



On the Existence of Bounded Solutions to a Class of Nonlinear Initial Value Problems with Delay

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Abstract. We consider a class of nonlinear initial value problems with delay. Using an abstract fixed point theorem, we prove an existence result producing a unique bounded solution.

To the memory of Professor Lj. Ćirić (1935–2016)

1. Introduction

In this paper, we study the existence and uniqueness of a bounded solution for the following nonlinear initial value problem with delay:

$$u(t) = \begin{cases} \int_{t-\tau}^t g(s, u(s), u'(s)) ds, & t \in [0, t_1], \quad t_1 > 0, \\ \phi(t), & t \in [-\tau, 0], \quad \phi \in C^1[-\tau, 0], \end{cases} \quad (1)$$

under assumption

$$\begin{cases} \phi(0) = \int_{-\tau}^0 g(s, \phi(s), \phi'(s)) ds, \\ \phi'(0) = g(0, \phi(0), \phi'(0)) - g(-\tau, \phi(-\tau), \phi'(-\tau)). \end{cases}$$

In this problem, $u(t)$ is the proportion of infectious individuals (in population) at time t , $\tau > 0$ is the length of time for which an individual remains infectious; $u'(t)$ is the speed of infectivity and $g(t, u(t), u'(t))$ is the proportion of new infectious individuals per unit time. For a comprehensive study of integral equations with delay, the reader is referred to Precup [7].

We denote by X the product space $X = C^1[-\tau, t_1] \times C[-\tau, t_1]$. Then, we consider the Bielecki metric $d_B : X \times X \rightarrow \mathbb{R}_2$, where \mathbb{R}_2 is the set of all 2×1 matrices, given as

$$d_B((u_1, v_1), (u_2, v_2)) = (\|u_1 - u_2\|_B, \|v_1 - v_2\|_B)^T, \quad \text{for all } (u_1, v_1), (u_2, v_2) \in X,$$

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where

$$\|z\|_B = \max\{|z(t)|e^{-\vartheta(t+\tau)} : t \in [-\tau, t_1]\}, \quad \text{for a chosen } \vartheta > 0 \text{ and any } z \in C[-\tau, t_1].$$

We need the following functional space

$$\mathcal{X}_+ = \{(u, v) \in \mathcal{X} : u(t) \geq 0, t \in [-\tau, t_1]\}.$$

Of course, \mathcal{X} is a complete metric space, $\mathcal{X}_+ \subseteq \mathcal{X}$ is closed in \mathcal{X} and so \mathcal{X}_+ is a complete metric space too. Clearly, from (1) we have

$$u'(t) = \begin{cases} g(t, u(t), u'(t)) - g(t - \tau, u(t - \tau), u'(t - \tau)), & t \in [0, t_1], \\ \phi'(t), & t \in [-\tau, 0]. \end{cases}$$

This problem is largely investigated by Bica-Muresan [2], where some existence and uniqueness results of solution for problem (1) are obtained by using classical tools of fixed point theory (see Banach [1] and Perov [6]). In this paper, by using the same approach in Bica-Muresan [2] and a concept of admissibility for mappings (based on an idea of Samet-Vetro-Vetro [9]), we obtain the existence and uniqueness of a bounded solution of problem (1). First we prove an abstract result which is a generalization of Perov’s fixed point theorem [6], then we work with a suitable integral operator associated to a large class of nonlinear initial value problems.

2. Mathematical Background and Preliminaries

We fix notation as follows. Let X be a non-empty set. By \mathbb{R}_+ we denote the set of all non-negative numbers and by \mathbb{R}_m the set of all $m \times 1$ real matrices. Let $\alpha, \beta \in \mathbb{R}_m$, that is $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_m)^T$ and $\beta = (\beta_1, \beta_2, \dots, \beta_m)^T$, then by $\alpha \leq \beta$ (resp., $\alpha < \beta$) we mean $\alpha_i \leq \beta_i$ (resp., $\alpha_i < \beta_i$) for each $i \in \{1, 2, \dots, m\}$. Also, we denote the set of all $m \times m$ matrices with non-negative elements by $M_{m,m}(\mathbb{R}_+)$, the zero $m \times m$ matrix by $\bar{0}$ and the identity $m \times m$ matrix by I . Let $A \in M_{m,m}(\mathbb{R}_+)$, then A is said to be convergent to zero if and only if $A^n \rightarrow \bar{0}$ as $n \rightarrow \infty$ (see Varga [11]). Also note that $A^0 = I$. From Filip-Petruşel [4], we have:

Theorem 2.1. *Let $A \in M_{m,m}(\mathbb{R}_+)$. The following conditions are equivalent:*

- (i) A is convergent to zero;
- (ii) the eigenvalues of A are in the open unit disc, that is, $|\lambda| < 1$ for every $\lambda \in \mathbb{C}$ with $\det(A - \lambda I) = 0$;
- (iii) the matrix $I - A$ is nonsingular (that is, its determinant is nonzero) and $(I - A)^{-1} = I + A + \dots + A^n + \dots$.

Thus, it is easy to give some examples of matrices convergent to zero, from the literature (see Filip-Petruşel [4]). For example, we consider the following:

$$A := \begin{pmatrix} a & a \\ b & b \end{pmatrix}, \quad \text{where } a, b \in \mathbb{R}_+ \text{ and } a + b < 1;$$

$$B := \begin{pmatrix} a & b \\ 0 & c \end{pmatrix}, \quad \text{where } a, b, c \in \mathbb{R}_+ \text{ and } \max\{a, c\} < 1.$$

Now, we work in the setting of generalized metric spaces. Precisely, a mapping $d: X \times X \rightarrow \mathbb{R}_m$ is called a vector-valued metric on X if the following properties are satisfied:

- (d₁) $d(x, y) \geq 0$ for all $x, y \in X$; if $d(x, y) = 0$ then $x = y$, and viceversa;
- (d₂) $d(x, y) = d(y, x)$ for all $x, y \in X$;
- (d₃) $d(x, y) \leq d(x, z) + d(z, y)$ for all $x, y, z \in X$.

Thus, a non-empty set X equipped with a vector-valued metric d is called a generalized metric space, say (X, d) . Notice that the convergence and Cauchyness of a sequence in generalized metric spaces are defined in a similar manner as in usual metric spaces. So Perov [6] proved the following interesting generalization of Banach contraction principle in [1].

Theorem 2.2. *Let (X, d) be a complete generalized metric space and $f : X \rightarrow X$ be a mapping for which there exists a matrix $A \in M_{m,m}(\mathbb{R}_+)$ such that $d(fx, fy) \leq Ad(x, y)$ for all $x, y \in X$. If A is a matrix convergent to zero, then*

- (i) $\text{Fix}(f) = \{x^*\}$, where $\text{Fix}(f) = \{x \in X : x = fx\}$;
- (ii) the sequence of successive approximations $\{x_n\}$ such that $x_n = f^n x_0$ is convergent and admits the limit x^* , for all $x_0 \in X$.

Some interesting contributions to the development of fixed point theory and its applications in this context are obtained by Bica-Muresan [2], Bucur-Guran-Petruşel [3], Filip-Petruşel [4], O'Regan-Shahzad-Agarwal [5], Rus [8], Turinici [10].

3. Fixed Point Theorem

In this section we prove a fixed point theorem useful to obtain the existence and uniqueness of solution of problem (1). The crucial key to establish our generalization of Theorem 2.2 (Perov [6]) is the following notion of admissibility (inspired by Samet-Vetro-Vetro [9]).

Definition 3.1. *Let X be a non-empty set, $\Lambda : X \times X \rightarrow M_{m,m}(\mathbb{R}_+)$ and $f : X \rightarrow X$ be a mapping. The function f is said to be Λ -admissible if*

$$x, y \in X, \quad \Lambda(x, y) \geq I \implies \Lambda(fx, fy) \geq I,$$

where I is the $m \times m$ identity matrix and the inequality between matrices means entrywise inequality.

Let $\Lambda, A_1, A_2, A_3, A_4, B \in M_{m,m}(\mathbb{R}_+)$ such that $(I - A_3 - A_4)^{-1}$ exists. Let $f : X \rightarrow X$. The hypotheses are the following:

- (i) the matrix $A = (I - A_3 - A_4)^{-1}(A_1 + A_2 + A_4)$ converges to zero;
- (ii) there exists $x_0 \in X$ such that $\Lambda(x_0, fx_0) \geq I$;
- (iii) f is Λ -admissible;
- (iv) a. for each sequence $\{x_n\} \subseteq X$ such that $\lim_{n \rightarrow \infty} x_n = x$ and $\Lambda(x_n, x_{n+1}) \geq I$ for all $n \in \mathbb{N}$, we have $\Lambda(x_n, x) \geq I$ for all $n \in \mathbb{N}$;
or
b. f is continuous.

Now we can have the first theorem producing existence and uniqueness of fixed point for a given mapping f .

Theorem 3.2. *Let (X, d) be a complete generalized metric space and $f : X \rightarrow X$ be a mapping such that, for all $x, y \in X$, we have*

$$\Lambda(x, y)d(fx, fy) \leq A_1d(x, y) + A_2d(x, fx) + A_3d(y, fy) + A_4d(x, fy) + Bd(y, fx) \quad (2)$$

with $\Lambda, A_1, A_2, A_3, A_4, B \in M_{m,m}(\mathbb{R}_+)$ satisfying hypotheses (i)-(iv). Then f has a fixed point. Moreover, if for all $x^*, x_* \in \text{Fix}(f)$ we have $\Lambda(x^*, x_*) \geq I$ and $A_1 + A_4 + B$ converges to zero then the fixed point is unique.

Proof. Because of hypothesis (ii), we see that there exists $x_0 \in X$ such that $\Lambda(x_0, fx_0) \geq I$. By putting $x_1 = fx_0$ and $x_2 = fx_1$, from (2), we have

$$\begin{aligned} d(x_1, x_2) &= d(fx_0, fx_1) = Id(fx_0, fx_1) \leq \Lambda(x_0, x_1)d(fx_0, fx_1) \\ &\leq A_1d(x_0, x_1) + A_2d(x_0, fx_0) + A_3d(x_1, fx_1) + A_4d(x_0, fx_1) + Bd(x_1, fx_0) \\ &= A_1d(x_0, x_1) + A_2d(x_0, x_1) + A_3d(x_1, x_2) + A_4d(x_0, x_2) + Bd(x_1, x_1) \\ &\leq A_1d(x_0, x_1) + A_2d(x_0, x_1) + A_3d(x_1, x_2) + A_4[d(x_0, x_1) + d(x_1, x_2)] + B0. \end{aligned}$$

After routine calculations, we get

$$d(x_1, x_2) \leq (I - A_3 - A_4)^{-1}(A_1 + A_2 + A_4)d(x_0, x_1) = Ad(x_0, x_1). \tag{3}$$

By putting $x_3 = fx_2$, hypothesis (iii) and (2) imply that

$$\begin{aligned} d(x_2, x_3) &= d(fx_1, fx_2) = Id(fx_1, fx_2) \leq \Lambda(x_1, x_2)d(fx_1, fx_2) \\ &\leq A_1d(x_1, x_2) + A_2d(x_1, fx_1) + A_3d(x_2, fx_2) + A_4d(x_1, fx_2) + Bd(x_2, fx_1) \\ &= A_1d(x_1, x_2) + A_2d(x_1, x_2) + A_3d(x_2, x_3) + A_4d(x_1, x_3) + Bd(x_2, x_2) \\ &\leq A_1d(x_1, x_2) + A_2d(x_1, x_2) + A_3d(x_2, x_3) + A_4[d(x_1, x_2) + d(x_2, x_3)] + B0. \end{aligned}$$

This yields

$$d(x_2, x_3) \leq (I - A_3 - A_4)^{-1}(A_1 + A_2 + A_4)d(x_1, x_2) = Ad(x_1, x_2). \tag{4}$$

Combining (3) and (4), we deduce that

$$d(x_2, x_3) \leq A^2d(x_0, x_1).$$

Iterating this process, we construct a sequence $\{x_n\} \subseteq X$ such that $x_n = fx_{n-1}$, $\Lambda(x_{n-1}, x_n) \geq I$ and

$$d(x_n, x_{n+1}) \leq A^n d(x_0, x_1), \quad \text{for all } n \in \mathbb{N}.$$

Next we show that $\{x_n\}$ is a Cauchy sequence. Let n, m be arbitrary natural numbers. By using the triangular inequality (d_3), for all $n, m \in \mathbb{N}$, we have

$$\begin{aligned} d(x_n, x_{n+m}) &\leq \sum_{i=n}^{n+m-1} d(x_i, x_{i+1}) \\ &\leq \sum_{i=n}^{n+m-1} A^i d(x_0, x_1) \leq A^n \left(\sum_{i=0}^{\infty} A^i \right) d(x_0, x_1) \\ &= A^n (I - A)^{-1} d(x_0, x_1) \quad (\text{by condition (iii) of Theorem 2.1}). \end{aligned}$$

Letting $n \rightarrow \infty$ in the above inequality, we get

$$\begin{aligned} \lim_{n \rightarrow \infty} d(x_n, x_{n+m}) &= 0, \quad (\text{see hypothesis (i)}), \\ \Rightarrow \{x_n\} &\text{ is a Cauchy sequence.} \end{aligned}$$

From completeness of (X, d) , we deduce that there exists $x^* \in X$ such that $x_n \rightarrow x^*$. Next, we distinguish two cases.

Case 1: If hypothesis (iv.a) holds then we have $\Lambda(x_n, x^*) \geq I$ for all $n \in \mathbb{N}$. Thus, from (2), we get

$$\begin{aligned} d(fx_n, fx^*) &= Id(fx_n, fx^*) \leq \Lambda(x_n, x^*)d(fx_n, fx^*) \\ &\leq A_1d(x_n, x^*) + A_2d(x_n, fx_n) + A_3d(x^*, fx^*) + A_4d(x_n, fx^*) + Bd(x^*, fx_n) \\ &= A_1d(x_n, x^*) + A_2d(x_n, x_{n+1}) + A_3d(x^*, fx^*) + A_4d(x_n, fx^*) + Bd(x^*, x_{n+1}). \end{aligned}$$

By passing to the limit as $n \rightarrow \infty$ in the above inequality, we obtain

$$\begin{aligned} d(x^*, fx^*) &\leq (A_3 + A_4)d(x^*, fx^*), \\ \Rightarrow (I - (A_3 + A_4))d(x^*, fx^*) &\leq 0. \end{aligned}$$

Since the matrix $I - (A_3 + A_4)$ is nonsingular, we deduce that $d(x^*, fx^*) = 0$, and hence $x^* = fx^*$.

Case 2: If hypothesis (iv.b) holds then, for $n \rightarrow \infty$, we have $fx_n \rightarrow fx^*$, that is $x_{n+1} \rightarrow fx^*$ and so $fx^* = x^*$.

This concludes the existence part. The uniqueness part is obvious and is obtained by contradiction. Precisely, assume that there exist $x^*, x_* \in \text{Fix}(f)$ with $x^* \neq x_*$. Clearly, we have $\Lambda(x^*, x_*) \geq I$ and so (by (2))

$$\begin{aligned} d(fx^*, fx_*) &= Id(fx^*, fx_*) \leq \Lambda(x^*, x_*)d(fx^*, fx_*) \\ &\leq A_1d(x^*, x_*) + A_2d(x^*, fx^*) + A_3d(x_*, fx_*) + A_4d(x^*, fx_*) + Bd(x_*, fx^*) \\ &= A_1d(x^*, x_*) + A_2d(x^*, x^*) + A_3d(x_*, x_*) + A_4d(x^*, x_*) + Bd(x_*, x^*) \\ &= (A_1 + A_4 + B)d(x^*, x_*). \end{aligned}$$

Consequently, by iterating this process, we obtain

$$\begin{aligned} d(x^n, x_*) &\leq (A_1 + A_4 + B)^n d(x^*, x_*), \quad \text{for all } n \in \mathbb{N}, \\ \Rightarrow d(x^n, x_*) &= 0 \quad (\text{letting } n \rightarrow \infty), \\ \Rightarrow x^* &= x_*, \quad \text{a contradiction.} \end{aligned}$$

Thus, the fixed point of f is unique. \square

Example 3.3. The following mappings and matrices satisfy the hypotheses of Theorem 3.2. Let $X = \mathbb{R}^2$ be endowed with the generalized metric d defined by

$$d(x, y) = (|x_1 - y_1|, |x_2 - y_2|)^T, \quad \text{for all } x = (x_1, x_2), y = (y_1, y_2) \in X.$$

Let $f: X \rightarrow X$ be given by

$$fx = \begin{cases} \left(\frac{2x_1}{3} - \frac{x_2}{3} + 1, \frac{x_2}{3} + 1\right), & \text{for all } x = (x_1, x_2) \in X \text{ with } x_1 \leq 3, \\ \left(x_1 - \frac{x_2}{2} + 1, \frac{x_2}{2} + 1\right), & \text{for all } x = (x_1, x_2) \in X \text{ with } x_1 > 3. \end{cases}$$

For the sake of simplicity, we put $fx = f(x_1, x_2) = (f_1(x_1, x_2), f_2(x_1, x_2))$, where

$$f_1(x_1, x_2) = \begin{cases} \frac{2x_1}{3} - \frac{x_2}{3} + 1, & \text{if } x_1 \leq 3, \\ x_1 - \frac{x_2}{2} + 1, & \text{if } x_1 > 3, \end{cases}$$

and

$$f_2(x_1, x_2) = \begin{cases} \frac{x_2}{3} + 1 & \text{if } x_1 \leq 3, \\ \frac{x_2}{2} + 1 & \text{if } x_1 > 3. \end{cases}$$

Consider $\Lambda : X \times X \rightarrow M_{2,2}(\mathbb{R}_+)$ defined by

$$\Lambda(x, y) = \Lambda((x_1, x_2), (y_1, y_2)) = \begin{cases} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, & \text{if } 0 \leq x_1, x_2, y_1, y_2 \leq 3, \\ \begin{pmatrix} \frac{2}{3} & 0 \\ 0 & \frac{2}{3} \end{pmatrix}, & \text{if } x_1, x_2, y_1, y_2 > 3, \\ \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}, & \text{otherwise.} \end{cases}$$

We show only that the condition (2) holds for all $x, y \in X$, by distinguishing some cases; we leave to the reader to check the remaining hypotheses of Theorem 3.2. Let $A_1 = \begin{pmatrix} \frac{2}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} \end{pmatrix}$.

Case 1: If $0 \leq x_1, x_2, y_1, y_2 \leq 3$, then we have

$$\Lambda(x, y)d(fx, fy) = \begin{pmatrix} |f_1(x_1, x_2) - f_1(y_1, y_2)| \\ |f_2(x_1, x_2) - f_2(y_1, y_2)| \end{pmatrix} \leq \begin{pmatrix} \frac{2}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} \end{pmatrix} \begin{pmatrix} |x_1 - y_1| \\ |x_2 - y_2| \end{pmatrix} = A_1 d(x, y).$$

Case 2: If $x_1, x_2, y_1, y_2 > 3$, then we have

$$\Lambda(x, y)d(fx, fy) = \begin{pmatrix} \frac{2}{3}|f_1(x_1, x_2) - f_1(y_1, y_2)| \\ \frac{1}{3}|f_2(x_1, x_2) - f_2(y_1, y_2)| \end{pmatrix} \leq \begin{pmatrix} \frac{2}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} \end{pmatrix} \begin{pmatrix} |x_1 - y_1| \\ |x_2 - y_2| \end{pmatrix} = A_1 d(x, y).$$

Case 3: For other choices of x_1, x_2, y_1 and y_2 , we have

$$\Lambda(x, y)d(fx, fy) = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \leq \begin{pmatrix} \frac{2}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} \end{pmatrix} \begin{pmatrix} |x_1 - y_1| \\ |x_2 - y_2| \end{pmatrix} = A_1 d(x, y).$$

Thus (2) holds for all $x, y \in X$ with $A_1 = \begin{pmatrix} \frac{2}{3} & \frac{1}{3} \\ 0 & \frac{1}{3} \end{pmatrix}$ and $A_2 = A_3 = A_4 = B = \bar{0}$. Of course, we have $A = (I - A_3 - A_4)^{-1}(A_1 + A_2 + A_4) = A_1$, which is convergent to zero.

Using two generalized metrics, one can have the following variant of Theorem 3.2.

Theorem 3.4. Let (X, d) be a complete generalized metric space, ρ a second generalized metric and $f : (X, \rho) \rightarrow (X, \rho)$ be a mapping such that, for all $x, y \in X$, we have

$$\Lambda(x, y)\rho(fx, fy) \leq A_1\rho(x, y) + A_2\rho(x, fx) + A_3\rho(y, fy) + A_4\rho(x, fy) + B\rho(y, fx) \tag{5}$$

with $\Lambda, A_1, A_2, A_3, A_4, B \in M_{m,m}(\mathbb{R}_+)$ satisfying hypotheses (i)-(iii). Further, assume that

- (v) there exists $C \in M_{m,m}(\mathbb{R}_+)$ such that $d(fx, fy) \leq C\rho(x, y)$, whenever there exists a sequence $\{x_i\}_{i=0}^n$ with $\Lambda(x_i, x_{i+1}) \geq I$, where $x_0 = x$ and $x_n = y$;
- (vi) $f : (X, d) \rightarrow (X, d)$ is Λ -continuous, that is, if $\{x_n\}$ is a sequence in X such that $\lim_{n \rightarrow \infty} d(x_n, x) = 0$ and $\Lambda(x_n, x_{n+1}) \geq I$ for all $n \in \mathbb{N}$, then we have $\lim_{n \rightarrow \infty} d(fx_n, fx) = 0$.

Then f has a fixed point. Moreover, if for all $x, y \in \text{Fix}(f)$ we have $\Lambda(x, y) \geq I$ and $A_1 + A_4 + B$ converges to zero then the fixed point is unique.

Remark 3.5. The proof of Theorem 3.4 essentially follows step by step the proof of Theorem 3.2, by replacing the generalized metric d with ρ . The difference between the two proofs is relative to the fact that here we have to establish the Cauchyness of the sequence $\{x_n\}$ in respect both of (X, ρ) and (X, d) ; because only (X, d) is complete by hypothesis. To this aim, by construction of $\{x_n\}$, for all $n, m \in \mathbb{N}$, we have $\Lambda(x_i, x_{i+1}) \geq I$ for each $i \in \{n, n + 1, \dots, n + m - 1\}$. So, by using hypothesis (v), we get

$$d(x_{n+1}, x_{n+m+1}) = d(fx_n, fx_{n+m}) \leq C\rho(x_n, x_{n+m}) \leq C[A^n(I - A)^{-1}\rho(x_0, x_1)]$$

(by triangular inequality for ρ and (iii) of Theorem 2.1). So, passing to the limit as $n \rightarrow \infty$, we deduce easily that $\{x_n\}$ is Cauchy in (X, d) . Finally, by using hypothesis (vi), we deduce that f has a fixed point.

Example 3.6. The following mappings and matrices satisfy the hypotheses of Theorem 3.4. Let $X = \mathbb{R}_+ \setminus \{0\}$ be endowed with the generalized metrics ρ and d defined by

$$\rho(x, y) = (|x - y|, |x - y|)^T, \quad \text{for all } x, y \in X,$$

and

$$d(x, y) = \begin{cases} (|x - y| + 1, |x - y| + 1)^T, & \text{if } x \in (0, 1) \text{ or } y \in (0, 1) \text{ or } x, y \in (0, 1) \text{ with } x \neq y, \\ (0, 0)^T, & \text{if } x = y \in (0, 1), \\ (|x - y|, |x - y|)^T, & \text{otherwise.} \end{cases}$$

Let $f: X \rightarrow X$ be given by

$$fx = \begin{cases} x^3, & \text{if } x \in (0, 1), \\ \frac{x+20}{5}, & \text{otherwise.} \end{cases}$$

Consider $\Lambda: X \times X \rightarrow M_{2,2}(\mathbb{R}_+)$ defined by

$$\Lambda(x, y) = \begin{cases} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, & \text{if } x, y \geq 1, \\ \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}, & \text{otherwise.} \end{cases}$$

In particular, the condition (5) holds true with $A_1 = \begin{pmatrix} \frac{1}{5} & 0 \\ 0 & \frac{1}{5} \end{pmatrix}$ and $A_2 = A_3 = A_4 = B = \bar{0}$.

4. Solution of an Initial Value Problem with Delay

In this section we prove a theorem producing the existence of a unique bounded solution of problem (1). We follow the presentation in Bica-Muresan [2] and in Samet-Vetro-Vetro [9]. First, we consider a more general integral operator than the one in Bica-Muresan [2].

Let $f: \mathcal{X}_+ \rightarrow \mathcal{X}_+$ be the integral operator defined for all $(u, v) \in \mathcal{X}_+$ by

$$f(u, v)(t) = \begin{cases} \left(\int_{t-\tau}^t g(s, u(s), v(s)) ds, h(t, u(t), v(t)) \right), & t \in [0, t_1], \\ (\phi(t), \phi'(t)), & t \in [-\tau, 0]. \end{cases} \tag{6}$$

The hypotheses are the following:

H₁: $\zeta: \mathbb{R}^2 \times \mathbb{R}^2 \rightarrow \mathbb{R}$ is a function such that

(i) there exists $(u_0, v_0) \in \mathcal{X}_+$ such that $\zeta((u_0(t), v_0(t)), f(u_0, v_0)(t)) \geq 0$ for all $t \in [-\tau, t_1]$;

(ii) for all $t \in [-\tau, t_1]$, $(u_1, v_1), (u_2, v_2) \in \mathcal{X}_+$, we have

$$\zeta((u_1(t), v_1(t)), (u_2(t), v_2(t))) \geq 0 \implies \zeta(f(u_1, v_1)(t), f(u_2, v_2)(t)) \geq 0;$$

(iii) for each sequence $\{(u_n, v_n)\} \subseteq \mathcal{X}_+$ such that $(u_n, v_n) \rightarrow (u, v)$ as $n \rightarrow \infty$ and $\zeta((u_n, v_n), (u_{n+1}, v_{n+1})) \geq 0$ for all $n \in \mathbb{N}$, we have $\zeta((u_n, v_n), (u, v)) \geq 0$ for all $n \in \mathbb{N}$.

H₂: $g, h \in C([-\tau, t_1] \times \mathbb{R}_+ \times \mathbb{R})$ are functions such that

(i) there exist $\underline{g}, \bar{g}, \underline{\phi}, \bar{\phi} \in \mathbb{R}_+$ such that

$$\begin{cases} \underline{g} \leq g(t, u, v) \leq \bar{g}, & t \in [-\tau, t_1], \quad u \in \mathbb{R}_+, \quad v \in \mathbb{R}, \\ \underline{\phi} \leq \phi(t) \leq \bar{\phi}, & t \in [-\tau, 0]; \end{cases}$$

(ii) there exist $a_1, a_2, \rho, \vartheta > 0$ with $a_1\vartheta^{-1} + \rho a_2 < 1$ such that, for all $u, u' \in \mathbb{R}_+, v, v' \in \mathbb{R}$ with $\zeta((u, v), (u', v')) \geq 0$, we have

$$|g(t, u, v) - g(t, u', v')| \leq a_1|u - u'| + a_2|v - v'|, \quad \text{for all } t \in [-\tau, t_1],$$

and

$$|h(t, u, v) - h(t, u', v')| \leq \rho(a_1|u - u'| + a_2|v - v'|), \quad \text{for all } t \in [-\tau, t_1].$$

(iii) we have

$$\begin{cases} \phi(0) = \int_{-\tau}^0 g(s, \phi(s), \phi'(s))ds, \\ \phi'(0) = g(0, \phi(0), \phi'(0)) - g(-\tau, \phi(-\tau), \phi'(-\tau)) = h(0, \phi(0), \phi'(0)). \end{cases}$$

Now, we can have the theorem producing a unique fixed point of f .

Theorem 4.1. *If hypotheses H_1 and H_2 hold, then the integral operator (6) has a unique fixed point in \mathcal{X}_+ .*

Proof. Note that hypothesis $H_2(i)$ implies that $f(\mathcal{X}_+) \subseteq \mathcal{X}_+$ and so f is well-defined. Since $f(u_1, v_1)(t) = f(u_2, v_2)(t)$ for all $t \in [-\tau, 0]$, then we have

$$d_B(f(u_1, v_1), f(u_2, v_2)) = \left(\max_{t \in [0, t_1]} \left| \int_{t-\tau}^t g(s, u_1(s), v_1(s))ds - \int_{t-\tau}^t g(s, u_2(s), v_2(s))ds \right| e^{-\vartheta(t+\tau)}, \right. \\ \left. \max_{t \in [0, t_1]} |h(t, u_1(t), v_1(t)) - h(t, u_2(t), v_2(t))| e^{-\vartheta(t+\tau)} \right)^T,$$

for all $(u_1, v_1), (u_2, v_2) \in \mathcal{X}_+$. If $\zeta((u_1(t), v_1(t)), (u_2(t), v_2(t))) \geq 0$ for all $t \in [-\tau, t_1]$, then we have

$$\begin{aligned} & \left| \int_{t-\tau}^t g(s, u_1(s), v_1(s))ds - \int_{t-\tau}^t g(s, u_2(s), v_2(s))ds \right| \\ & \leq \int_{t-\tau}^t |g(s, u_1(s), v_1(s)) - g(s, u_2(s), v_2(s))| ds \\ & \leq \int_{t-\tau}^t (a_1|u_1(s) - u_2(s)| + a_2|v_1(s) - v_2(s)|) ds \\ & = \int_{t-\tau}^t (a_1|u_1(s) - u_2(s)|e^{-\vartheta(s+\tau)} + a_2|v_1(s) - v_2(s)|e^{-\vartheta(s+\tau)}) e^{\vartheta(s+\tau)} ds \\ & \leq (a_1\|u_1 - u_2\|_B + a_2\|v_1 - v_2\|_B) \int_{t-\tau}^t e^{\vartheta(s+\tau)} ds \\ & = \left(\frac{a_1}{\vartheta} \|u_1 - u_2\|_B + \frac{a_2}{\vartheta} \|v_1 - v_2\|_B \right) (e^{\vartheta(t+\tau)} - e^{\vartheta t}). \end{aligned}$$

It follows that

$$\begin{aligned} & \left| \int_{t-\tau}^t g(s, u_1(s), v_1(s))ds - \int_{t-\tau}^t g(s, u_2(s), v_2(s))ds \right| e^{-\vartheta(t+\tau)} \\ & \leq \left(\frac{a_1}{\vartheta} \|u_1 - u_2\|_B + \frac{a_2}{\vartheta} \|v_1 - v_2\|_B \right) (1 - e^{-\vartheta\tau}) \\ & \leq \frac{a_1}{\vartheta} \|u_1 - u_2\|_B + \frac{a_2}{\vartheta} \|v_1 - v_2\|_B, \quad t \in [0, t_1]. \end{aligned}$$

Therefore

$$\begin{aligned} & \max_{t \in [0, t_1]} \left| \int_{t-\tau}^t g(s, u_1(s), v_1(s)) ds - \int_{t-\tau}^t g(s, u_2(s), v_2(s)) ds \right| e^{-\vartheta(t+\tau)} \\ & \leq \frac{a_1}{\vartheta} \|u_1 - u_2\|_B + \frac{a_2}{\vartheta} \|v_1 - v_2\|_B, \end{aligned}$$

for all $(u_1, v_1), (u_2, v_2) \in X_+$ such that $\zeta((u_1(t), v_1(t)), (u_2(t), v_2(t))) \geq 0$ for all $t \in [-\tau, t_1]$. Similarly, we get

$$\begin{aligned} & |h(t, u_1(t), v_1(t)) - h(t, u_2(t), v_2(t))| \\ & \leq \rho(a_1|u_1(t) - u_2(t)| + a_2|v_1(t) - v_2(t)|) \\ & = \rho(a_1|u_1(t) - u_2(t)|e^{-\vartheta(t+\tau)} + a_2|v_1(t) - v_2(t)|e^{-\vartheta(t+\tau)})e^{\vartheta(t+\tau)} \\ & \leq \rho(a_1\|u_1 - u_2\|_B + a_2\|v_1 - v_2\|_B)e^{\vartheta(t+\tau)}, \end{aligned}$$

for all $(u_1, v_1), (u_2, v_2) \in X_+$ such that $\zeta((u_1(t), v_1(t)), (u_2(t), v_2(t))) \geq 0$ for all $t \in [-\tau, t_1]$. Consequently, we obtain

$$\begin{aligned} & \max_{t \in [0, t_1]} |h(t, u_1(t), v_1(t)) - h(t, u_2(t), v_2(t))|e^{-\vartheta(t+\tau)} \\ & \leq \rho(a_1\|u_1 - u_2\|_B + a_2\|v_1 - v_2\|_B), \end{aligned}$$

for all $(u_1, v_1), (u_2, v_2) \in X_+$ such that $\zeta((u_1(t), v_1(t)), (u_2(t), v_2(t))) \geq 0$ for all $t \in [-\tau, t_1]$.

Then, for all $(u_1, v_1), (u_2, v_2) \in X_+$ such that $\zeta((u_1(t), v_1(t)), (u_2(t), v_2(t))) \geq 0$ for all $t \in [-\tau, t_1]$, we have

$$d_B(f(u_1, v_1), f(u_2, v_2)) \leq Ad_B((u_1, v_1), (u_2, v_2)),$$

where

$$A = \begin{pmatrix} a_1\vartheta^{-1} & a_2\vartheta^{-1} \\ \rho a_1 & \rho a_2 \end{pmatrix}. \tag{7}$$

Consider $\Lambda : X \times X \rightarrow M_{2,2}(\mathbb{R}_+)$ defined by

$$\Lambda((u_1, v_1), (u_2, v_2)) = \begin{cases} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, & \text{if } \zeta((u_1(t), v_1(t)), (u_2(t), v_2(t))) \geq 0 \text{ for all } t \in [-\tau, t_1], \\ \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}, & \text{otherwise.} \end{cases}$$

Finally, for all $(u_1, v_1), (u_2, v_2) \in X_+$, we have

$$\Lambda((u_1, v_1), (u_2, v_2))d_B(f(u_1, v_1), f(u_2, v_2)) \leq Ad_B((u_1, v_1), (u_2, v_2)).$$

Next, the eigenvalues of A are

$$\lambda_1 = 0 \quad \text{and} \quad \lambda_2 = a_1\vartheta^{-1} + \rho a_2. \tag{8}$$

Therefore, from (8) and hypothesis H_2 (ii) (i.e., $a_1\vartheta^{-1} + \rho a_2 < 1$) we infer that λ_1, λ_2 are in the open unit disc and so A is convergent to zero (see conditions (i) and (ii) of Theorem 2.1). Also, the above calculations and the relation between the matrix Λ and function ζ (by using hypotheses H_1) show that the hypotheses of Theorem 3.2 hold with $A_1 = A$ given by (7) and $A_2 = A_3 = A_4 = B = \bar{0}$. For instance, by H_1 (ii), we have

$$\begin{aligned} & \Lambda((u_1, v_1), (u_2, v_2)) \geq I \\ \Rightarrow & \zeta((u_1(t), v_1(t)), (u_2(t), v_2(t))) \geq 0 \\ \Rightarrow & \zeta(f(u_1, v_1)(t), f(u_2, v_2)(t)) \geq 0 \\ \Rightarrow & \Lambda(f(u_1, v_1)(t), f(u_2, v_2)(t)) \geq I, \end{aligned}$$

so f is Λ -admissible. Thus, the existence and uniqueness of a fixed point of f in X_+ is an immediate consequence of Theorem 3.2. \square

By particularizing the choice of $h \in C([-\tau, t_1] \times \mathbb{R}_+ \times \mathbb{R})$, we can have the theorem producing a unique bounded solution of problem (1). This theorem is more general than the analogous of Bica-Muresan ([2], Theorem 5). Let $h(t, u(t), v(t)) = g(t, u(t), v(t)) - g(t - \tau, u(t - \tau), v(t - \tau))$ for all $t \in [0, t_1]$ and consider the integral operator

$$\tilde{f}(u, v)(t) = \begin{cases} \left(\int_{t-\tau}^t g(s, u(s), v(s)) ds, g(t, u(t), v(t)) - g(t - \tau, u(t - \tau), v(t - \tau)) \right), & t \in [0, t_1], \\ (\phi(t), \phi'(t)), & t \in [-\tau, 0]. \end{cases}$$

Theorem 4.2. *If hypotheses H_1 and H_2 hold, then problem (1) has a unique bounded solution in \mathcal{X}_+ .*

Proof. The similar reasoning as in the proof of Theorem 4.1 shows that \tilde{f} has a unique fixed point in \mathcal{X}_+ , say $\{(u_1^*, v_1^*)\} = \text{Fix}(\tilde{f})$. To avoid repetition, we leave the details and point out just the difference. Precisely, here we obtain the matrix

$$A = \begin{pmatrix} a_1 \vartheta^{-1} & a_2 \vartheta^{-1} \\ a_1(1 + e^{-\vartheta\tau}) & a_2(1 + e^{-\vartheta\tau}) \end{pmatrix}$$

with eigenvalues $\lambda_1 = 0$ and $\lambda_2 = a_1 \vartheta^{-1} + a_2(1 + e^{-\vartheta\tau})$, that is, we have $\rho = (1 + e^{-\vartheta\tau})$.

Next, we show that u_1^* is a unique bounded solution of (1). In fact, from hypothesis $H_2(i)$, we get

$$\begin{cases} \overline{g\tau} \leq u_1^*(t) = \int_{t-\tau}^t g(s, u_1^*(s), v_1^*(s)) ds \leq \overline{g}\tau, & t \in [0, t_1], \\ \underline{\phi} \leq u_1^*(t) \leq \overline{\phi}, & t \in [-\tau, 0], \end{cases}$$

and hence the boundedness is proved. It remain to prove that

$$(u_1^*)'(t) = v_1^*(t), \quad t \in [-\tau, t_1],$$

(see Bica-Muresan [2], p. 25). We distinguish the following two cases:

Case 1: If $t \in [0, t_1]$ then, from (6), we have

$$(u_1^*(t), v_1^*(t)) = \tilde{f}(u_1^*(t), v_1^*(t)), \quad t \in [0, t_1].$$

So

$$\begin{cases} u_1^*(t) = \int_{t-\tau}^t g(s, u_1^*(s), v_1^*(s)) ds, \\ v_1^*(t) = g(t, u_1^*(t), v_1^*(t)) - g(t - \tau, u_1^*(t - \tau), v_1^*(t - \tau)). \end{cases}$$

It follows easily that

$$(u_1^*)'(t) = g(t, u_1^*(t), v_1^*(t)) - g(t - \tau, u_1^*(t - \tau), v_1^*(t - \tau))$$

and so $(u_1^*)'(t) = v_1^*(t)$ for all $t \in [0, t_1]$.

Case 2: If $t \in [-\tau, 0]$, again from (6), we have

$$\tilde{f}(u_1^*(t), v_1^*(t)) = (\phi(t), \phi'(t)) = (u_1^*(t), v_1^*(t))$$

and so $u_1^*(t) = \phi(t)$ and $v_1^*(t) = \phi'(t)$. \square

Remark 4.3. *Every non-negative constant function ζ reduces Theorem 4.2 to Theorem 5 of Bica-Muresan [2], where (for the sake of exactness) the authors assume $a_2 \in (0, 2^{-1})$. On the other hand, other choices of function ζ are possible. So Theorem 4.1 covers a large class of situations than those of the original version in [2]. For example, by assuming*

$$\zeta((u_1(t), v_1(t)), (u_2(t), v_2(t))) = u_1(t) - u_2(t), \quad \text{for all } t \in [-\tau, t_1], \quad (u_1, v_1), (u_2, v_2) \in \mathcal{X}_+,$$

the ordered approach to the study of initial value problems with delay arises naturally. Technically, this means to consider the product space X endowed with the partial order \leq defined by

$$(u_1, v_1), (u_2, v_2) \in \mathcal{X}, \quad (u_1, v_1) \leq (u_2, v_2) \iff u_1(t) \leq u_2(t), \quad t \in [-\tau, t_1].$$

Thus, we have to check the contractive condition in Theorem 4.1 only for couples of points satisfying the partial order. Also, the hypothesis $H_1(i)$ reduces to the existence of an upper solution for problem (1) and so on.

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