

A Note On Certain Retarded Integral Inequalities

J.V. Patil

Vasantrao Naik Mahavidyalaya, Aurangabad-431001, India
E-mail: jv.patil29@gmail.com

Abstract

In this note, we generalize two retarded integral inequalities. one of these inequalities says:

If

$$w^p(t) \leq h^p(t) + p \int_0^{\alpha(t)} \left\{ f(s)w(s) \left[w^{p-1}(s) + \int_0^s g(\gamma)w^{p-1}(\gamma)d\gamma \right] + q(s)w(s)ds \right\}, p > 1 \quad (1)$$

then

$$w(t) \leq \left\{ \left(h(t) + (p-1) \int_0^{\alpha(t)} q(s)ds \right) \left[1 + (p-1) \int_0^{\alpha(t)} f(s) \exp \left(\int_0^s (f(\sigma) + g(\sigma))d\sigma \right) ds \right] \right\}^{\frac{1}{p-1}} \quad (2)$$

for $t \in [0, \infty)$

under suitable conditions on functions w, α, h, f, g and p on $[0, \infty)$.

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Introduction and Preliminaries

In [1] Wong and Yeh obtained a bound on the following inequality:

$$w^2(t) \leq h^2(t) + 2 \int_0^{\alpha(t)} \left\{ f(s)w(s) \left[w(s) + \int_0^s g(\rho)w(\rho)d\rho \right] + q(s)w(s) \right\} ds,$$

in the form ,

$$w(t) \leq \left[h(t) + \int_0^{\alpha(t)} q(s)ds \right] \exp \left\{ \int_0^{\alpha(t)} \left[f(s) + \left(\int_0^s g(\gamma)d\gamma \right) ds \right] \right\}, t \geq 0$$

under suitable conditions on the functions f, g, h, w, α and q on $[0, \infty)$.

In [1], the authors tried to obtain the generalizations of the inequalities in [2] and did not succeed because of their incorrect proof for Theorem 2.3. The aim of this paper is to correct the explicit bound on the inequality in Theorem 2.3 in [1] and also obtain an explicit bounds for the general versions of above inequalities proved by Wong and Yeh in [1]. To show usefulness of our results an application is also given.

For convenience, we assume throughout this paper that the following conditions hold :

- (i) w, f, g, h and $q \in C([0, \infty), (0, \infty))$ with h increasing and $p > 1$,
- (ii) $\alpha \in C^1([0, \infty), (0, \infty))$, $\alpha(t) \leq t$ and $\alpha'(t) \geq 0$ on $[0, \infty)$

In order to discuss our main results, we need the following lemmas.

Lemma 1.1 [1] If

$$w(t) \leq h(t) + \int_0^{\alpha(t)} f(s)w(s)ds, t \in [0, \infty), \quad (3)$$

then

$$w(t) \leq h(t) \exp \int_0^{\alpha(t)} f(s)ds, t \in [0, \infty), \quad (4)$$

Lemma 1.2 [1] If

$$w(t) \leq h(t) + \int_0^{\alpha(t)} f(s) \int_0^s g(\sigma)w(\sigma)d\sigma ds, \quad t \geq 0 \quad (5)$$

then

$$w(t) \leq h(t) \exp \int_0^{\alpha(t)} \left[f(s) \int_0^s g(\sigma)d\sigma \right] ds, \quad t \geq 0 \quad (6)$$

Lemma 1.3 If

$$w(t) \leq w_0 + \int_0^{\alpha(t)} f(s) \left[w(s) + \int_0^s g(\sigma)w(\sigma)d\sigma \right] ds, \quad t \geq 0 \quad (7)$$

where w_0 is non-negative constant, then

$$w(t) \leq w_0 \left[1 + \int_0^{\alpha(t)} f(s) \exp \left(\int_0^s (f(\sigma) + g(\sigma))d\sigma \right) ds \right], \quad t \geq 0 \quad (8)$$

Proof: Define a function $v(t)$ by the right side of the equation (1.5), then we have

$$w(t) \leq v(t) \quad \text{such that } v(t_0) = w_0$$

$$v'(t) = f(\alpha(t))w(\alpha(t))\alpha'(t) + f(\alpha(t))w(\alpha(t))\alpha'(t) \int_0^{\alpha(t)} g(\sigma)u(\sigma)d\sigma$$

$$v'(t) = f(\alpha(t))\alpha'(t) \left(w(\alpha(t)) + \int_0^{\alpha(t)} g(\sigma)w(\sigma)d\sigma \right) \tag{9}$$

Then by our assumption on $w(t)$ we have

$$v'(t) \leq f(\alpha(t))\alpha'(t) \left(v(\alpha(t)) + \int_0^{\alpha(t)} g(\sigma)v(\sigma)d\sigma \right) \tag{10}$$

Define a function $m(t)$ given by

$$m(t) = v(\alpha(t)) + \int_0^{\alpha(t)} g(\sigma)v(\sigma)d\sigma$$

Then we have

$$m(t) \leq v(t) + \int_0^{\alpha(t)} g(\sigma)v(\sigma)d\sigma \quad (\text{as } \alpha(t) \leq t)$$

such that

$$v(t) \leq m(t) \text{ , } m(t_0) = v(t_0) = w_0 \text{ , and } v'(t) \leq f(\alpha(t))\alpha'(t)m(t)$$

$$m'(t) \leq v'(t) + g(\alpha(t))v(\alpha(t))\alpha'(t)$$

$$m'(t) \leq f(\alpha(t))\alpha'(t)m(t) + g(\alpha(t))\alpha'(t)m(\alpha(t))$$

$$m'(t) \leq (f(\alpha(t))\alpha'(t) + g(\alpha(t))\alpha'(t))m(t)$$

Solving this further we get

$$m(t) \leq w_0 \exp \left(\int_0^t [f(\alpha(s))\alpha'(s) + g(\alpha(s))\alpha'(s)] ds \right)$$

Making a change of variable on right hand side of the above inequality, we get

$$m(t) \leq w_0 \exp \left(\int_0^{\alpha(t)} [f(s) + g(s)] ds \right)$$

As

$$v'(t) \leq f(\alpha(t))\alpha'(t)m(t)$$

Using value of $m(t)$, integrating above equation from 0 to t and making change of variable on right hand side, we have

$$v(t) \leq w_0 \left[1 + \int_0^{\alpha(t)} f(s) \left(\int_0^s (f(\sigma) + g(\sigma)) d\sigma \right) ds \right]$$

As $w(t) \leq v(t)$, we get the desired result in (1.6).

Lemma 1.4 : If

$$w(t) \leq h(t) + \int_0^{\alpha(t)} f(s) \left(w(s) + \int_0^s g(\sigma) w(\sigma) d\sigma \right) ds, \quad t \in [0, \infty) \quad (11)$$

then

$$w(t) \leq h(t) \left[1 + \int_0^{\alpha(t)} f(s) \exp \left(\int_0^s [f(\sigma) + g(\sigma)] d\sigma \right) ds \right], \quad t \in [0, \infty) \quad (12)$$

Proof : since $h(t)$ is positive and nondecreasing, we have

$$\frac{w(t)}{h(t)} \leq 1 + \int_0^{\alpha(t)} f(s) \frac{u(s)}{h(s)} ds + \int_0^{\alpha(t)} f(s) \left(\int_0^s g(\sigma) \frac{u(\sigma)}{h(\sigma)} d\sigma \right) ds$$

Applying Lemma 1.3 to above inequality, we have

$$\frac{w(t)}{h(t)} \leq 1 + \int_0^{\alpha(t)} f(s) \exp \left(\int_0^s [f(\sigma) + g(\sigma)] d\sigma \right) ds,$$

which further leads to

$$w(t) \leq h(t) \left[1 + \int_0^{\alpha(t)} f(s) \exp \left(\int_0^s [f(\sigma) + g(\sigma)] d\sigma \right) ds \right], \quad t \in [0, \infty)$$

and the proof is completed.

Main Results

We now prove our main results. First we give corrected proof of Theorem 2.3 in [1]

Theorem 2.1 : If

$$w^2(t) \leq h^2(t) + 2 \int_0^{\alpha(t)} \left[f(s) w(s) \left(w(s) + \int_0^s g(\gamma) w(\gamma) d\gamma \right) + q(s) w(s) \right] ds, \quad (13)$$

then

$$w(t) \leq \left[h(t) + \int_0^{\alpha(t)} q(s) ds \right] \left[1 + \int_0^{\alpha(t)} f(s) \exp \left(\int_0^s (f(\gamma) + g(\gamma)) d\gamma \right) ds \right] \quad (14)$$

for $t \in [0, \infty)$.

Proof : For any $\varepsilon > 0$ and any fixed $T > 0$, it follows from (2.1) that for $0 \leq t \leq T$.

$$w^2(t) \leq h^2(T) + \varepsilon + 2 \int_0^{\alpha(t)} \left[f(s) w(s) \left[w(s) + \int_0^s g(\gamma) w(\gamma) d\gamma \right] + q(s) w(s) \right] ds$$

$$= K(t) \text{ (say), } 0 \leq t \leq T.$$

Clearly $K(t)$ is increasing, $K(t) > 0$ and $w(t) \leq \sqrt{K(t)}$ on $[0, T]$. Differentiating $K(t)$ with respect to t and using $\alpha(t) \leq t$, we obtain

$$\begin{aligned} K'(t) &= 2\alpha'(t) \left\{ f(\alpha(t))w(\alpha(t)) \left[w(\alpha(t)) + \int_0^{\alpha(t)} g(\gamma)w(\gamma)d\gamma \right] + q(\alpha(t))w(\alpha(t)) \right\} \\ &\leq 2\sqrt{K(t)}\alpha'(t) \left\{ f(\alpha(t)) \left[w(\alpha(t)) + \int_0^{\alpha(t)} g(\gamma)w(\gamma)d\gamma \right] + q(\alpha(t)) \right\} \end{aligned}$$

which implies

$$\begin{aligned} \sqrt{K(t)} &\leq \sqrt{\varepsilon + h^2(T)} + \int_0^{\alpha(t)} q(s)ds + \int_0^{\alpha(t)} f(s) \left[w(s) + \int_0^s g(\gamma)w(\gamma)d\gamma \right] ds \\ \sqrt{K(t)} &\leq \left(\sqrt{\varepsilon + h^2(T)} + \int_0^{\alpha(t)} q(s)ds \right) + \int_0^{\alpha(t)} f(s) \left[\sqrt{K(s)} + \int_0^s g(\gamma)\sqrt{K(\gamma)}d\gamma \right] ds \end{aligned}$$

By applying Lemma(1.4) to above inequality, we have for $0 \leq t \leq T$

$$\sqrt{K(t)} \leq \left(\sqrt{\varepsilon + h^2(T)} + \int_0^{\alpha(t)} q(s)ds \right) \left[1 + \int_0^{\alpha(t)} f(s) \exp\left(\int_0^s (f(\gamma) + g(\gamma))d\gamma \right) ds \right].$$

Taking $t = T$ and $w(t) \leq \sqrt{K(t)}$, we get

$$w(t) \leq \left(\sqrt{\varepsilon + h^2(T)} + \int_0^{\alpha(t)} q(s)ds \right) \left[1 + \int_0^{\alpha(t)} f(s) \exp\left(\int_0^s (f(\gamma) + g(\gamma))d\gamma \right) ds \right]$$

Letting $\varepsilon \rightarrow 0^+$ and noting $T > 0$ arbitrary, we obtain the desired result in 2.2
Now, we generalize the inequalities establish in [1] in the next theorems.

Theorem 2.2: If

$$w^p(t) \leq h^p(t) + p \int_0^{\alpha(t)} \left[f(s)w(s) \int_0^s g(\gamma)w^{p-1}(\gamma)d\gamma + q(s)w(s) \right] ds, \quad p > 1 \tag{15}$$

then

$$w(t) \leq \left\{ \left(h(t) + \int_0^{\alpha(t)} q(s)ds \right) \exp\left((p-1) \int_0^{\alpha(t)} f(s) \int_0^s g(\gamma)d\gamma ds \right) \right\}^{\frac{1}{p-1}} \tag{16}$$

for $t \in [0, \infty)$.

Proof : for any $\varepsilon > 0$ and any fixed $T > 0$, it follows from (2.3) that for $0 \leq t \leq T$

$$w^p(t) \leq h^p(T) + \varepsilon + p \int_0^{\alpha(t)} \left[f(s)w(s) \int_0^s g(\gamma)w^{p-1}(\gamma)d\gamma + q(s)w(s) \right] ds = Z(t) \text{ (say)}$$

Clearly $w^p(t) \leq Z(t)$ and hence $w(t) \leq (Z(t))^{1/p}$ on $[0, T]$. Further $Z(t)$ is increasing and positive. Differentiating $Z(t)$ with respect to t we get

$$Z'(t) = p \left[f(\alpha(t))w(\alpha(t)) \int_0^{\alpha(t)} g(\gamma)w^{p-1}(\gamma)d\gamma + q(\alpha(t))w(\alpha(t)) \right] \alpha'(t)$$

$$Z'(t) \leq p \left[f(\alpha(t))(Z(\alpha(t)))^{\frac{1}{p}} \int_0^{\alpha(t)} g(\gamma)(Z(\gamma))^{\frac{p-1}{p}} d\gamma + q(\alpha(t))(Z(\alpha(t)))^{1/p} \right] \alpha'(t)$$

From this we further get

$$Z'(t) \leq p(Z(t))^{1/p} \left[f(\alpha(t)) \int_0^{\alpha(t)} g(\gamma)(Z(\gamma))^{\frac{p-1}{p}} + q(\alpha(t)) \right] \alpha'(t)$$

$$\frac{Z'(t)}{p(Z(t))^{1/p}} \leq \left[f(\alpha(t)) \int_0^{\alpha(t)} g(\gamma)(Z(\gamma))^{\frac{p-1}{p}} d\gamma + q(\alpha(t)) \right] \alpha'(t)$$

This implies

$$\frac{d}{dt} \left(\frac{(Z(t))^{\frac{p-1}{p}}}{(p-1)} \right) \leq \left[f(\alpha(t)) \int_0^{\alpha(t)} g(\gamma)(Z(\gamma))^{\frac{p-1}{p}} d\gamma + q(\alpha(t)) \right] \alpha'(t)$$

By taking $t = s$ and integrating it with respect to s from 0 to t and making a change of variable, we have

$$(Z(t))^{\frac{p-1}{p}} \leq \left((h^p(T) + \varepsilon)^{\frac{p-1}{p}} + (p-1) \int_0^{\alpha(t)} q(s)ds \right) + (p-1) \int_0^{\alpha(t)} f(s) \int_0^s g(\gamma)(Z(\gamma))^{\frac{p-1}{p}} d\gamma ds$$

Applying Lemma 1.2 in [3] to above inequality we have

$$(Z(t))^{\frac{p-1}{p}} \leq \left((h^p(T) + \varepsilon)^{\frac{p-1}{p}} + (p-1) \int_0^{\alpha(t)} q(s)ds \right) \exp \left((p-1) \int_0^{\alpha(t)} f(s) \int_0^s g(\gamma) d\gamma ds \right)$$

Hence

$$Z(t) \leq \left\{ \left((h^p(T) + \varepsilon)^{\frac{p-1}{p}} + (p-1) \int_0^{\alpha(t)} q(s)ds \right) \exp \left((p-1) \int_0^{\alpha(t)} f(s) \int_0^s g(\gamma) d\gamma ds \right) \right\}^{\frac{p}{p-1}}$$

As $w(t) \leq (Z(t))^{1/p}$, we have

$$w(t) \leq \left\{ \left(h^p(T) + \varepsilon \right)^{\frac{p-1}{p}} + (p-1) \int_0^{\alpha(t)} q(s) ds \right\} \exp \left((p-1) \int_0^{\alpha(t)} f(s) \int_0^s g(\gamma) d\gamma ds \right) \Bigg\}^{\frac{1}{p-1}}$$

Letting $\varepsilon \rightarrow 0^+$ and nothing $T > 0$ arbitrary, we obtain the desired result in 2.4

Remark 1 : If we put $p = 2$ in Theorem 2.2 we get Theorem 2.1 in [1].

Remark 2 : If we put $p = 2$, $h^2(t) = c^2$, $c \geq 0$, $f(t) = 0$ and $\alpha(t) = t$ in Theorem 2.2 then we get Theorem 3.4.1 in [4].

Remark 3 : If we put $p = 2$ and $f(s) = 0$ in Theorem 2.2 we get Corollary 2.2 in [1].

Remark 4 : If we put $p = 2$, $h^2(t) = c^2$, $c \geq 0$, $f(t) = 0$, $g(t) = 0$, in Theorem 2.2, we get corollary 1 in [3].

Theorem 2.3 : If

$$w^p(t) \leq h^p(t) + p \int_0^{\alpha(t)} \left\{ f(s)w(s) \left[w^{p-1}(s) + \int_0^s g(\gamma)w^{p-1}(\gamma) d\gamma \right] + q(s)w(s) \right\} ds, p > 1 \quad (17)$$

then

$$w(t) \leq \left\{ \left(h(t) + (p-1) \int_0^{\alpha(t)} q(s) ds \right) \left[1 + (p-1) \int_0^{\alpha(t)} f(s) \exp \left(\int_0^s (f(\sigma) + g(\sigma)) d\sigma \right) ds \right] \right\}^{\frac{1}{p-1}} \quad (18)$$

for $t \in [0, \infty)$.

Proof : for any $\varepsilon > 0$ and any fixed $T > 0$, it follows from (2.5) that for $0 \leq t \leq T$.

$$w^p(t) \leq h^p(T) + \varepsilon + p \int_0^{\alpha(t)} \left[f(s)w(s) \left(w^{p-1}(s) + \int_0^s g(\gamma)w^{p-1}(\gamma) d\gamma \right) + q(s)w(s) \right] ds = Z(t) \text{ (say)}$$

Clearly $Z(t)$ is increasing and positive and $w^p \leq Z(t)$ implies $w(t) \leq (Z(t))^{1/p}$ on $[0, T]$.

Differentiating $Z(t)$ with respect to t we get

$$Z'(t) \leq \left[pf(\alpha(t))(Z(\alpha(t)))^{\frac{1}{p}} \left((Z(t))^{\frac{p-1}{p}} + \int_0^s g(\gamma)(Z(\gamma))^{\frac{p-1}{p}} d\gamma \right) + q(\alpha(s))(Z(\alpha(t)))^{\frac{1}{p}} \right] \alpha'(t)$$

$$\frac{Z'(t)}{p(Z(t))^{1/p}} \leq \left[f(\alpha(t)) \left((Z(t))^{\frac{p-1}{p}} + \int_0^s g(\gamma)(Z(\gamma))^{\frac{p-1}{p}} d\gamma \right) + q(\alpha(s)) \right] \alpha'(t)$$

$$\frac{d}{dt} \left(\frac{(Z(t))^{\frac{p-1}{p}}}{p-1} \right) \leq \left[f(\alpha(t)) \left((Z(t))^{\frac{p-1}{p}} + \int_0^s g(\gamma)(Z(\gamma))^{\frac{p-1}{p}} d\gamma \right) + q(\alpha(s)) \right] \alpha'(t)$$

Setting $t = s$ and integrating from 0 to t and making change of variables in the above inequality, we have

$$(Z(t))^{\frac{p-1}{p}} \leq \left[(h^p(T) + \varepsilon)^{\frac{p-1}{p}} + (p-1) \int_0^{\alpha(t)} q(s) ds \right]$$

$$+ (p-1) \int_0^{\alpha(t)} f(s) \left[(Z(s))^{\frac{p-1}{p}} + \int_0^s g(\gamma)(Z(\gamma))^{\frac{p-1}{p}} d\gamma \right] ds$$

By applying Lemma 1.4 to the above inequality we get

$$(Z(t))^{\frac{p-1}{p}} \leq \left[(h^p(T) + \varepsilon)^{\frac{p-1}{p}} + (p-1) \int_0^{\alpha(t)} q(s) ds \right]$$

$$\times \left[1 + (p-1) \int_0^{\alpha(t)} f(s) \exp\left(\int_0^s (f(\sigma) + g(\sigma)) d\sigma \right) ds \right]$$

This further implies

$$Z(t) \leq \left[(h^p(T) + \varepsilon)^{\frac{p-1}{p}} + (p-1) \int_0^{\alpha(t)} q(s) ds \right]^{\frac{p}{p-1}}$$

$$\times \left[1 + (p-1) \int_0^{\alpha(t)} f(s) \exp\left(\int_0^s (f(\sigma) + g(\sigma)) d\sigma \right) ds \right]^{\frac{p}{p-1}}$$

As $w(t) \leq (Z(t))^{\frac{1}{p}}$,

$$w(t) \leq \left[(h^p(T) + \varepsilon)^{\frac{p-1}{p}} + (p-1) \int_0^{\alpha(t)} q(s) ds \right]^{\frac{1}{p-1}}$$

$$\times \left[1 + (p-1) \int_0^{\alpha(t)} f(s) \exp\left(\int_0^s (f(\sigma) + g(\sigma)) d\sigma \right) ds \right]^{\frac{1}{p-1}}$$

Letting $\varepsilon \rightarrow 0^+$ and noting $T > 0$ arbitrary, we obtain the desired result in (2.6)

Remark 1 : If we put $p = 2$ in Theorem 2.3 we get Theorem 2.3 in [1].

Remark 2 : If we put $p = 2$ and $g(t) = 0$ in Theorem 2.3 we get corollary 2.4 in [1].

Remark 3 : If we put $p = 2$ and $h(t) = c$ in Theorems 2.2 and 2.3 we obtained results in [2].

An Application

Consider the delay integral equation

$$w^p(t) = h^p(t) + p \int_0^{\alpha(t)} \left[w(s)M\left(s, x(s), \int_0^s N(s, \rho, x(\rho))d\rho\right) + q(s)w(s) \right] ds \quad (19)$$

Assume that

$$|(M(t, u, v)| \leq f(t) |v|, |(N(t, s, u)| \leq g(t) |u|^{p-1} \quad (20)$$

where f, g, h, α are defined as in Theorem (2.2). From equation (3.1) and (3.2) we obtain

$$|w(t)|^p \leq h^p(t) + p \int_0^{\alpha(t)} \left[f(s)w(s) \int_0^s g(\gamma)(w(\gamma))^p d\gamma + q(s)w(s) \right] ds$$

Now applying theorem (2.2) to the above inequality, we get an explicit bound on the unknown function $w(t)$ as

$$|w(t)| \leq \left\{ \left(h(t)^p + (p-1) \int_0^{\alpha(t)} q(s)ds \right) \exp \left[(p-1) \int_0^{\alpha(t)} f(s) \left(\int_0^s g(\gamma)d\gamma \right) ds \right] \right\}^{\frac{1}{p-1}} \quad (21)$$

References

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