metric.

1. Introduction

Hyers-Ulam stability, initiated with a talk of S. M. Ulam [26] at Wisconsin University in 1940 and the response of D. H. Hyers [5] in 1941, is a subject that provides an approximate solution for the exact solution in a simple form for differential equations. In 1978, T. Rassias [21] provided a remarkable generalization, which known as Hyers-Ulam-Rassias stability today.

Ulam type stability problem of differential equations were initiated by the papers of M. Obloza [10, 11]. Later C. Alsina and R. Ger [1] established the Hyers-Ulam stability of the differential equation $y'(t) = y(t)$ on an open interval. These remarkable results were later extended by S. H. Takahasi, T. Miura and S. Miyajima [24] to the equation $y'(t) = \lambda y(t)$ in Banach spaces, and [8, 9] to higher order linear differential equations with constant coefficients. S. M. Jung [6] proved Hyers-Ulam

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stability and Hyers-Ulam-Rassias stability of the equation $y' = f(t, y)$ which extends the theory to nonlinear case. After these investigations, a number of papers devoted to this subject have been published (see e.g. [3, 2, 7, 12, 13, 14, 22, 23] and references therein).

In this paper, we consider the stability problem of the second order initial value problem (IVP) in the form of

$$(1.1) \quad x''(t) + \mu^2 x(t) = f(t, x(t)), \quad \mu > 0$$

with initial conditions

$$(1.2) \quad x(0) = 0, \quad x'(0) = 1$$

in the sense of Hyers-Ulam-Rassias and Hyers-Ulam.

2. Preliminaries

Let I be an open interval. For some $\varepsilon > 0$ and $y \in C^2(I)$ satisfying

$$|x''(t) + \mu^2 x(t) - f(t, x(t))| \leq \varepsilon$$

and initial conditions (1.2), if there exists a solution y_0 of the initial value problem (1.1)-(1.2) such that

$$|y(t) - y_0(t)| \leq K\varepsilon,$$

where K is a constant which does not depend on ε and y , then the differential equation (1.1) is said to be stable in the sense of Hyers-Ulam. If the above statement remains true after replacing the constants ε and K with the functions $\varphi, \Phi : I \rightarrow [0, \infty)$ respectively, where these functions does not depend on y and y_0 , then the differential equation (1.1) is said to be stable in the sense of Hyers-Ulam-Rassias. This definition may be applied to different classes of differential equations, we refer to Jung [6] and references cited therein for more detailed definitions of Hyers-Ulam stability and Hyers-Ulam-Rassias stability.

We now introduce the concept of generalized metric which will be employed in proofs of our main results. For a nonempty set X , a function $d : X \times X \rightarrow [0, \infty]$ is called a generalized metric on X if and only if satisfies

- (M1) $d(x, y) = 0$ if and only if $x = y$,
- (M2) $d(x, y) = d(y, x)$ for all $x, y \in X$,
- (M3) $d(x, z) \leq d(x, y) + d(y, z)$ for all $x, y, z \in X$.

It should be remarked that the only difference of the generalized metric from the usual metric is that the range of the former is permitted to be an unbounded interval.

We will use the following fixed point result as a main tool in our proofs, we refer to [4] for the proof of this result. One can see [15, 16, 17, 18, 19, 20] for some examples of fixed-point techniques on differential equations.

Theorem 2.1. *Let (X, d) be a generalized complete metric space. Assume that $T : X \rightarrow X$ is a strictly contractive operator with the Lipschitz constant $L < 1$. If there is a nonnegative integer k such that $d(T^{k+1}x, T^kx) < \infty$ for some $x \in X$, then the following are true:*

- (a) *The sequence $\{T^n x\}$ converges to a fixed point x^* of T ,*
- (b) *x^* is the unique fixed point of T in*

$$X^* = \{y \in X : d(T^k x, y) < \infty\},$$

- (c) *If $y \in X^*$, then*

$$d(y, x^*) \leq \frac{1}{1-L} d(Ty, y).$$

3. Main Results

Throughout this section we define $I := [t_0, t_0 + r]$ for given real numbers t_0 and r with $r > 0$. Further, we define the set S of all continuous functions on I by

$$(3.1) \quad S := \{f : I \rightarrow \mathbb{R} \mid f \text{ is continuous}\} = C(I, \mathbb{R}).$$

We will use the following result in our proofs.

Lemma 3.1. [3] *Define the function $d : S \times S \rightarrow [0, \infty]$ with*

$$(3.2) \quad d(f, g) := \inf\{C \in [0, \infty] : |f(t) - g(t)| e^{-M(t-t_0)} \leq C\Phi(t), t \in I\}$$

where $M > 0$ is a given constant and $\Phi : I \rightarrow (0, \infty)$ is a given continuous function. Then (S, d) is a generalized complete metric space.

We are now ready to study stability of differential equation (1.1) in the sense of Hyers-Ulam.

Theorem 3.1. *Let $f : I \times \mathbb{R} \rightarrow \mathbb{R}$ be a continuous function satisfying the Lipschitz condition*

$$(3.3) \quad |f(t, y_1) - f(t, y_2)| \leq L |y_1 - y_2|$$

for all $t \in I$ and all $y_1, y_2 \in \mathbb{R}$, and some Lipschitz constant L with $L < \mu/r$. If a continuously differentiable function $x : I \rightarrow \mathbb{R}$ satisfies

$$(3.4) \quad |x''(t) + \mu^2 x(t) - f(t, x(t))| \leq \varphi(t)$$

and initial conditions (1.2) for all $t \in I$ and a nondecreasing function $\varphi : T \rightarrow (0, \infty)$, then there exists a unique solution x_0 of (1.1)–(1.2) satisfying

$$(3.5) \quad |x(t) - x_0(t)| \leq \frac{\mu r}{\mu - Lr} \varphi(t)$$

for all $t \in I$, that is, the equation (1.1) is stable in the sense of Hyers-Ulam-Rassias.

Proof. Consider the set S defined by (3.1) and introduce the generalized metric $d : S \times S \rightarrow [0, \infty]$ with

$$d(f, g) := \inf\{C \in [0, \infty] : |f(t) - g(t)| \leq C\varphi(t), t \in I\}$$

in view of Lemma 1, (S, d) is a complete generalized metric space. Now let us define the operator $\Lambda : S \rightarrow S$ by

$$(3.6) \quad (\Lambda x)(t) = \frac{\sin \mu t}{\mu} + \int_{t_0}^t \frac{\sin \mu(t-s)}{\mu} f(s, x(s)) ds.$$

Note that any fixed point of Λ solves the IVP (1.1)-(1.2), one can see this correspondence by applying Laplace transform to (1.1) and then applying inverse Laplace transform and the Laplace convolution operator, or multiplying (1.1) with $\sin \mu(t-s)$ and then integrating from $s = t_0$ to $s = t$.

For any $u, v \in S$ let $C_{uv} \in [0, \infty]$ be an arbitrary constant satisfying $d(u, v) \leq C_{uv}$, that is, $|u(t) - v(t)| \leq C_{uv}\varphi(t)$ for all $t \in I$. Then we have,

$$\begin{aligned} |(\Lambda u)(t) - (\Lambda v)(t)| &= \left| \int_{t_0}^t \frac{\sin \mu(t-s)}{\mu} f(s, u(s)) ds - \int_{t_0}^t \frac{\sin \mu(t-s)}{\mu} f(s, v(s)) ds \right| \\ &\leq \int_{t_0}^t \left| \frac{\sin \mu(t-s)}{\mu} \right| |f(s, u(s)) - f(s, v(s))| ds \\ &\leq \frac{L}{\mu} \int_{t_0}^t |u(s) - v(s)| ds \\ &\leq \frac{L}{\mu} C_{uv} \int_{t_0}^t \varphi(s) ds \\ &\leq \frac{L}{\mu} C_{uv} \varphi(t) \int_{t_0}^t ds \\ &\leq \frac{Lr}{\mu} C_{uv} \varphi(t) \end{aligned}$$

for all $t \in I$, i.e. $d(\Lambda u, \Lambda v) \leq (Lr/\mu)C_{uv}\varphi(t)$. Therefore, for all $u, v \in S$, we conclude that

$$d(\Lambda u, \Lambda v) \leq \frac{Lr}{\mu} d(u, v),$$

that is, the operator $\Lambda : S \rightarrow S$ is strictly contractive.

It follows from (3.6) that for arbitrary $u_0 \in S$, we can find a constant $C_0 < \infty$ such that

$$|(\Lambda u_0)(t) - u_0(t)| = \left| \frac{\sin \mu t}{\mu} + \int_{t_0}^t \frac{\sin \mu(t-s)}{\mu} f(s, u_0(s)) ds - u_0 \right| \leq C_0 \varphi(t)$$

for all $t \in I$, since $f(t, u_0(t))$ and $u_0(t)$ are bounded on I and $\min_{t \in I} \varphi(t) > 0$. For any $u \in S$, since u_0 and u are bounded on I , there exists a constant $C_u < \infty$ such that $|u(t) - u_0(t)| \leq C_u \varphi(t)$ for all $t \in I$. Hence, we have $d(u_0, u) < \infty$ for all $u \in S$, and therefore we obtained $\{u \in S : d(u_0, u) < \infty\} = S$. Thus, in view of Theorem 1, there exists a unique solution $x_0 : I \rightarrow \mathbb{R}$ of the IVP (1.1)-(1.2).

In the other hand, from the inequality (3.4), we have

$$-\varphi(t) \leq x''(t) + \mu^2 x(t) - f(t, x(t)) \leq \varphi(t)$$

for all $t \in I$. Multiplying this inequality with $\sin \mu(t-s)$ and integrating from $s = t_0$ to $s = t$, after some calculation we obtain

$$|(\Lambda x)(t) - x(t)| \leq \left| \int_{t_0}^t \sin \mu(t-s) \varphi(s) ds \right| \leq \varphi(t) \int_{t_0}^t ds \leq \varphi(t)r$$

for all $t \in I$, which implies that

$$d(\Lambda x, x) \leq r.$$

From Theorem 1 and above inequality, we conclude that

$$d(x, x_0) \leq \frac{1}{1 - Lr/\mu} d(\Lambda x, x) \leq \frac{r}{1 - Lr/\mu}$$

which implies (3.5) and completes the proof. \square

By taking $\varphi(t) = \varepsilon$, we obtain Hyers-Ulam stability of the IVP (1.1)-(1.2). We state this result as

a corollary of Theorem 2.

Corollary 3.1. *Let $f : I \times \mathbb{R} \rightarrow \mathbb{R}$ be a continuous function satisfying the Lipschitz condition (3.3) for all $t \in I$, all $y_1, y_2 \in \mathbb{R}$, and some Lipschitz constant L with $L < \mu/r$. If a continuously differentiable function $x : I \rightarrow \mathbb{R}$ satisfies*

$$|x''(t) + \mu^2 x(t) - f(t, x(t))| \leq \varepsilon$$

and initial conditions (1.2) for all $t \in I$ and some $\varepsilon > 0$, then there exists a unique solution x_0 of (1.1)-(1.2) satisfying

$$|x(t) - x_0(t)| \leq \frac{\mu r}{\mu - Lr} \varepsilon$$

for all $t \in I$, that is, the equation (1.1) is stable in the sense of Hyers-Ulam.

Remark 3.1. We note that, in the proof of Theorem 2, we do not impose any integral restriction on the function $\varphi : I \rightarrow \mathbb{R}$ such as

$$(3.7) \quad \left| \int_{t_0}^t \varphi(s) ds \right| \leq K\varphi(t)$$

for all $t \in I$ and some $K > 0$. This kind of restriction is widely assumed in similar problems in the literature, see for example [3, 6, 12, 25].

4. Conclusions

In this study, we are concerned with the stability problem of the second order nonlinear differential equations in the form of (1.1) subject to initial condition (1.2) in the sense of Hyers-Ulam-Rassias and Hyers-Ulam. By Theorem 2, we prove the Hyers-Ulam-Rassias stability of this problem with very few assumptions. As a corollary of this theorem, by Corollary 3.3, we provide a result on Hyers-Ulam stability of (1.1)–(1.2).

Stability problem of higher order differential equations is planned to be investigated in our future works.

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