ON LINEAR SINGULAR FUNCTIONAL-DIFFERENTIAL EQUATIONS IN ONE FUNCTIONAL SPACE

ANDREI SHINDIAPIN

Received 1 October 2002

We use a special space of integrable functions for studying the Cauchy problem for linear functional-differential equations with nonintegrable singularities. We use the ideas developed by Azbelev and his students (1995). We show that by choosing the function ψ generating the space, one can guarantee resolubility and certain behavior of the solution near the point of singularity.

1. Linear Volterra operators in Δ_{ψ} spaces

We consider the following *n*-dimensional functional-differential equation:

$$\mathscr{L}x \stackrel{\text{def}}{=} \dot{x} + (K+S)\dot{x} + Ax(0) = f, \qquad (1.1)$$

where

$$(Ky)(t) = \int_0^t K(t,s)y(s)ds,$$
 (1.2)

$$(Sy)(t) = \begin{cases} B(t)y[g(t)] & \text{if } g(t) \in [0,1], \\ 0 & \text{if } g(t) \notin [0,1]. \end{cases}$$
(1.3)

The case where *K* and *S* are continuous on $L_p[0,1]$ operators is well studied (see, e.g., [1] and the references therein). Here we suppose that the functions K(t,s) and B(t) may be nonintegrable at t = 0. More precisely, we will formulate conditions on operators *K* and *S* in Sections 2 and 3. Under such conditions, those operators are not bounded on L[0,1] and one has to choose other functional spaces for studying (1.1). We propose a space of integrable functions on [0,1] and show that it may be useful in such a case.

We call Δ_{Ψ}^{p} space the space of all measurable functions $y: [0,1] \to \mathbb{R}^{n}$, for which

$$\|y\|_{\Delta_{\psi}^{p}} = \sup_{0 < h \le 1} \frac{1}{\psi(h)} \left(\int_{0}^{h} |y(s)|^{p} ds \right)^{1/p} < \infty.$$
(1.4)

Copyright © 2004 Hindawi Publishing Corporation Abstract and Applied Analysis 2004:7 (2004) 567–575 2000 Mathematics Subject Classification: 34K10 URL: http://dx.doi.org/10.1155/S1085337504306275 We assume everywhere below that ψ is a nondecreasing, absolutely continuous function, $\psi(0) = 0$.

THEOREM 1.1. The space Δ_{ψ}^{p} is a Banach space.

Let *X*[*a*,*b*], *Y*[*a*,*b*] be spaces of functions defined on [*a*,*b*].

We will call $V : X[0,1] \to Y[0,1]$ the *Volterra* operator [3] if for every $\xi \in [0,1]$ and for any $x_1, x_2 \in X[0,1]$ such that $x_1(t) = x_2(t)$ on $[0,\xi], (Vx_1)(t) = (Vx_2)(t)$ for $t \in [0,1]$.

It is possible to say that each Volterra operator $V : X[0,1] \rightarrow Y[0,1]$ generates a set of operators $V_{\xi} : X[0,\xi] \rightarrow Y[0,\xi]$, where $\xi \in (0,1]$. By y_{ξ} , we denote the restriction of function y defined on [0,1] onto segment $[0,\xi]$.

THEOREM 1.2. Let $V : L \to L$ be a linear bounded operator. Then V is a linear bounded operator in Δ_{Ψ}^{p} and $\|V\|_{\Delta_{W}^{p}} \leq \|V\|_{L^{p}}$.

Proof. Let $y \in \Delta_{\psi}^{p}$. Then

$$\begin{split} ||Vy||_{\Delta_{\psi}^{p}} &= \sup_{0 < h \le 1} \frac{1}{\psi(h)} ||(V_{\xi}y_{\xi})||_{L[0,\xi]^{p}} \\ &\leq \sup_{0 < h \le 1} \frac{1}{\psi(h)} ||V_{\xi}||_{L[0,\xi]} ||y_{\xi}||_{L[0,\xi]} \le ||V||_{L} ||y||_{L^{p}}. \end{split}$$

$$(1.5)$$

THEOREM 1.3. Let $V : \Delta_{\psi_1}^p \to \Delta_{\psi_1}^p$ be linear bounded operator and let

$$\sup_{t \in [0,1]} \frac{\psi_2(t)}{\psi_1(t)} < \infty.$$
(1.6)

Then V is linear and bounded in $\Delta_{\psi_2}^p$ and

$$\|V\|_{\Delta_{\psi_2}^p} \le \|V\|_{\Delta_{\psi_1}^p} \sup_{\xi \in [0,1]} \sup_{\tau \in [0,\xi]} \frac{\psi_1(\xi)\psi_2(\tau)}{\psi_2(\xi)\psi_1(\tau)}.$$
(1.7)

Proof. Let $y \in \Delta_{\psi^2}$. Then

$$\begin{split} \|Vy\|_{\Delta_{\psi_{2}}^{p}} &\leq \sup_{\xi \in [0,1]} \frac{\left| |Vy_{\xi}| \right|_{L[0,\xi]} \psi_{1}(\xi)}{\psi_{2}(\xi) \psi_{1}(\xi)} \leq \sup_{\xi \in [0,1]} \frac{\left| |Vy_{\xi}| \right|_{\Delta_{\psi_{1}}^{p}[0,\xi]} \psi_{1}(\xi)}{\psi_{2}(\xi)} \\ &\leq \|V\|_{M} \psi_{1}^{p} \sup \frac{\left| |y_{\psi}| \right|_{\Delta_{\psi_{1}}^{p}} \psi_{1}(\xi)}{\psi_{2}(\xi)} \\ &\leq \|V\|_{M} \psi_{1}^{p} \sup_{\xi \in [0,1]} \sup_{\tau \in [0,\psi]} \frac{\left| |y_{\tau}| \right|_{L[0,\tau]} \psi_{1}(\xi) \psi_{2}(\tau)}{\psi_{1}(\tau) \psi_{2}(\xi) \psi_{2}(\tau)} \\ &\leq \|y\|_{\Delta_{\psi_{2}}^{p}} \|V\|_{\Delta_{\psi_{1}}^{p}} \sup_{\xi \in [0,1]} \sup_{\tau \in [0,\xi]} \frac{\psi_{1}(\xi) \psi_{2}(\tau)}{\psi_{2}(\xi) \psi_{1}(\tau)}. \end{split}$$
(1.8)

COROLLARY 1.4. If $V_1 : \Delta_{\psi_1}^p \to \Delta_{\psi_1}^p$ and $V_2 : \Delta_{\psi_2}^p \to \Delta_{\psi_2}^p$ are linear continuous Volterra operators, then $V = V_1 + V_2$ is continuous on space Δ_{ψ}^p generated by $\psi(t) = \min(\psi_1(t), \psi_2(t))$ and $\|V\|_{\Delta_{\psi}^p} \le \|V_1\|_{\Delta_{\psi_1}^p} + \|V_2\|_{\Delta_{\psi_2}^p}$.

2. Operator K

In this section, we consider the integral operator (1.2). We will show that under certain conditions on matrix K(t,s), a function ψ may be indicated such that K is bounded on Δ_{ψ} and its norm is limited by a given number.

We say that matrix K(t,s) satisfies the \mathcal{N} condition if for some p and p_1 such that $1 \le p \le p_1 < \infty$ and for any $\varepsilon \in (0,1]$,

$$\left\| \left| K_{\varepsilon}(t, \cdot) \right| \right|_{L[0,t]} \in L_{p'}[\varepsilon, 1].$$

$$(2.1)$$

Here $K_{\varepsilon}(t,s)$ is a restriction of K(t,s) onto $[\varepsilon, 1] \times [0, t]$, 1/p + 1/p' = 1. The \mathcal{N} condition admits a nonintegrable singularity at point t = 0.

LEMMA 2.1. Let nonnegative function $\omega : [0,1] \to \mathbb{R}$ be nonincreasing and having a nonintegrable singularity at t = 0.

Then $\psi(t) = \exp[\int_1^t \omega(s)ds]$ is absolutely continuous on [0,1], does not decrease, and is a solution of the equation $\int_1^t \omega(s)x(s)ds = x(t)$.

Denote

$$\psi(t) = \exp\left[\frac{1}{C} \int_{1}^{t} \underset{s \in [0,\tau]}{\operatorname{vraisup}} ||K(\tau,s)|| d\tau\right].$$
(2.2)

THEOREM 2.2. Let matrix K(t,s) satisfy the \mathcal{N} condition with p = 1 and let C be some positive constant. Then operator K is bounded in Δ_{ψ} with function ψ defined by the equality (2.2) and $\|K\|_{\Delta_{\psi}} \leq C$.

Proof. Let $x \in \Delta_{\psi}$ and y = Kx. From the \mathcal{N} condition it follows that for almost all $t \in [0,1]$, $K(\cdot,s) \in L_{\infty}$. Let $\omega(t) = \operatorname{vraisup}_{s \in [0,\tau]} ||K(\tau,s)|| d\tau$. Then

$$\left(\int_{0}^{t} ||y(s)|| ds\right) \leq \left[\int_{0}^{t} \left(\int_{0}^{\tau} ||K(\tau,s)|| ||x(s)|| ds\right) d\tau\right]$$
$$\leq \int_{0}^{t} \left(\operatorname{vraisup}_{s \in [0,\tau]} ||K(\tau,s)||\right) \left(\int_{0}^{\tau} ||x(s)|| ds\right) d\tau \qquad (2.3)$$
$$\leq ||x||_{\Delta_{\psi}} \int_{0}^{t} \omega(\tau) \psi(\tau) d\tau.$$

According to Lemma 2.1, $\psi(t) = \exp[(1/C)\int_1^t \omega(s)ds]$ is a solution of the equation $\int_1^t \omega(s)\psi(s)ds = C\psi(t)$, does not decrease, is absolutely continuous, and $\psi(0) = 0$. That implies

$$\left(\int_{0}^{t} ||y(s)|| ds\right) \le C ||x||_{\Delta_{\psi}} \psi(t).$$
(2.4)

Remark 2.3. If $K(\cdot, s)$ has bounded variation on *s*, it is possible to indicate a "wider" space Δ_{ψ} for which conditions of Theorem 2.2 are satisfied by defining function ψ as

$$\psi(t) = \exp\left[\frac{1}{C} \int_{1}^{t} \left(||K(\tau,\tau)|| d\tau + \int_{0}^{\tau} d_{s} \max_{s \in [0,\tau]} ||K(\tau,s)|| \right) d\tau \right].$$
(2.5)

THEOREM 2.4. Let matrix K(t,s) satisfy the \mathcal{N} condition with 1 and let <math>C be some positive constant. Then operator K is bounded in space Δ_{Ψ}^{p} generated by

$$\psi(t) = \exp\left[\frac{1}{pC} \int_{1}^{t} \left(\int_{0}^{\tau} ||K(\tau,s)||^{p'} ds\right)^{p_{1}/p'} d\tau\right]$$
(2.6)

and $||K||_{\Delta^p_w} \leq C$.

Theorem 2.4 can be proved in a way similar to proof of Theorem 2.2.

LEMMA 2.5. Let $K : \Delta_{\psi}^{p} \to \Delta_{\psi}^{p}$ (1 be a bounded operator and let its matrix <math>K(t,s) satisfy the \mathcal{N} condition. Then $K : \Delta_{\psi}^{p} \to L_{p}$ is a compact operator.

Proof. For every $t \in [0,1]$, (Ky)(t) is a linear bounded functional on L_p . Let $\{y_i\}$ be a sequence weakly converging to y_0 in L_p . If $\{y_i\} \subset \Delta_{\psi}^p$ and $\|y_i\|_{\Delta_{\psi}^p} \leq 1$, then $\|y_0\|_{\Delta_{\psi}^p} \leq 1$. Indeed, if for some $t_1 \in [0,1]$, $((1/\psi(t_1)) \int_0^{t_1} \|y(s)\|^p ds)^{1/p} > 1$, then the sequence $ly_i = \int_0^1 l(s)y_i(s)ds$ does not converge to ly_0 , where

$$l(s) = \begin{cases} 1, & \text{if } s \le t_1, \\ 0, & \text{if } s > t_1. \end{cases}$$
(2.7)

Hence, for almost all $t \in [0,1]$, $\{(Ky_i)(t)\}$ converges and the set Ky is compact in measure. Thus, for the operator $K : \Delta_{\psi}^p \to L_p$ to be compact, it is necessary and sufficient that the norms of Ky are equicontinuous for $||y||_{\Delta_{\psi}^p} \le M$. Let $\delta \in (0,1)$. As $K : \Delta_{\psi}^p \to \Delta_{\psi}^p$ is a bounded operator,

$$\left(\frac{1}{\psi(\delta)}\int_0^\delta ||(Ky)(s)||^p ds\right)^{1/p} \le \Delta_0.$$
(2.8)

This implies that for any $\varepsilon > 0$, there exists $\delta_1 > 0$ such that if $\delta < \delta_1$, then $(\int_0^{\delta} ||(Ky)(s)||^p ds)^{1/p} \le \varepsilon/2$.

Then, from the \mathcal{N} condition, there exists δ_2 such that if $\operatorname{mes} e \leq \delta_2$ for some $e \subset [\delta, 1]$, then $(\int_e ||(Ky)(s)||^p ds)^{1/p} \leq \varepsilon/2$.

Finally, for $e_1 \subset [\delta, 1]$ such that $\operatorname{mes} e_1 \leq \min\{\delta_1, \delta_2\}$,

$$\left(\int_{e_1} ||(Ky)(s)||^p ds\right)^{1/p} \le \left(\int_0^\delta ||(Ky)(s)||^p ds\right)^{1/p} + \left(\int_\delta^1 ||(Ky)(s)||^p ds\right)^{1/p} \le \varepsilon.$$
(2.9)

LEMMA 2.6. Let $\{y_i\} \to y_0$ in L_p $(1 and let the sequence <math>\{(1/u)y_i\}$ be bounded in Δ_{Ψ}^p for some continuous increasing function u, u(0) = 0. Then $\{y_i\} \to y_0$ in Δ_{Ψ}^p .

Proof. We have

$$\left(\int_{0}^{t} \left\| y_{i}(s) \right\|^{p} ds \right)^{1/p} \le u(t) \left(\int_{0}^{t} \left\| \frac{y_{i}(s)}{u(s)} \right\|^{p} ds \right)^{1/p} \le Mu(t)\psi(t).$$
(2.10)

Thus, $y_i \in \Delta_{\psi}^p$. Beginning with some *N* for any $t \in [0, 1]$ and for any given $\varepsilon > 0$,

$$\left(\int_{0}^{t} ||y_{i}(s) - y_{0}(s)||^{p} ds\right)^{1/p} \leq \varepsilon.$$
(2.11)

Hence,

(

$$\left(\int_{0}^{t} ||y_{0}(s)||^{p} ds \right)^{1/p} \leq \left(\int_{0}^{t} ||y_{i}(s) - y_{0}(s)||^{p} ds \right)^{1/p} + \left(\int_{0}^{t} ||y_{i}(s)||^{p} ds \right)^{1/p}$$

$$\leq \varepsilon + Mu(t)\psi(t) \leq Mu(t)\psi(t),$$
(2.12)
$$\left(\int_{0}^{t} ||y_{i}(s) - y_{0}(s)||^{p} ds \right)^{1/p} \leq 2Mu(t)\psi(t),$$

beginning with some N_{δ} for any $\delta > 0$, $||y_0 - y_i||_{\Delta_{\psi}^p} < \delta$. Indeed, Lemma 2.5 guarantees the existence of $\tau \in (0,1]$ such that for all $t \in [0,\tau]$,

$$\left(\int_{0}^{t} \left|\left|y_{i}(s) - y_{0}(s)\right|\right|^{p} ds\right)^{1/p} \leq \delta\psi(t).$$
(2.13)

Let $t \in [\tau, 1]$. Then for $\varepsilon = \delta \psi(\tau)$, (2.11) yields (2.13) for all $t \in [0, 1]$.

Let $u : [0,1] \to \mathbb{R}$ be a continuous increasing function, u(0) = 0. Denote

$$\psi(t) = \exp\left[\int_{1}^{t} \frac{1}{u(\tau)} \left(\int_{0}^{\tau} ||K(\tau,s)||^{p'} ds\right)^{p/p'} d\tau\right].$$
(2.14)

Lemmas 2.5 and 2.6 imply the following theorem.

THEOREM 2.7. Let matrix K(t,s) satisfy the \mathcal{N} condition with $1 . And let <math>\psi$ be defined by (2.14). Then $K : \Delta_{\psi}^{p} \to \Delta_{\psi}^{p}$ is a compact operator and its spectral radius is equal to zero.

3. Operator S

Denote

$$(S_g y)(t) = \begin{cases} y[g(t)] & \text{if } g(t) \in [0,1], \\ 0 & \text{if } g(t) \notin [0,1], \end{cases}$$
(3.1)
$$(Sy)(t) = B(t)(S_g)(t).$$

In [2], it is shown that S_g is bounded in L_p if $r = (\sup(\max g^{-1}(E)/\max E))^{1/p} < \infty$ and $||S_g||_{L_p} = r$, where sup is taken on all measurable sets from [0,1].

Let Ω_m be a set of points from [0,1] for which $g(t) \ge mt$, $\beta(t)$ is a nonincreasing majorant of function ||B(t)||, and

$$\varphi(t) = \lim_{\text{mes}\, e \to 0} \frac{\text{mes}\, g^{-1}(e)}{\text{mes}\, e},\tag{3.2}$$

where *e* is a closed interval containing *t*.

We say that operator S_g satisfies the \mathcal{M} condition if vraisup_{t \in [e,1]} $\varphi(t) < \infty$ for any

$$\varepsilon \in (0,1] \operatorname{vraisup}_{t \in [\varepsilon,1]} ||B(t)|| < \infty, \tag{3.3}$$

and there exists $m \in [0, 1)$ such that

$$\mu_m = \operatorname{vraisup}_{t \in g(\Omega_m)} \left(\beta(t)^p \varphi(t) \right) < \infty.$$
(3.4)

LEMMA 3.1. There exists nonincreasing function $u: (0,1] \to \mathbb{R}$ such that $\beta(t)^p \varphi(t) \le u(t)$ and the function

$$\psi(t) = \begin{cases} t^{u(t)} & \text{if } t \in (0,1], \\ 0 & \text{if } t = 0, \end{cases}$$
(3.5)

is absolutely continuous on [0,1].

Proof. Let $\{t_i\}$ be a decreasing sequence, $t_1 = 1, t_i \rightarrow 0$. Denote

$$n_{i} = \operatorname{vraisup}_{t \in (t_{i+1}, t_{i})} (\beta(t)^{p} \varphi(t)), \quad u(t) = \frac{n_{i+1} - n_{i}}{t_{i+1} - t_{i}} (t - t_{i}) + n_{i},$$
(3.6)

where $t \in (t_{i+1}, t_i)$. Then $\beta(t)^p \varphi(t) \le u(t)$, *u* increases and is absolutely continuous on [0, 1].

Let

$$\nu_m = m^{u(1)} \left[u(1) - \frac{1}{\ln m} \right].$$
(3.7)

THEOREM 3.2. Let operator S_g satisfy the \mathcal{M} condition and let function u satisfy conditions of Lemma 3.1. Then S_g is bonded in Δ_{ψ}^p with $\psi(t) = t^{u(t)}$ and

$$\left|\left|S_{g}\right|\right|_{\Delta_{\psi}^{p}} \le \left(\nu_{m} + \mu_{m}\right)^{1/p}.$$
(3.8)

Proof. Let $y \in \Delta_{\psi}^{p}$, $||y||_{\Delta_{\psi}^{p}} = 1$, and $\delta \in (0, 1)$. Denote measures λ and μ on $[\delta, 1]$ by $\lambda(e) = \int_{e} \beta(s)^{p} ds$ and $\mu(e) = \int_{g^{-1}(e)} \beta(s)^{p} ds$. Then by the Radon-Nikodym [2] theorem, we have

$$\left\| \int_{\delta}^{t} |(S_{g}y)(t)|^{p} ds \right\| \leq \int_{g^{-1}([0,t])\cap[\delta,1]} \|y[g(s)]\|^{p} d\lambda(s)$$

=
$$\int_{g^{-1}([0,t])\cap[\delta,1]} \|y(s)\|^{p} \frac{d\mu}{d\lambda}(s) d\lambda(s).$$
 (3.9)

Then as $g(t) \leq t$,

$$\frac{d\mu}{d\lambda}(s) = \lim_{\mathrm{ms}\,e\to0} \frac{\int_{g^{-1}(e)} \beta(s)^p ds}{\int_e \beta(s)^p ds} \le \lim_{\mathrm{ms}\,e\to0} \frac{\mathrm{vrai}\,\mathrm{sup}_{g^{-1}(e)}\beta(s)^p ds}{\mathrm{vrai}\,\mathrm{sup}_e\beta(s)^p}\varphi(s) = \varphi(s) \tag{3.10}$$

or

$$\begin{split} \left\| \int_{\delta}^{t} |(S_{g}y)(t)|^{p} ds \right\| &\leq \int_{g^{-1}([0,t]\setminus\Omega_{m})\cap[\delta,1]} \beta(s)^{p} ||y(s)||^{p} \varphi(s) ds \\ &+ \int_{g^{-1}(\Omega_{m})\cap[\delta,1]} \beta(s)^{p} ||y(s)||^{p} \varphi(s) ds \\ &\leq \int_{0}^{mt} \beta(s)^{p} ||y(s)||^{p} \varphi(s) ds + \int_{0}^{t} ||y(s)||^{p} \mu_{m} ds \\ &\leq \int_{0}^{mt} ||y(s)||^{p} u(s) ds + \mu_{m} \psi(t)^{p}. \end{split}$$
(3.11)

We denote function $u_k : (0,1] \to \mathbb{R}$ by $u_k(t) = u(t_i)$, where $t_i = (2^k - i)/2^k$, $i = 0, 1, 2, ..., 2^k - 1$. From $u_k \to u$, it follows that

$$\int_{0}^{mt} ||y(s)||^{p} u(s) ds = \lim_{k \to 0} \int_{0}^{mt} ||y(s)||^{p} u_{k}(s) ds.$$
(3.12)

We write function u_k in the form

$$u_{k}(t) = \begin{cases} u(t_{0}), & \text{if } t \in (t_{1}, t_{0}], \\ u(t_{0}) + [u(t_{1}) - u(t_{0})], & \text{if } t \in (t_{2}, t_{1}], \\ \vdots & \vdots \\ u(t_{k-2}) + [u(t_{k-1}) - u(t_{k-2})], & \text{if } t \in (t_{k}, t_{k-1}]. \end{cases}$$
(3.13)

The condition $t < t_i$ implies that $\int_0^{mt} \|y(s)\|^p ds \le \psi^p(mt) = (mt)^{u(mt)} \le m^{pu(t_i)} \psi^p(t)$ and

$$\begin{split} \int_{0}^{mt} ||y(s)||^{p} u(s) ds &\leq \sum_{i=1}^{2^{k}} m^{pu(t_{i})} [u(t_{i}) - u(t_{i-1})] \psi^{p}(t) + u(1) m^{pu(1)} \psi^{p}(t) \\ &\leq \psi^{p}(t) \Big[\int_{u(1)}^{\infty} m^{s} ds + m^{u(1)} u(1) \Big] \\ &\leq \psi^{p}(t) m^{u(1)} \Big[u(1) - \frac{1}{\ln m} \Big], \end{split}$$
(3.14)

simultaneously for all k. Finally,

$$\begin{split} \left\| \int_{0}^{t} \left| \left(S_{g} y \right)(s) \right|^{p} ds \right\| &= \lim_{\delta \to 0} \left\| \int_{\delta}^{t} \left| \left(S_{g} y \right)(s) \right|^{p} ds \right\| \\ &\leq \psi^{p}(t) m^{u(1)} \left[u(1) - \frac{1}{\ln m} \right] + \psi^{p}(t) \mu_{m} \qquad (3.15) \\ &\leq \psi^{p}(t) (\nu_{m} + \mu_{m}) \end{split}$$

which proves the theorem.

Remark 3.3. From (3.7) and (3.8), it follows that if $\lim_{m \to 1} < 1$, then there exists function ψ such that the norm of operator $S_g : \Delta_{\psi}^p \to \Delta_{\psi}^p$ is less than 1.

In some particular cases, it is possible to give less strict conditions on function ψ generating the space Δ_{ψ}^{p} . Direct calculations prove the following theorem.

THEOREM 3.4. Let $B(t) \leq C_1/t^{\alpha}$ and $g(t) = C_2 t^{\beta}$ with $\beta > 1$. Then $||S_g||_{\Delta_{\psi}^p} \leq C_1/C_2$, where $\psi(t) = t^{\gamma}$, $\gamma \geq (\alpha p + \beta - 1)/p(\beta - 1)$. If $\gamma > (\alpha p + \beta - 1)/p(\beta - 1)$, then the spectral radius of S_g is equal to zero.

4. The Cauchy problem

We consider the Cauchy problem for (1.1):

$$(\pounds x)(t) = f(t), \qquad x(0) = \alpha.$$
 (4.1)

The theorems of this section are immediate corollaries of Theorems 2.2, 2.4, 2.7, 3.2, and 3.4.

THEOREM 4.1. Let matrix K(t,s) satisfy the \mathcal{N} condition and let operator S_g satisfy the \mathcal{M} condition. Let also vraisup_{t \in [0,1]} $u(t) = \infty$, $(\mu_m)^{1/p} \le q < 1$, and let the function ψ_1 be given by (2.14). Then if C < 1 - q, the Cauchy problem (4.1) has a unique solution in Δ_{ψ}^p with $\psi(t) = \min{\{\psi_1(t), t^{u(t)}\}}$ for f and α such that $(f - \alpha A) \in \Delta_{\psi}^p$.

Let ω be a solution of the equation

$$m^{\omega}\left(\omega - \frac{1}{\ln m}\right) \le C_1^p - q, \quad \gamma = \sup_{t \in [0,1]} \left\{ u(t), \omega \right\},\tag{4.2}$$

where $0 \le q \le C_1^p < 1$, and *u* satisfies conditions of Lemma 3.1.

THEOREM 4.2. Let matrix K(t,s) and operator S_g satisfy the \mathcal{N} and \mathcal{M} conditions, respectively. Let vaisup_{t∈[0,1]} $u(t) < \infty$ and $(\mu_m)^{1/p} \le q < 1$. Then if $q < C_1$, $(C_1 + C_2) < 1$, then the Cauchy problem (4.1) has a unique solution in Δ_{ψ}^p with $\psi(t) = \min{\{\psi_1(t), t^{\gamma}\}}$ for f and α such that $(f - \alpha A) \in \Delta_{\psi}^p$.

THEOREM 4.3. Let matrix K(t,s) satisfy the \mathcal{N} condition, $B(t) \leq C_1/t^{\alpha}$, $g(t) = C_2 t^{\beta}$ ($\beta > 1$), and $\gamma > (\alpha p + \beta - 1)/p(\beta - 1)$. Let also C < 1 and $\psi(t) = \min\{\psi_1(t), t^{\gamma}\}$. Then the Cauchy problem (4.1) has a unique solution for f and α such that $(f - \alpha A) \in \Delta_{\psi}^{p}$.

Example 4.4. The Cauchy problem

$$\dot{x}(t) + p(t)\frac{x[h(t)]}{t^{k}} + q(t)\dot{x}(t^{2}) = f(t), \quad t \in [0,1],$$

$$x(\xi) = 0, \quad \text{if } h(\xi) \le 0,$$
(4.3)

where $h(t) \le t$, k > 1, and p and q are bounded functions, has a solution if $\int_0^t |f(s)| ds \le M \exp(-t^{1-k})$. If $(t - h(t)) \ge \tau > 0$, then it has a solution if $\int_0^t |f(s)| ds \le M t^{\gamma}$ for $\gamma > 1$.

References

- N. V. Azbelev, V. Maksimov, and L. Rakhmatullina, *Introduction to the Theory of Linear Functional-Differential Equations*, Advanced Series in Mathematical Science and Engineering, vol. 3, World Federation Publishers Company, Georgia, 1995.
- [2] N. Dunford and J. T. Schwartz, *Linear Operators. I. General Theory*, Pure and Applied Mathematics, vol. 7, Interscience Publishers, New York, 1958.
- [3] A. N. Tikhonov, On functional Volterra type equations and their applications to problems of mathematical physics, Moscow University Bulletin, Section A 1 (1938), no. 8, 1–25.

Andrei Shindiapin: Department of Mathematics and Informatics, Eduardo Mondlane University, 257 Maputo, Mozambique

E-mail address: andrei@sm.luth.se