

Stability results for set solution of fuzzy integro-differential systems

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Abstract

In this paper, we will investigate existence, comparison and some stability results of set solutions of fuzzy intergo-differential systems under the form

$$D_H x(t) = f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta, \quad x(t_0) = x_0 \in E^{nN}$$

with some suitable conditions.

Keywords : Fuzzy differential equations; Fuzzy integro-differential equations; Fuzzy integro-differential equations; Stability theory.

1 Introduction

The fuzzy set theory introduced by Zadeh [24] has emerged as an interesting and fascinating branch of pure and applied sciences. The applications of fuzzy set theory can be found in many branches of regional, physical, mathematical, differential equations and engineering sciences. Recently, the authors have made important research results in the theory of fuzzy differential equations, integro-differential equations, fuzzy integro-differential equations, ...

On the other hand, in [10] V.Lakshmikantham and Tolstonogov showed the connection between the solutions of fuzzy differential equation and the set differential equation that is generated from it. In [11] V.Lakshmikantham et al studied interconnection between set and fuzzy differential equations and in [12] V. Lakshmikantham, S.Leela studied of fuzzy differential systems is initiated and sufficient condition, in terms of Lyapunov - like functions, are provided for the new concept of stability which unifies Lyapunov and orbital stabilities as well as includes new nontions in between.

In [9], Bashir Ahmad et al studied of stability criteria for set solution of set integro-differential equations. In [1], T. Allahviranloo et al studied of existence and uniqueness of solutions of fuzzy Volterra integro-differential equations of the second kind with fuzzy kernel under strongly generalized differentiability. In [19], Phu N.D *et al* studied of existence, uniqueness and comparisons of solution to fuzzy control integro-differential systems by using some kinds of controls. In [22], Ho Vu *et al* studied of existence, comparison and some stability results of set solutions of fuzzy control integro-differential systems.

In this paper, we discuss some stability results in terms of Lyapunov-like functions of set solutions of fuzzy intergo-differential systems with some suitable conditions.

2 Preliminaries

We recall some notations and concepts presented in detail in recent series works of Professor Lakshmikantham V. et al ... ([10]-[16]). Let $K_C(\mathbb{R}^n)$ denote the collection of all nonempty, compact and convex subsets of \mathbb{R}^n . Given A, B in $K_C(\mathbb{R}^n)$, the Hausdorff distance between A and B defined as

$$d_H[A, B] = \max\left\{\sup_{a \in A} \inf_{b \in B} \|a - b\|_{\mathbb{R}^n}, \sup_{b \in B} \inf_{a \in A} \|a - b\|_{\mathbb{R}^n}\right\}$$

where $\|\cdot\|_{\mathbb{R}^n}$ denotes the Euclidean norm in \mathbb{R}^n . It is known that $(K_C(\mathbb{R}^n), d_H)$ is a complete metric space

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and if the space $K_C(\mathbb{R}^n)$ is equipped with the natural algebraic operations of addition and nonnegative scalar multiplication, then $K_C(\mathbb{R}^n)$ becomes a semi-linear metric space which can be embedded as a complete cone into a corresponding Banach space. The set $[\omega]^\alpha = \{z \in \mathbb{R}^n : \omega(z) \geq \alpha, 0 < \alpha \leq 1\}$ is called the α -level set. For all $0 \leq \alpha \leq \beta \leq 1$ then we have $[\omega]^\beta \subset [\omega]^\alpha \subset [\omega]^0$. Set $E^n = \{\omega : \mathbb{R}^n \rightarrow [0, 1] \text{ such that } \omega(z) \text{ satisfies (i)-(iv) stated below}\}$

- (i) ω is normal, that is, there exists an $z_0 \in \mathbb{R}^n$ such that $\omega(z_0) = 1$;
- (ii) ω is fuzzy convex, that is, for $0 \leq \lambda \leq 1$
 $\omega(\lambda z_1 + (1 - \lambda)z_2) \geq \min\{\omega(z_1), \omega(z_2)\}$;
- (iii) ω is upper semicontinuous;
- (iv) $[\omega]^0 = cl\{z \in \mathbb{R}^n : \omega(z) > 0\}$ is compact. The element $\omega \in E^n$ is called a fuzzy number or fuzzy set.

For two fuzzy sets $\omega_1, \omega_2 \in E^n$, we denote $\omega_1 \leq \omega_2$ if and only if $[\omega_1]^\alpha \subset [\omega_2]^\alpha$. Let us denote

$$D_0[\omega_1, \omega_2] = \sup\{d_H([\omega_1]^\alpha, [\omega_2]^\alpha) : 0 \leq \alpha \leq 1\}$$

the distance between ω_1 and ω_2 in E^n , where $d_H([\omega]^\alpha, [\omega]^\alpha)$ is Hausdorff distance between two set $[\omega_1]^\alpha, [\omega_2]^\alpha$ of $K_C(\mathbb{R}^n)$. Then (E^n, d_H) is a complete space. Some properties of metric D_0 are as follows.

$$\begin{aligned} D_0[\omega_1 + \omega_3, \omega_2 + \omega_3] &= D_0[\omega_1, \omega_2], \\ D_0[\lambda\omega_1, \lambda\omega_2] &= |\lambda|D_0[\omega_1, \omega_2], \\ D_0[\omega_1, \omega_2] &\leq D_0[\omega_1, \omega_3] + D_0[\omega_3, \omega_2], \end{aligned}$$

for all $\omega_1, \omega_2, \omega_3 \in E^n$ and $\lambda \in \mathbb{R}$. Given an interval $J = [t_0, T] \subseteq \mathbb{R}_+$.

Let us denote $\theta^n \in E^n$ the zero element of E^n as follows:

$$\theta^n(z) = \begin{cases} 1 & \text{if } z = \hat{0} \\ 0 & \text{if } z \neq \hat{0} \end{cases}$$

where $\hat{0}$ is the zero element of \mathbb{R}^n . Let $u, v \in E^n$. The set $w \in E^n$ satisfying $w = u + v$ is known as the geometric difference of the set u and v and is denoted by the symbol $u - v$. The mapping $F : \mathbb{R}_+ \supset J = [t_0, T] \rightarrow E^n$ is said to have a Hukuhara derivative $D_H F(\tau)$ at a point $\tau \in J$, if

$$\lim_{h \rightarrow 0^+} \frac{F(\tau + h) - F(\tau)}{h} \quad \text{and} \quad \lim_{h \rightarrow 0^+} \frac{F(\tau) - F(\tau - h)}{h}$$

exist and equal to $D_H F(\tau)$. Here limits are taken in the metric space (E^n, D_0) . If $F : J \rightarrow E^n$ is continuous, then it is integrable and

$$\int_{t_0}^{t_2} F(s) ds = \int_{t_0}^{t_1} F(s) ds + \int_{t_1}^{t_2} F(s) ds \quad (2.1)$$

If $F, G : J \rightarrow E^n$ are integrable, $\lambda \in \mathbb{R}$, then some properties below hold

$$\int_{t_0}^t (F(s) + G(s)) ds = \int_{t_0}^t F(s) ds + \int_{t_0}^t G(s) ds \quad (2.2)$$

$$\int_{t_0}^t \lambda F(s) ds = \lambda \int_{t_0}^t F(s) ds, \lambda \in \mathbb{R}, t_0 \leq t \leq T. \quad (2.3)$$

$$D_0 \left[\int_{t_0}^t F(s) ds, \int_{t_0}^t G(s) ds \right] \leq \int_{t_0}^t D_0[F(s), G(s)] ds. \quad (2.4)$$

Let $F : J \rightarrow E^n$ be continuous. Then integral $\int_{t_0}^t F(s) ds$ is differentiable and $D_H G(t) = F(t)$.

In [12] the authors have some definitions on the fuzzy mapping set: $x_i : I \rightarrow E^n, x_i(t) \in E^n$ where $[x_i(t)]^\alpha \in K_C(\mathbb{R}^n)$, and $x(t) = x_1(t) \times x_2(t) \times \dots \times x_N(t) \in E^{nN} = E^n \times E^n \times \dots \times E^n$, where every $x_i(t) \in E^n, i = 1, 2, \dots, N$. The fuzzy set must be $x(t) = (x_1(t), x_2(t), \dots, x_N(t))$.

Let $\bar{x}, x \in E^{nN}$. If there exists a set $z \in E^{nN}$ satisfying $\bar{x} = x + z$, then z is called the Hukuhara difference of the set \bar{x} and x and is denoted by $\bar{x} - x$.

We have some possibilities to measure the new fuzzy variables x, \bar{x}, f that are

$$d_0[x, \bar{x}] = \sum_{i=1}^N d[x_i, \bar{x}_i]$$

or

$$d_0[x, \bar{x}] = \frac{1}{N} \sqrt{\sum_{i=1}^N d^2[x_i, \bar{x}_i]}$$

or

$$d_0[x, \bar{x}] = \max\{d[x_1, \bar{x}_1], d[x_2, \bar{x}_2], \dots, d[x_N, \bar{x}_N]\}$$

and employ the metric space (E^{nN}, d_0) as a fuzzy Hausdorff metric space, where if $x \in E^{nN}$, then $\|x\| = d_0[x, \theta^{nN}]$.

We say that fuzzy mapping set $x(t) \in E^{nN}$ has a Hukuhara derivative $D_H x(t)$ at a point t , if

$$\lim_{\tau \rightarrow 0^+} \tau^{-1} (x(t + \tau) - x(t))$$

and

$$\lim_{\tau \rightarrow 0^+} \tau^{-1} (x(t) - x(t - \tau)),$$

exist in the topology of E^{nN} and are equal to $D_H x(t)$. Here limits are taken in the metric space (E^{nN}, d_0) :

$$\lim_{\tau \rightarrow 0^+} d_0 \left[\frac{x(t + \tau) - x(t)}{\tau}, D_H x(t) \right] = 0$$

and

$$\lim_{\tau \rightarrow 0^+} d_0 \left[\frac{x(t) - x(t - \tau)}{\tau}, D_H x(t) \right] = 0.$$

3 Main results

Let's the fuzzy integro-differential systems (FIDS) as follows

$$D_H x(t) = f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta, \quad (3.5)$$

$$x(t_0) = x_0 \in E^{nN},$$

where $f \in C[\mathbb{R}^+ \times E^{nN}, E^{nN}]$, $g \in C[\mathbb{R}^+ \times \mathbb{R}^+ \times E^{nN}, E^{nN}]$, state $x(t) \in E^{nN}$. The mapping $x \in C^1[J, E^{nN}]$ is said to be a solution of (3.5) on J . The solution of (3.5) is written in the form

$$x(t) = x_0 + \int_{t_0}^t \left[f(\eta, x(\eta)) + \int_{t_0}^{\eta} g(\sigma, \eta, x(\eta)) d\sigma \right] d\eta, \quad (3.6)$$

$$t \in J,$$

where the integral is the Hukuhara integral.

Utilizing the properties of the Hausdorff metric and the integral, and employing the known theory of the differential and integral inequalities for ordinary differential equations, we shall first establish the following comparison principle, which we need for later discussion.

Theorem 3.1 Assume that $f \in C[\mathbb{R}^+ \times E^{nN}, E^{nN}]$, $g \in C[\mathbb{R}^+ \times \mathbb{R}^+ \times E^{nN}, E^{nN}]$ and for $t \in \mathbb{R}^+$; $x, y \in E^{nN}$;

$$d_0 \left[f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta, f(t, y(t)) + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right] \leq g_1(t, d_0[x, y]) + \int_{t_0}^t G(t, \eta, d_0[x, y]) d\eta$$

where $g_1 \in C[\mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+]$ and $G \in C[\mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}^+]$. Moreover, we require that there exists the maximal solution $r(t, t_0, w_0)$ of the scalar integro-differential equation

$$w'(t) = g_1(t, w(t)) + \int_{t_0}^t G(t, \eta, w(\eta)) d\eta,$$

$$w(t_0) = w_0 \geq 0, \quad t \geq t_0.$$

Then, if $x(t) = x(t, t_0, x_0), y(t) = y(t, t_0, y_0)$ is any solution of FIDS (3.5) such that $x_0, y_0 \in E^{nN}$ exists

for $t \geq t_0$ and $x(t_0) = x_0, y(t_0) = y_0$, we have $d_0[x(t), y(t)] \leq r(t, t_0, w_0), t \geq t_0$ provided that $d_0[x_0, y_0] \leq w_0$.

Since $x(t), y(t)$ are solutions of FIDS (3.5), the Hukuhara difference $x(t+h) - x(t), y(t+h) - y(t)$ exist for small $h > 0$. Set $m(t) = d_0[x(t), y(t)]$. we have

$$m(t+h) - m(t) = \quad (3.7)$$

$$\begin{aligned} & d_0[x(t+h), y(t+h)] - d_0[x(t), y(t)] \leq \\ & d_0 \left[x(t+h), x(t) + h \left\{ f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta \right\} \right. \\ & \left. + d_0 \left[x(t) + h \left\{ f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta \right\}, \right. \right. \\ & \left. \left. y(t) + h \left\{ f(t, y(t)) + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right\} \right] \right. \\ & \left. + d_0 \left[y(t) + h \left\{ f(t, y(t)) + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right\}, y(t+h) \right] \right. \\ & \left. + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right] - d_0[x(t), y(t)] \end{aligned}$$

Also, we observe that

$$\begin{aligned} & d_0 \left[x(t+h), x(t) + h \left\{ f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta \right\} \right] \\ & = d_0 \left[x(t+h) - x(t), h \left\{ f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta \right\} \right] \\ & = \frac{1}{h} d_0 \left[\frac{x(t+h) - x(t)}{h}, f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta \right] \end{aligned} \quad (3.8)$$

$$\begin{aligned} & d_0 \left[x(t) + h \left\{ f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta \right\}, y(t) \right. \\ & \left. + h \left\{ f(t, y(t)) + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right\} \right] \\ & = d_0 \left[h \left\{ f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta \right\}, h \left\{ f(t, y(t)) + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right\} \right] + d_0[x(t), y(t)] \\ & = h d_0 \left[f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta, f(t, y(t)) + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right] + d_0[x(t), y(t)] \end{aligned} \quad (3.9)$$

$$\begin{aligned}
 & d_0 \left[y(t) + h \left\{ f(t, y(t)) + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right\}, y(t+h) \right] \\
 &= d_0 \left[h \left\{ f(t, y(t)) + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right\}, y(t+h) \right. \\
 &\quad \left. - y(t) \right] \\
 &= \frac{1}{h} d_0 \left[f(t, y(t)) \right. \\
 &\quad \left. + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta, \frac{y(t+h) - y(t)}{h} \right]
 \end{aligned} \tag{3.10}$$

Form (3), (3.8), (3.9) and (3.10), we have

$$\begin{aligned}
 & \frac{m(t+h) - m(t)}{h} \\
 & \leq \frac{1}{h} d_0 \left[\frac{x(t+h) - x(t)}{h}, f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta \right] \\
 & \quad + \frac{1}{h} d_0 \left[f(t, y(t)) \right. \\
 & \quad \left. + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta, \frac{y(t+h) - y(t)}{h} \right] \\
 & \quad + d_0 \left[f(t, x(t)) \right. \\
 & \quad \left. + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta, f(t, y(t)) \right. \\
 & \quad \left. + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right]
 \end{aligned}$$

Taking \limsup as $h \rightarrow 0^+$ yields

$$\begin{aligned}
 D^+ m(t) &= \limsup_{h \rightarrow 0^+} \frac{1}{h} \left[m(t+h) - m(t) \right] \\
 &\leq d_0 \left[f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta)) d\eta, f(t, y(t)) \right. \\
 &\quad \left. + \int_{t_0}^t g(t, \eta, y(\eta)) d\eta \right] \\
 &\leq g_1(t, d_0[x, y]) + \int_{t_0}^t G(t, \eta, d_0[x, y]) d\eta \\
 &\leq g_1(t, d_0[x_0, y_0]) + \int_{t_0}^t G(t, \eta, d_0[x_0, y_0]) d\eta
 \end{aligned}$$

Which together with the fact that $d_0[x_0, y_0] \leq w_0$ and by the comparison theorem for ordinary integro-differential equations [5] gives

$$d_0[x(t), y(t)] \leq r(t, t_0, w_0) \quad t \geq t_0$$

This completes the proof of the theorem.

We shall begin by proving the existence and uniqueness results under assumptions more general than the Lipschitz type condition, which exhibits the idea of the comparison principle.

Theorem 3.2 Assume that

(ca1) $f \in C[J \times B(x_0, b), E^{nN}], g \in C[J \times J \times B(x_0, b), E^{nN}]$, where $B(x_0, b) = \{x \in E^{nN} : d_0[x, x_0] \leq b\}$ and $d_0[f(t, x), \theta^{nN}] \leq M_0$ on $J \times B(x_0, b)$, $\int_{\eta}^t d_0[g(\sigma, \eta, x(\eta)), \theta^{nN}] d\sigma \leq N_0$ on $J \times J \times B(x_0, b)$, where θ^{nN} is zero element of E^{nN} regarded as a point set.

(ca2) $d_0[f(t, x), f(t, y)] \leq g_1(t, d_0[x, y])$ on $J \times B(x_0, b)$ and $d_0[g(t, \eta, x), g(t, \eta, y)] \leq G(t, \eta, d_0[x, y])$ on $J \times B(x_0, b)$, where $g_1 \in C[J \times [0, 2b], \mathbb{R}^+]$, $G \in C[J \times J \times [0, 2b], \mathbb{R}^+]$, $g_1(t, w) \leq M_1$ on $J \times [0, 2b]$, $G(t, \eta, w) \leq N_1$ on $J \times J \times [0, 2b]$, $g_1(t, 0) = 0, G(t, \eta, 0) = 0$, $g_1(t, w)$ and $G(t, \eta, w)$ are non-decreasing in w for each $t \in J, (t, \eta) \in J \times J$.

(ca3) $w(t) = 0$ is the only solution of

$$w'(t) = g_1(t, w(t)) + \int_{t_0}^t G(t, \eta, w(\eta)) d\eta, \tag{3.11}$$

$$w(t_0) = w_0.$$

Then the successive approximations defined by

$$x_{n+1}(t) = x_0 +$$

$$\int_{t_0}^t \left[f(\eta, x_n(\eta)) + \int_{t_0}^t g(\sigma, \eta, x_n(\eta)) d\sigma \right] d\eta \quad t \in J,$$

exists on $J_0 \equiv [t_0, t + \alpha]$, where $\alpha = \min\left(a, \frac{b}{N + M}\right)$, $M = \max\{M_0, M_1\}, N = \max\{N_0, N_1\}$, as continuous functions and converge uniformly to the unique solution $x(t)$ of FIDS (3.5) on J_0 .

Let us define a sequence $x_n(t) : J \rightarrow E^{nN}, n = 1, 2, \dots$ of successive approximations as follows $x(t_0) = x_0$ for every J and

$$x_{n+1}(t) =$$

$$x_0 + \int_{t_0}^t \left[f(\eta, x_n(\eta)) + \int_{t_0}^t g(\sigma, \eta, x_n(\eta)) d\sigma \right] d\eta, \quad t \in J.$$

We have

$$\begin{aligned}
 d_0[x_{n+1}, x_0] &= d_0 \left[x_0 + \int_{t_0}^t \left[f(\eta, x_n(\eta)) \right. \right. \\
 &\quad \left. \left. + \int_{t_0}^t g(\sigma, \eta, x_n(\eta)) d\sigma \right] d\eta, x_0 \right] \\
 &\leq d_0 \left[\int_{t_0}^t f(\eta, x_n(\eta)) d\eta, \theta^{nN} \right] \\
 &\quad + d_0 \left[\int_{t_0}^t \int_{t_0}^t g(\sigma, \eta, x_n(\eta)) d\sigma d\eta, \theta^{nN} \right]
 \end{aligned}$$

Using the assumption (ca1), we get

$$\begin{aligned} d_0[x_{n+1}, x_0] &\leq \int_{t_0}^t d_0[f(\eta, x_n(\eta)), \theta^{nN}]d\eta \\ &\quad + \int_{t_0}^t d_0\left[\int_{t_0}^t g(\sigma, \eta, x_n(\eta))d\sigma, \theta^{nN}\right]d\eta \\ &\leq (t - t_0)(N_0 + M_0) \\ &\leq t(N_0 + M_0) \\ &< b \end{aligned}$$

Similar, we define the successive approximations of (3.11) as follows

$$\begin{aligned} w_0(t) &= (t - t_0)(N_1 + M_1), \quad w_{n+1}(t) \\ &= \int_{t_0}^t g_1(\eta, w_n(\eta))d\eta + \int_{t_0}^t \int_{t_0}^t G(\sigma, \eta, w(\eta))d\sigma d\eta \end{aligned}$$

where $t \in J, n = 1, 2, \dots$

An easy induction proves that $\{w_m(t)\}$ as well defined and

$$0 < w_{n+1}(t) < w_n(t), \quad t \in J$$

Since $|w'_n(t)| \leq g(t, w_{n-1}(t)) \leq N_1 + M_1$, we conclude from the Ascoli - Arzela theorem and the monotonicity of the sequence $\{w_n(t)\}$, that $w_n(t) \rightarrow w(t)$ as $n \rightarrow \infty$ uniformly on J . It is also clear that $w(t)$ satisfies (3.11) and hence by conditions (ca2)

$$w(t) \geq 0, \quad t \in J$$

We see that

$$\begin{aligned} d_0[x_1, x_0] &\leq \int_{t_0}^t d_0[f(\eta, x_0(\eta)), \theta^{nN}]d\eta \\ &\quad + \int_{t_0}^t d_0\left[\int_{t_0}^t g(\sigma, \eta, x_0(\eta))d\sigma, \theta^{nN}\right]d\eta \\ &\leq (t - t_0)(N_1 + M_1) \\ &= w_0(t) \end{aligned}$$

Observe that for $n = 2, 3, \dots$ one has

$$\begin{aligned} &d_0[x_{n+1}(t), x_n(t)] \\ &= d_0\left[x_0 + \int_{t_0}^t [f(\eta, x_n(\eta)) + \int_{t_0}^t g(\sigma, \eta, x_n(\eta))d\sigma]d\eta, \right. \\ &\quad \left. x_0 + \int_{t_0}^t [f(\eta, x_{n-1}(\eta)) + \int_{t_0}^t g(\sigma, \eta, x_{n-1}(\eta))d\sigma]d\eta\right] \\ &\leq \int_{t_0}^t d_0[f(\eta, x_n(\eta)), f(\eta, x_{n-1}(\eta))]d\eta \\ &\quad + \int_{t_0}^t d_0\left[\int_{t_0}^t g(\sigma, \eta, x_n(\eta))d\sigma, \int_{t_0}^t g(\sigma, \eta, x_{n-1}(\eta))d\sigma\right] \\ &\leq \int_{t_0}^t d_0[f(\eta, x_n(\eta)), f(\eta, x_{n-1}(\eta))]d\eta \\ &\quad + \int_{t_0}^t \int_{t_0}^t d_0[g(\sigma, \eta, x_n(\eta)), g(\sigma, \eta, x_{n-1}(\eta))]d\sigma d\eta \end{aligned}$$

Using the assumption (ca2), we have

$$\begin{aligned} &d_0[x_{n+1}(t), x_n(t)] \\ &\leq \int_{t_0}^t g_1(\eta, d_0[x_{n+1}(\eta), x_n(\eta)])d\eta \\ &\quad + \int_{t_0}^t \int_{t_0}^t G(\sigma, \eta, d_0[x_{n+1}(\eta), x_n(\eta)])d\sigma d\eta \\ &= w_n(t) \end{aligned}$$

Thus, we have the estimate

$$d_0[x_{n+1}(t), x_n(t)] \leq w_n(t)$$

Let $v(t) = d_0[x_{n+1}(t), x_n(t)], t \in J$. The proof of Theorem 3.2 yields, for $t \in J$,

$$\begin{aligned} D^+x(t) &\leq g_1(t, d_0[x_{n+1}(t), x_n(t)]) \\ &\quad + \int_{t_0}^t G(t, \eta, d_0[x_{n+1}(\eta), x_n(\eta)])d\eta \\ &\leq g(t, w_{n-1}(t)) + \int_{t_0}^t G(t, \eta, w_{n-1}(\eta))d\eta \end{aligned}$$

Let $n > m$. The we obtain

$$\begin{aligned} &d_0[D_Hx_n(t), D_Hx_m(t)] \\ &= d_0\left[f(t, x_n(t)) + \int_{t_0}^t g(t, \eta, x_n(\eta))d\eta, f(t, x_m(t))\right. \\ &\quad \left. + \int_{t_0}^t g(t, \eta, x_m(\eta))d\eta\right] \\ &\leq d_0\left[f(t, x_n(t)) + \int_{t_0}^t g(t, \eta, x_n(\eta))d\eta, f(t, x_{n-1}(t))\right. \\ &\quad \left. + \int_{t_0}^t g(t, \eta, x_{n-1}(\eta))d\eta\right] \\ &\quad + d_0\left[f(t, x_{n-1}(t)) + \int_{t_0}^t g(t, \eta, x_{n-1}(\eta))d\eta, f(t, x_{m-1}(t))\right. \\ &\quad \left. + \int_{t_0}^t g(t, \eta, x_{m-1}(\eta))d\eta\right] \\ &\quad + d_0\left[f(t, x_{m-1}(t)) + \int_{t_0}^t g(t, \eta, x_{m-1}(\eta))d\eta, f(t, x_m(t))\right. \\ &\quad \left. + \int_{t_0}^t g(t, \eta, x_m(\eta))d\eta\right] \\ &\leq g_1(t, w_{n-1}(t)) + g_1(t, w_{m-1}(t)) \\ &\quad + g_1(t, d_0[x_n(t), x_m(t)]) \\ &\quad + \int_{t_0}^t G(t, \eta, w_{n-1}(\eta))d\eta + \int_{t_0}^t G(t, \eta, w_{m-1}(\eta))d\eta \\ &\quad + \int_{t_0}^t G(t, \eta, d_0[x_n(t), x_m(t)])d\eta \end{aligned}$$

Setting $v(t) = d_0[x_n(t), x_m(t)]$, the proof Theorem 3.2 shows that

$$\begin{aligned}
 D^+v(t) &\leq d_0[D_Hx_n(t), D_Hx_m(t)] \\
 &\leq 2g_1(t, w_{n-1}(t)) + g_1(t, v(t)) \\
 &\quad + 2 \int_{t_0}^t G(t, \eta, w_{n-1}(\eta))d\eta \\
 &\quad + \int_{t_0}^t G(t, \eta, v(\eta))d\eta
 \end{aligned}$$

in view of the monotone nature of $g_1(t, w)$ and $G(t, \eta, w)$ are nondecreasing in w for each $t \in J$, $(t, \eta) \in J \times J$ and the fact that $w_{m-1}(t) \leq w_{n-1}(t)$ since $n \geq m$ and $w_n(t)$ is decreasing sequence. The comparison theorem for integro-differential equations [15] gives

$$v(t) \leq r_n(t), \quad r_n(t) = 0$$

where $r_n(t)$ is the maximal solution of

$$\begin{aligned}
 r'_n(t) &= 2g_1(t, w_{n-1}(t)) + g_1(t, r_n(t)) \\
 &\quad + 2 \int_{t_0}^t G(t, \eta, w_{n-1}(\eta))d\eta \\
 &\quad + \int_{t_0}^t G(t, \eta, r_n(\eta))d\eta
 \end{aligned} \tag{3.12}$$

Since $g_1(t, w_{n-1}(t)) \rightarrow 0$ and $G(t, \eta, w_{n-1}(\eta)) \rightarrow 0$ as $n \rightarrow \infty$ uniformly on J , it follows by Theorem 1.4.1 in [15] that $r_n(t) \rightarrow 0$ uniformly on J . This implies from (3.12) and definition of $v(t)$ that $x_n(t)$ converge uniformly to $x(t)$ and it easy to show that $x(t)$ is a solution of (3.5).

To show uniqueness, let $x_0(t)$ be another solution of (3.5). Then setting $m(t) = d_0[x(t), x_0(t)]$ and noting that $m(t_0) = 0$, we get $D^+m(t) \leq g_1(t, m(t)) + \int_{t_0}^t G(t, \eta, m(\eta))d\eta$, $t \in J$ and $m(t) \leq r(t, t_0, 0)$, $t \in J$ be Theorem 3.2. By the assumptions $r(t, t_0, 0) \equiv 0$ and therefore, we obtain $x(t_0) = x_0$, $t \in J$.

This completes the proof of the theorem.

The second, we have the stability criteria of FIDS (3.5) as below.

Definition 3.1 The trivial set solution of (3.5) is said to be

- (S1) equi-stable of for each $\varepsilon > 0$ and $t_0 > 0$, there exists a $\delta = \delta(t_0, \varepsilon)$ such that $d_0[x_0, \theta^{nN}] < \delta$ implies $d_0[x(t), \theta^{nN}] < \varepsilon$, for $t \geq t_0$;
- (S2) uniformly stable, if the δ in (S1) is independent of t_0 ;
- (S3) quasi-equi-asymptotically stable, if for each $\varepsilon > 0$, $t_0 > 0$, there exist a $T = T(t_0, \varepsilon)$ and $\delta_0 = \delta_0(t_0)$ such that $d_0[x_0, \theta^{nN}] < \delta_0$ implies $d_0[x(t), \theta^{nN}] < \varepsilon$, for all $t > t_0 + T$;

(S4) quasi-uniformly asymptotically stable, if δ_0 and T in (S3) are independent of t_0 ;

(S5) equi-asymptotically stable, if (S1) and (S3) hold simultaneously;

(S6) uniformly asymptotically stable, if (S2) and (S4) hold simultaneously;

(S7) exponentially asymptotically stable, if there exist constants $\lambda, \beta > 0$ such that

$$\begin{aligned}
 d_0[x(t), \theta^{nN}] &\leq \\
 &\beta(d_0[x_0, \theta^{nN}], t_0) \exp[-\lambda(t - t_0)], t > t_0.
 \end{aligned}$$

Theorem 3.3 Assume that

- (cc1) $V \in C[\mathbb{R}^+ \times E^{nN}, \times E^{nN}]$ and $|V(t, x) - V(t, y)| \leq Ld_0[x, y]$ where L is the local Lipschitz constant, $x, y \in E^{nN}$;
- (cc2) $g_1 \in C[\mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}]$, $G \in C[\mathbb{R}^+ \times \mathbb{R}^+, \mathbb{R}]$ and for $x, y \in E^{nN}$, $t \in \mathbb{R}^+$,

$$\begin{aligned}
 D^+V(t, x) &\equiv \lim_{h \rightarrow 0^+} \sup \frac{1}{h} \left[V(t+h, x(t)) \right. \\
 &\quad \left. + h \left\{ f(t, x(t)) \right. \right. \\
 &\quad \left. \left. + \int_{t_0}^t G(t, \eta, x(\eta))d\eta \right\} \right. \\
 &\quad \left. - V(t, x(t)) \right] \\
 &\leq g_1(t, V(t, x)) \\
 &\quad + \int_{t_0}^t G(t, \eta, V(\eta, x(\eta)))d\eta
 \end{aligned}$$

Then, if $x(t) = x(t, t_0, x_0)$ is any solution of FIDS (3.5) existing on $[t_0, \infty)$ such that $V(t, t_0, x_0)$, we have

$$V(t, x(t)) \leq r(t, t_0, w_0) \quad t \in [t_0, \infty)$$

where $r(t, t_0, w_0)$ is the maximal solution of

$$\begin{aligned}
 w'(t) &= g_1(t, w(t)) + \int_{t_0}^t G(t, \eta, w(\eta))d\eta \quad w(t_0) \\
 &= w_0 \\
 &\geq 0,
 \end{aligned}$$

existing on $[t_0, \infty)$.

Let $x(t) = x(t, t_0, x_0)$ be any solution of FIDS (3.5) existing on $[t_0, \infty)$. Define $m(t) = V(t, x(t))$ so that $m(t_0) = V(t_0, x_0) \leq w_0$. Now for small $h > 0$, we

consider

$$\begin{aligned}
 m(t+h) - m(t) &= V(t+h, x(t+h)) - V(t, x(t)) \\
 &\leq V(t+h, x(t+h)) \\
 &\quad + V(t+h, x(t) + h\{f(t, x(t)) \\
 &\quad\quad + \int_{t_0}^t g(t, \eta, x(\eta))d\eta\}) \\
 &\quad - V(t+h, x(t) + h\{f(t, x(t)) \\
 &\quad\quad + \int_{t_0}^t g(t, \eta, x(\eta))d\eta\}) - V(t, x(t)) \\
 &\quad + \int_{t_0}^t g(t, \eta, x(\eta))d\eta \\
 &\leq Ld_0 \left[x(t+h), x(t) + h\{f(t, x(t)) \right. \\
 &\quad \left. + \int_{t_0}^t g(t, \eta, x(\eta))d\eta \right] \\
 &\quad - V(t+h, x(t) + h\{f(t, x(t)) \\
 &\quad\quad + \int_{t_0}^t g(t, \eta, x(\eta))d\eta\}) - V(t, x(t))
 \end{aligned}$$

using the Lipschitz conditions give in (cc1). Thus

$$\begin{aligned}
 D^+m(t) &\equiv \limsup_{h \rightarrow 0^+} \frac{1}{h} [m(t+h) - m(t)] \\
 &\leq D^+V(t, x(t)) + \limsup_{h \rightarrow 0^+} \frac{1}{h} d_0 \left[x(t+h), x(t) \right. \\
 &\quad \left. + h\{f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta))d\eta\} \right]
 \end{aligned}$$

Since

$$\begin{aligned}
 &\frac{1}{h} d_0 \left[x(t+h), x(t) + h\{f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta))d\eta\} \right] \\
 &= d_0 \left[\frac{m(t+h) - m(t)}{h}, f(t, x(t)) \right. \\
 &\quad \left. + \int_{t_0}^t g(t, \eta, x(\eta))d\eta \right]
 \end{aligned}$$

and $x(t)$ is any solution of FIDS (3.5), we find that

$$\begin{aligned}
 &\limsup_{h \rightarrow 0^+} \frac{1}{h} d_0 \left[x(t+h), x(t) \right. \\
 &\quad \left. + h\{f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta))d\eta\} \right] \\
 &= \limsup_{h \rightarrow 0^+} d_0 \left[\frac{m(t+h) - m(t)}{h}, f(t, x(t)) \right. \\
 &\quad \left. + \int_{t_0}^t g(t, \eta, x(\eta))d\eta \right] \\
 &= d_0 \left[D_H x(t), f(t, x(t)) + \int_{t_0}^t g(t, \eta, x(\eta))d\eta \right] \\
 &= 0
 \end{aligned}$$

We therefore have the scalar integro-differential inequality

$$\begin{aligned}
 D^+m(t) &\leq g_1(t, m(t)) + \int_{t_0}^t G(t, \eta, m(\eta))d\eta, \quad m(t_0) \\
 &\leq w_0
 \end{aligned}$$

By the Theorem 1.4.1 in [15], it follows the estimate

$$m(t) \leq r(t, t_0, w_0), \quad [t_0, \infty)$$

This proves the assertion of the theorem.

Corollary 3.1 Assume that the Lyapunov-like function $V(t, x(t))$ satisfies conditions in Theorem 3.3. If functions $g_1(t, w) \equiv 0$ and $G(t, s, w) \equiv 0$ are admissible in Theorem 3.3 to yield the estimate

$$V(t, x(t)) \leq V(t_0, x(t_0)), \quad \forall t \geq t_0 > 0.$$

Putting $S^\rho(x_0) = \{x(t) \in E^{nN} : d_0[x(t), x_0] < \rho\}$, we have: Assume that for FIDS (3.5) exists the Lyapunov like function $V(t, x(t))$ which satisfies the conditions of Theorem 3.3, and

a) there exist the positive functions $a(\cdot, \cdot), b(\cdot)$ are strictly increasing and $\mu > 0$ such that $\forall t \in [t_0, T], x(t) \in E^{nN} : b(d_0[x(t), \theta^{nN}]) \leq V(t, x(t)) \leq a(t, d_0[x(t), \theta^{nN}])$. Then,

(i) if function $g_1(t, V(t, x)) + \int_{t_0}^t G(t, \eta, V(\eta, x(\eta)))d\eta \leq 0$ is admissible in Theorem 3.3, the estimate (S1) holds.

(ii) if function $g_1(t, V(t, x)) + \int_{t_0}^t G(t, \eta, V(\eta, x(\eta)))d\eta \leq -\mu$ is admissible in Theorem 3.3, the estimate (S3) holds.

(iii) if function $g_1(t, V(t, x)) + \int_{t_0}^t G(t, \eta, V(\eta, x(\eta)))d\eta < -\mu$, is admissible in Theorem 3.3, the estimate (S5) holds.

b) there exist the positive functions $a(\cdot, \cdot), b(\cdot)$ are strictly increasing and $\eta > 0$ such that $\forall t \in [t_0; T], x(t) \in S^\rho(x_0) : b(d_0[x(t), \theta^{nN}]) \leq V(t, x(t)) \leq a(t, d_0[x(t), \theta^{nN}])$. Then,

(i) if function $g_1(t, V(t, x)) + \int_{t_0}^t G(t, \eta, V(\eta, x(\eta)))d\eta \leq 0$ is admissible in Theorem 3.3, the estimate (S2) holds.

(ii) if function $g_1(t, V(t, x)) + \int_{t_0}^t G(t, \eta, V(\eta, x(\eta)))d\eta \leq -\eta V(t, x(t))$ is admissible in Theorem 3.3, the estimate (S4) holds.

(iii) if function $g_1(t, V(t, x)) + \int_{t_0}^t G(t, \eta, V(\eta, x(\eta)))d\eta < -\eta V(t, x(t))$ is admissible in Theorem 3.3, the estimate (S6) holds.

Let $\varepsilon > 0$ and t_0 be given, choosing $\delta = \delta(t_0, \varepsilon)$ such that $a(t_0, \varepsilon) < b(\delta)$ with this we have (S1) .

If this is not true, there would exists a the set

solution $x(t) \in E^{nN}$ of FIDS (3.5) and $t_1 > t_0$ such that

$$d_0[x(t_1), \theta^{nN}] = \varepsilon \quad \text{and} \quad d_0[x(t), \theta^{nN}] > \delta$$

for $0 \leq t_0 < t_1 < t$, and $\delta > \varepsilon$.

By assumptions of theorem 3 show that $V(t, x(t)) \leq V(t_0, x_0), \forall t \geq t_0 \geq 0$ and condition $a(t_0, \varepsilon) < b(\delta)$ as result, yield:

$$b(\delta) < b(d_0[x(t), \theta^{nN}]) \leq V(t, x(t)) \leq V(t_0, x_0) \leq a(t_0, d_0[x_0, \theta^{nN}]) \leq a(t_0, \varepsilon) < b(\delta)$$

This contradiction proves that (S1) holds.

Next, we have to prove that: $\forall \varepsilon > 0, t_0 \in R_+$ there exists a $B > 0$ and number $T_1(t_0, \varepsilon) > 0$ such that: $d_0[x(T_1), \theta^{nN}] < \varepsilon$ implies $d_0[x(t), \theta^{nN}] < B$ for $t \geq t_0 + T_1 > t_0 \geq 0$. Let $\varepsilon > 0$ and $t_0 > 0$. Choosing $B = B(t_0, \varepsilon)$ such that $a(t_0, \varepsilon) < b(B)$ with this we have (S3).

If this is not true, there would exists a set solution $x(t)$ of FIDS (3.5) and $t \geq t_0 + T_1 > t_0 \geq 0$ such that, $d_0[x(T_1), \theta^{nN}] = \varepsilon$ and $d_0[x(t), \theta^{nN}] > B$, for $t \geq t_0 + T_1 > t_0 \geq 0$ and $B > \varepsilon$.

By assumptions of theorem 3 show that $V(t, x(t)) \leq V(t_0, x_0), \forall t \geq t_0 > 0$ and condition a/ii as result, yield:

$$b(B) < b(d_0[x(t), \theta^{nN}]) \leq V(t, x(t)) \leq V(t_0, x(t_0)) - \mu_1 \leq a(t_0, d_0[x_0, \theta^{nN}]) - \mu_1 < a(t_0, \varepsilon) < b(B).$$

This contradiction proves that (S3) holds.

The affirmation for (B5) is proved analogous proof of the affirmations for (B1), (B3). Next, we have to prove that (S2) holds:

Because assumptions (b/(i)) imply that $V(t, x(t)) \leq V(t_0, x_0)$ and $\forall t \geq t_0$

$$b(d_0[x(t), \theta^{nN}]) \leq V(t, x(t)) \leq V(t_0, x_0) \leq a(t_0, d_0[x_0, \theta^{nN}]).$$

Thus for all $x(t) \in S^\rho(x_0)$ and $\forall t_0 \in R_+$ the affirmation for (S1) holds, that means the affirmation for (S2) holds.

Next, we have to prove that (S4) holds. Also assumption b) of this Theorem to be

$$i) \quad b(d_0[x(t), \theta^{nN}]) \leq V(t, x(t)) \leq a(t_0, d_0[x(t), \theta^{nN}])$$

$$ii) \quad D^+V \leq -\eta V(t, x(t))$$

For all $t_0 \in R_+$, we have

$$V(t, x(t)) \leq V(t_0, x_0) \exp[-\eta(t - t_0)] \leq a(t, d_0[x_0, \theta^{nN}]) \exp[-\eta(t - t_0)], \forall t \geq t_0.$$

As a results

$$b(d_0[x(t), \theta^{nN}]) \leq a(t_0, d_0[x_0, \theta^{nN}]) \exp[-\eta(t - t_0)], \forall t \geq t_0$$

and (S4) holds.

The affirmation for (S6) is proved analogous proof of the affirmations for (S2),(S4).

Corollary 3.2 Assume that for FIDS (3.5) exists the Lyapunov like function $V(t, x(t))$ which satisfies the conditions of Theorem 3.3, and there exist the positive numbers a, b such that

$$\forall t \in [t_0, T], x(t) \in E^{nN} : bd_0[x(t), \theta^{nN}] \leq V(t, x(t)) \leq ad_0[x(t), \theta^{nN}].$$

Then, if $D^+V \leq -\eta_1 V(t, x(t))$ satisfies, solution of FIDS (3.5) is exponentially asymptotically stable.

The proof of this Corollary is proved analogous to the proof of the affirmations for (S4).

Lemma 3.1 Let $x : J \rightarrow E^1$ and put $[x(t)]^\alpha = [\underline{x}_\alpha(t), \bar{x}_\alpha(t)]$ for each $\alpha \in [0, 1]$. If x is Hukuhara derivative then $\underline{x}_\alpha, \bar{x}_\alpha$ are differentiable functions and $[D_H x(t)]^\alpha = [\underline{x}'_\alpha(t), \bar{x}'_\alpha(t)]$.

Example 3.1 Let us consider the following FIDE in E^1

$$D_H x(t) = -3x(t) + \int_0^t e^{-(t-s)} x(s) ds, \quad (3.13)$$

$$x(0) = x_0 \in E^1,$$

where $f : [0, \infty) \times E^1 \rightarrow E^1$ is given by $f(t, x) = -3x(t)$ and $g : [0, \infty) \times [0, \infty) \times E^1 \rightarrow E^1$ is given by $g(t, s, x(s)) = e^{-(t-s)} x(s)$.

We put $[x_0]^\alpha \equiv [\underline{x}_\alpha^0, \bar{x}_\alpha^0]$ and $[f(t, x(t))]^\alpha \equiv [f(t, \underline{x}_\alpha(t), \bar{x}_\alpha(t)), \bar{f}(t, \underline{x}_\alpha(t), \bar{x}_\alpha(t))]$, $[g(t, s, x(t))]^\alpha \equiv [\underline{g}(t, s, \underline{x}_\alpha(t), \bar{x}_\alpha(t)), \bar{g}(t, s, \underline{x}_\alpha(t), \bar{x}_\alpha(t))]$.

Then, with this notations, the problem (3.13) is

transformed into the following :

$$\left\{ \begin{array}{l} \underline{x}'_{\alpha}(t) = \underline{f}(t, \underline{x}_{\alpha}(t), \bar{x}_{\alpha}(t)) \\ + \int_0^t \underline{g}(t, s, \underline{x}_{\alpha}(t), \bar{x}_{\alpha}(t)) ds, \quad \underline{x}_{\alpha}(0) = \underline{x}_{\alpha}^0 \\ \bar{x}'_{\alpha}(t) = \bar{f}(t, \underline{x}_{\alpha}(t), \bar{x}_{\alpha}(t)) \\ + \int_0^t \bar{g}(t, s, \underline{x}_{\alpha}(t), \bar{x}_{\alpha}(t)) ds, \quad \bar{x}_{\alpha}(0) = \bar{x}_{\alpha}^0 \end{array} \right. \quad (3.14)$$

By solving (3.14), we get $[x(t)]^{\alpha} = [\underline{x}_{\alpha}^0, \bar{x}_{\alpha}^0]$ where

$$\begin{aligned} \underline{x}_{\alpha}(t) &= \frac{\bar{x}_{\alpha}^0 + \underline{x}_{\alpha}^0}{16} ((2 - \sqrt{2})e^{-(2+\sqrt{2})t} + (2 + \sqrt{2})e^{-(2+\sqrt{2})t} \\ &\quad - \frac{-\bar{x}_{\alpha}^0 + \underline{x}_{\alpha}^0}{40} ((5 + 2\sqrt{5})e^{(1+\sqrt{5})t} + (5 - 2\sqrt{2})e^{(1-\sqrt{5})t})). \\ \bar{x}_{\alpha}(t) &= \frac{\bar{x}_{\alpha}^0 + \underline{x}_{\alpha}^0}{16} ((2 - \sqrt{2})e^{-(2+\sqrt{2})t} + (2 + \sqrt{2})e^{-(2+\sqrt{2})t} \\ &\quad + \frac{-\bar{x}_{\alpha}^0 + \underline{x}_{\alpha}^0}{40} ((5 + 2\sqrt{5})e^{(1+\sqrt{5})t} + (5 - 2\sqrt{2})e^{(1-\sqrt{5})t})). \end{aligned}$$

Therefore, the trivial solution of (3.13) is stable.

Example 3.2 Let us consider the following FIDE in E^1

$$\left\{ \begin{array}{l} D_H x(t) = \int_0^t x(s) ds, \quad t \in [0, 2] \\ x(0) = (-1, 0, 1) \end{array} \right.$$

The solution is $[x(t)]^{\alpha} = \frac{e^t - e^{-t}}{2} [\alpha - 1, 1 - \alpha]$, $t \in [0, 2]$. Futher, given $\varepsilon > 0$, we can choose $\delta = \frac{2\varepsilon}{e^2 + 1}$ such that for $d_0[x_0, \theta^1]$ we have $d_0[x(t), \theta^1] < \varepsilon$.

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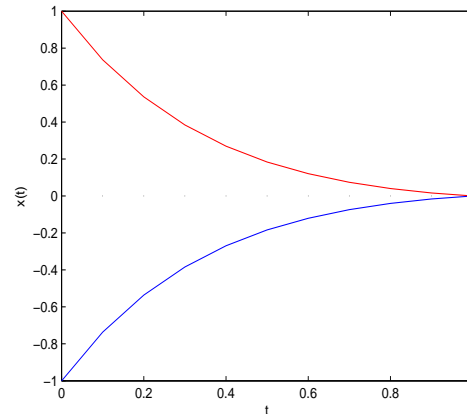


Figure 1: Solution of Example 3.1

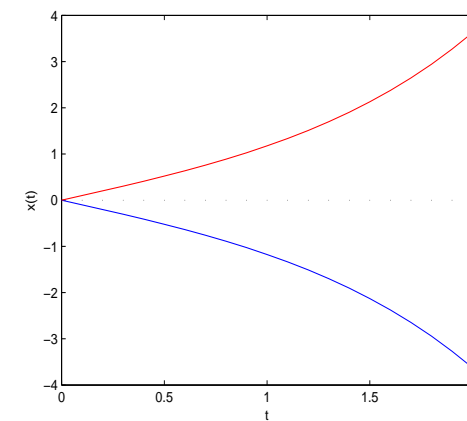


Figure 2: Solution of Example 3.2

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