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含两个非线性项的 Gronwall-Bellman 型 非连续函数积分不等式的推广^①

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摘要: 研究了含有未知函数的两个非线性项的非连续函数积分不等式, 利用分析技巧给出了未知函数的上界估计, 并利用此结果估计了脉冲微分方程的上界.

关键词: 非连续函数积分不等式; 未知函数估计; 脉冲微分系统

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积分不等式是研究微分方程和积分方程的重要工具. 通过对积分不等式中未知函数的估计, 可以研究某些微分方程解的存在性、有界性、唯一性和稳定性等定性性质^[1-17]. 通过对非连续函数积分不等式中未知函数进行估计, 可以研究某些脉冲微分方程和解的一些性质.

文献[3]研究了积分不等式

$$u(t) \leq \varphi(t) + \int_{t_0}^t g(s)u^m(s)ds + \sum_{t_0 < t_i < t} \beta_i u^m(t_i - 0) \quad \forall t \geq t_0$$

文献[7]研究了下面的非连续函数积分不等式

$$u(t) \leq a(t) + q(t) \left[\int_{t_0}^t f(s)u(\tau(s))ds + \int_{t_0}^t f(s) \left(\int_{t_0}^s g(t)u(\tau(t))dt \right) ds + \sum_{t_0 < t_i < t} \beta_i u^m(t_i - 0) \right] \quad \forall t \geq t_0$$

其中, $a(t) > 0$, $q(t) \geq 1$, $f(t) \geq 0$, $g(t) \geq 0$, $\beta_i \geq 0$.

文献[16]研究了含有时滞的脉冲积分不等式

$$u(t) \leq a(t) + \int_{t_0}^t f(t, s)u(\tau(s))ds + \int_{t_0}^t f(t, s) \left(\int_{t_0}^s g(s, \theta)u(\tau(\theta))d\theta \right) ds + q(t) \sum_{t_0 < t_i < t} \beta_i u^m(t_i - 0) \quad \forall t \geq t_0$$

文献[12]研究了含有未知函数的复合函数的积分不等式

$$u(t) \leq a(t) + \int_{t_0}^t f(t, s) \int_{t_0}^s g(s, \tau)w(u(\tau))d\tau ds +$$

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$$q(t) \sum_{t_0 < t_i < t} \beta_i u^m(t_i - 0)] \quad \forall t \geq t_0$$

这里 $w(u)$ 是定义在 $[0, \infty)$ 上的单调不减连续函数且当 $u > 0$ 时, $w(u) > 0$. 本文在上述研究成果的基础上, 研究了一类含三项未知函数复合的非连续函数积分不等式

$$\begin{aligned} \phi(u(t)) \leq & a(t) + \int_{t_0}^t f_1(t, s) w_1(u(s)) ds + \\ & \int_{t_0}^t f(t, s) \left(\int_{t_0}^s g(s, \tau) w_2(u(\tau)) d\tau \right) ds + \sum_{t_0 < t_i < t} \beta_i \phi(u(t_i - 0)) \end{aligned} \quad (1)$$

其中, $u(t)$ 定义在 $[t_0, \infty)$ 上的只有第一类不连续点 $\{t_i: t_0 < t_1 < t_2 \cdots, \lim_{i \rightarrow \infty} t_i = \infty\}$ 的非负逐段连续函数, $\phi(u)$ 是定义在 $[0, \infty)$ 上的正的严格单调递增函数, $m > 1$, $\beta_i \geq 0$, m, β_i 是给定的常数.

1 主要结论

假设

(H₁) ϕ 在 $[0, \infty)$ 是严格增的连续函数, 对任意的 $u > 0$, $\phi(u) > 0$;

(H₂) $w_i (i = 1, 2)$ 在 $[0, \infty)$ 上是连续不减函数, 在 $(0, \infty)$ 上是正的, 且 $\frac{w_2}{w_1}$ 是不减的;

(H₃) $a(t)$ 是定义在 $[t_0, \infty)$ 上的连续函数, $a(t_0) \neq 0$;

(H₄) $f_i(t, s) (i = 1, 2)$ 和 $f(t, s), g(s, t)$ 是定义在 $[t_0, \infty) \times [t_0, \infty)$ 上的非负连续函数;

(H₅) $\beta_i \geq 0$ 是常数.

定理 1 具有第一类不连续点 $\{t_i: t_0 < t_1 < t_2 \cdots, \lim_{i \rightarrow \infty} t_i = \infty\}$ 的非负逐段连续函数 $u(t) (t \geq t_0 \geq 0)$

满足积分不等式(1), 则函数 $u(t)$ 有下面的估计式:

$$u(t) \leq \phi^{-1}(W_2^{-1}(e_3(t))) \quad \forall t \in [t_i, t_{i+1})$$

其中

$$\begin{aligned} W_i(u) &= \int_1^u \frac{ds}{w_i(\phi^{-1}(s))} \quad i = 1, 2 \\ \tilde{f}_i(t, s) &= \max_{t_0 \leq \tau \leq t} f_i(\tau, s) \quad i = 1, 2 \\ e_1(t) &= \max_{t_0 \leq \tau \leq t} |a(\tau)| \\ E_i(t) &= e_1(t) + \sum_{k=0}^{i-1} \sum_{j=1}^2 \int_{t_k}^{t_{k+1}} \tilde{f}_j(t, s) w_j(u(s)) ds + \\ & \quad \beta_k (\phi(u(t_k - 0))) \quad \forall t \in [t_i, t_{i+1}) \quad i = 1, 2, \dots \\ e_2 &= W_1(E_1(t)) + \int_{t_0}^t \tilde{f}_1(t, s) ds \quad \forall t \in [t_0, t_1) \\ e_3 &= W_2(W_1^{-1}(e_2(t))) + \int_{t_0}^t \tilde{f}_2(t, s) ds \quad \forall t \in [t_0, t_1) \\ e_2 &= W_1(E_i(t)) + \int_{t_i}^t \tilde{f}_1(t, s) ds \quad \forall t \in [t_i, t_{i+1}) \quad i = 1, 2, \dots \\ e_3 &= W_2(W_1^{-1}(e_2(t))) + \int_{t_i}^t \tilde{f}_2(t, s) ds \quad \forall t \in [t_i, t_{i+1}) \quad i = 1, 2, \dots \end{aligned} \quad (2)$$

证 令

$$\tilde{f}_2(t, s) = \int_{s t_0 \leq \tau \leq t} \max f(t, \tau) g(\tau, s) d\tau \quad (3)$$

由于 $f(t, s), g(t, s), w(u(t))$ 都是连续函数, 得

$$\begin{aligned}
& \int_{t_0}^t f(t, s) \int_{t_0}^s g(s, \tau) \omega(u(\tau)) d\tau ds = \\
& \int_{t_0}^t \omega(u(\tau)) \int_{\tau}^t f(t, s) g(s, \tau) ds d\tau = \\
& \int_{t_0}^t \omega(u(s)) \int_{\tau}^t f(t, \tau) g(\tau, s) d\tau ds \leq \\
& \int_{t_0}^t \tilde{f}_2(t, s) \omega(u(s)) ds
\end{aligned} \tag{4}$$

由(2), (4), 则(1)式变为

$$\phi(u(t)) \leq e_1(t) + \sum_{i=1}^2 \int_{t_0}^t \tilde{f}_i(t, s) \omega_i(u(s)) ds + \sum_{t_0 < t_i < t} \beta_i \phi(u(t_i - 0)) \tag{5}$$

首先, 我们考虑情况 $t \in [t_0, t_1)$, 任取 $T \in [t_0, t_1)$, 对任意 $t \in [t_0, T]$, 由(5)式, 可得

$$\phi(u(t)) \leq e_1(t) + \sum_{i=1}^2 \int_{t_0}^t \tilde{f}_i(T, s) \omega_i(u(s)) ds \tag{6}$$

令

$$v(t) = e_1(t) + \sum_{i=1}^2 \int_{t_0}^t \tilde{f}_i(T, s) \omega_i(u(s)) ds \tag{7}$$

则 $v(x)$ 为非负不减的连续函数, 且

$$\phi(u(t)) \leq v(t) \quad u(t) \leq \phi^{-1}(v(t)) \quad v(t_0) = e_1(t_0) \tag{8}$$

对式(7)求导, 得

$$v'(t) = e_1'(t) + \sum_{i=1}^2 \tilde{f}_i(T, t) \omega_i(u(t)) \tag{9}$$

令

$$\psi_i(t) = \frac{\omega_i(t)}{\omega_1(t)} \quad i = 1, 2 \tag{10}$$

由(9)和(10)式可得

$$\begin{aligned}
\frac{v'(t)}{\omega_1(\phi^{-1}(v(t)))} &= \frac{e_1'(t) + \sum_{i=1}^2 \tilde{f}_i(T, t) \omega_i(u(t))}{\omega_1(\phi^{-1}(v(t)))} \leq \\
& \frac{e_1'(t) + \sum_{i=1}^2 \tilde{f}_i(T, t) \omega_i(\phi^{-1}(v(t)))}{\omega_1(\phi^{-1}(v(t)))} = \\
& \frac{e_1'(t)}{\omega_1(\phi^{-1}(v(t)))} + f_1(T, t) + \frac{\tilde{f}_2(t, t) \omega_2(\phi^{-1}(v(t)))}{\omega_1(\phi^{-1}(v(t)))} = \\
& \frac{e_1'(t)}{\omega_1(\phi^{-1}(v(t)))} + f_1(T, t) + \tilde{f}_2(T, t) \psi_2(\phi^{-1}(v(t)))
\end{aligned} \tag{11}$$

对(10)式两边从 t_0 到 t 同时积分, 并利用 $W_i(t)$ 的定义, 我们得到

$$\begin{aligned}
W_1(v(t)) - W_1(v(t_0)) &\leq W_1(e_1(t)) - W_1(e_1(t_0)) + \int_{t_0}^t \tilde{f}_1(T, s) ds + \\
& \int_{t_0}^t \tilde{f}_2(T, s) \psi_2(\phi^{-1}(v(s))) ds
\end{aligned} \tag{12}$$

由于 $W_1(v(t_0)) = W_1(e_1(t_0))$, 则(11)式可写为

$$W_1(v(t)) \leq W_1(e_1(t)) + \int_{t_0}^t \tilde{f}_1(T, s) ds + \int_{t_0}^t \tilde{f}_2(T, s) \psi_2(\phi^{-1}(v(s))) ds \quad (13)$$

令

$$\theta_1(t) = W_1(v(t)) \quad (14)$$

$$e_2(t) = W_1(e_1(t)) + \int_{t_0}^t \tilde{f}_1(T, s) ds \quad (15)$$

由(14)和(15), 则(13)式变为

$$\begin{aligned} \theta_1(t) &\leq e_2(t) + \int_{t_0}^t \tilde{f}_2(T, s) \psi_2(\phi^{-1}(v(s))) ds \leq \\ &e_2(t) + \int_{t_0}^t \tilde{f}_2(T, s) \psi_2(\phi^{-1}(W_1^{-1}(\theta_1(s)))) ds \end{aligned} \quad (16)$$

令

$$v_1(t) = e_2(t) + \int_{t_0}^t \tilde{f}_2(T, s) \psi_2(\phi^{-1}(W_1^{-1}(\theta_1(s))))$$

则 $v_1(t)$ 在 $[t_0, t_1)$ 是连续不减的函数, 且

$$\theta_1(t) \leq v_1(t) \quad v_1(t_0) = e_2(t_0)$$

定义函数

$$\Phi_2(u) = \int_0^u \frac{ds}{\psi_2(\phi^{-1}(W_1^{-1}(s)))} \quad (17)$$

则

$$\begin{aligned} \frac{v_1'(t)}{\psi_2(\phi^{-1}(W_1^{-1}(v_1(t))))} &= \frac{e_2'(t) + \tilde{f}_2(T, t) \psi_2(\phi^{-1}(W_1^{-1}(\theta_1(t))))}{\psi_2(\phi^{-1}(W_1^{-1}(v_1(t))))} \leq \\ &\frac{e_2'(t) + \tilde{f}_2(T, t) \psi_2(\phi^{-1}(W_1^{-1}(v_1(t))))}{\psi_2(\phi^{-1}(W_1^{-1}(v_1(t))))} \end{aligned} \quad (18)$$

对(18)式的两边, 从 t_0 到 t 积分, 我们得到

$$\begin{aligned} \int_{t_0}^t \frac{v_1'(s) ds}{\psi_2(\phi^{-1}(W_1^{-1}(v_1(s))))} &\leq \\ \int_{t_0}^t \frac{e_2'(s) + \tilde{f}_2(T, s) \psi_2(\phi^{-1}(W_1^{-1}(v_1(s))))}{\psi_2(\phi^{-1}(W_1^{-1}(v_1(s))))} ds &\leq \\ \int_{t_0}^t \frac{e_2'(s) ds}{\psi_2(\phi^{-1}(W_1^{-1}(v_1(s))))} + \int_{t_0}^t \tilde{f}_2(T, s) ds \end{aligned} \quad (19)$$

由(10), (17), (19)式可得

$$\begin{aligned} \Phi_2(v_1(t)) - \Phi_2(v_1(t_0)) &\leq \int_{t_0}^t \frac{e_2'(s) ds}{\psi_2(\phi^{-1}(W_1^{-1}(e_2(s))))} + \int_{t_0}^t \tilde{f}_2(T, s) ds \leq \\ &\Phi_2(e_2(t)) - \Phi_2(e_2(t_0)) + \int_{t_0}^t \tilde{f}_2(T, s) ds \end{aligned} \quad (20)$$

由(20)式可得

$$\Phi_2(v_1(t)) \leq \Phi_2(e_2(t)) + \int_{t_0}^t \tilde{f}_2(T, s) ds \quad (21)$$

由(17)式, 我们可以推出

$$\Phi_2(u) = \int_0^u \frac{ds}{\psi_2(\phi^{-1}(W_1^{-1}(s)))} =$$

$$\begin{aligned} \int_0^u \frac{\tau \omega_1(\phi^{-1}(W_1^{-1}(s)))}{\tau \omega_2(\phi^{-1}(W_1^{-1}(s)))} ds &= \\ \int_1^{W_1^{-1}(u)} \frac{ds}{\tau \omega_2(\phi^{-1}(s))} &= \\ W_2(W_1^{-1}(u)) & \end{aligned} \quad (22)$$

由(22),(21)式可变为

$$W_2(W_1^{-1}(v_1(t))) \leq W_2(W_1^{-1}(e_2(t))) + \int_{t_0}^t \tilde{f}_2(T, s) ds \quad (23)$$

由(23)式可推出

$$v_1(t) \leq W_1\left(W_2^{-1}\left(W_2(W_1^{-1}(e_2(t))) + \int_{t_0}^t \tilde{f}_2(T, s) ds\right)\right) \quad (24)$$

由(8),(14)和(24)式可得

$$\begin{aligned} u(t) \leq \phi^{-1}\left(W_2^{-1}\left(W_2(W_1^{-1}(e_2(t))) + \int_{t_0}^t \tilde{f}_2(T, s) ds\right)\right) &\leq \\ \phi^{-1}(W_2^{-1}(e_3(t))) & \quad t \in [t_0, T] \end{aligned}$$

其中

$$e_3(t) = W_2(W_1^{-1}(e_2(t))) + \int_{t_0}^t \tilde{f}_2(T, s) ds \quad t \in [t_0, T]$$

由 T 的任意性可得

$$\begin{aligned} u(t) \leq \phi^{-1}\left(W_2^{-1}\left(W_2(W_1^{-1}(e_2(t))) + \int_{t_0}^t \tilde{f}_2(t, s) ds\right)\right) &\leq \\ \phi^{-1}(W_2^{-1}(e_3(t))) & \quad t \in [t_0, t_1] \end{aligned}$$

当 $t \in [t_0, t_1)$ 时我们证明了估计式.

当 $t \in [t_1, t_2)$ 时, 任意确定 $T_1 \in [t_1, t_2)$, 对于任意的 $t \in [t_1, T_1]$, 不等式(4)变为

$$\begin{aligned} \phi(u(t)) &\leq e_1(t) + \sum_{i=1}^2 \int_{t_0}^t \tilde{f}_i(T_1, s) \tau \omega_i(u(s)) ds + \beta_1 \phi(u(t_1 - 0)) \leq \\ e_1(t) + \sum_{i=1}^2 \int_{t_0}^{t_1} \tilde{f}_i(T_1, s) \tau \omega_i(u(s)) ds + \\ \sum_{i=1}^2 \int_{t_1}^t \tilde{f}_i(T_1, s) \tau \omega_i(u(s)) ds + \beta_1 \phi(u(t_1 - 0)) & \end{aligned} \quad (25)$$

令 $\Gamma(t)$ 表示(25)式的右边,

$$E_1(t) = e_1(t) + \sum_{i=1}^2 \int_{t_0}^{t_1} \tilde{f}_i(T_1, s) \tau \omega_i(u(s)) ds + \beta_1 \phi(u(t_1 - 0))$$

则 $\Gamma(t)$ 是单调不减函数, 且有

$$\begin{aligned} \phi(u(t)) &\leq \Gamma(t) \\ \phi(u(t_1)) &\leq \Gamma(t_1) = E_1(t_1) = \\ e_1(t_1) + \sum_{i=1}^2 \int_{t_0}^{t_1} \tilde{f}_i(T_1, s) \tau \omega_i(u(s)) ds + \beta_1 \phi(u(t_1 - 0)) & \end{aligned} \quad (26)$$

对 $\Gamma(t)$ 的两边关于 t 求导得

$$\begin{aligned} \Gamma'(t) &\leq E_1'(t) + \sum_{i=1}^2 \tilde{f}_i(T_1, t) \tau \omega_i(u(t)) \leq \\ E_1'(t) + \sum_{i=1}^2 \tilde{f}_i(T_1, t) \tau \omega_i(\phi^{-1}(\Gamma(t))) & \end{aligned} \quad (27)$$

使(27)式两边同时除以 $\omega_1(\phi^{-1}(\Gamma(t)))$, 可得

$$\frac{\Gamma'(t)}{\omega_1(\phi^{-1}(\Gamma(t)))} \leq \frac{E_1'(t) + \sum_{i=1}^2 \tilde{f}_i(T_1, t)\omega_i(\phi^{-1}(\Gamma(t)))}{\omega_1(\phi^{-1}(\Gamma(t)))} \quad (28)$$

又对(28)式两边从 t_1 到 t 积分可得

$$\begin{aligned} W_1(\Gamma(t)) - W_1(\Gamma(t_1)) &\leq \int_{t_1}^t \frac{E_1'(s) + \sum_{i=1}^2 \tilde{f}_i(T_1, s)\omega_i(\phi^{-1}(\Gamma(s)))}{\omega_1(\phi^{-1}(\Gamma(s)))} ds \leq \\ &W_1(E_1(t)) - W_1(E_1(t_1)) + \int_{t_1}^t \tilde{f}_1(T_1, s) ds + \\ &\int_{t_1}^t \tilde{f}_2(T_1, s)\phi_2(\phi^{-1}(\Gamma(s))) ds \end{aligned}$$

则

$$W_1(\Gamma(t)) \leq W_1(E_1(t)) + \int_{t_1}^t \tilde{f}_1(T_1, s) ds + \int_{t_1}^t \tilde{f}_2(T_1, s)\phi_2(\phi^{-1}(\Gamma(s))) ds \quad (29)$$

从而(28)式变为了(11)式的形式, 利用相同的方法可以得到估计式

$$u(t) \leq \phi^{-1}(W_2^{-1}(e_3(t))) \quad \forall t \in [t_1, t)$$

同理, 对任意自然数 k , 当 $t \in [t_k, t_{k+1})$ 时, 我们可以得到未知函数的估计式

$$u(t) \leq \phi^{-1}(W_2^{-1}(e_3(t))) \quad \forall t \in [t_k, t_{k+1})$$

综上定理被证明.

2 在脉冲微分方程中的应用

本节我们用得到的结果给出脉冲微分系统解的上界估计. 考虑脉冲微分系统

$$\frac{d(x(t))}{dt} = F(t, x) \quad t \neq t_i, t \in [t_0, \infty) \quad (30)$$

$$\Delta(x) |_{t=t_i} = \beta_i x(t_i - 0) \quad (31)$$

$$x(t_0) = c$$

其中: $0 \leq t_0 < t_1 < t_2 < \dots, \lim_{i \rightarrow \infty} t_i = \infty, c > 1$ 是常数, $F(t, x)$ 关于 t, x 在 $[t_0, \infty) \times s(-\infty, +\infty)$

上连续. 假设(30)式中 $F(t, x)$ 满足

$$|F(t, x)| \leq f_1(t) |x|^{\frac{1}{2}} + f_2(x)e^{|x|} \quad (32)$$

其中 $f_1(t), f_2(t)$ 是 $[t_0, \infty)$ 上连续的非负函数.

推论 1 在条件(32)式成立的情况下, 系统(30), (31)式所有的解 $x(t)$ 满足估计式:

$$u(t) \leq W_2^{-1}(e_3(t)) \quad \forall t \in [t_i, t_{i+1}) \quad (33)$$

其中

$$W_1(u) = \int_0^u \frac{ds}{s^{\frac{1}{2}}} = 2u^{\frac{1}{2}} \quad W_1^{-1}(u) = \frac{u^2}{4}$$

$$W_2(u) = \int_0^u \frac{ds}{e^s} = 1 - e^{-u} \quad W_2^{-1}(u) = -\ln(1 - u)$$

$$\tilde{f}_1(t, s) = f_1(s) \quad \tilde{f}_2(t, s) = f_2(s)$$

$$e_1(t) = c$$

$$\begin{aligned}
E_i(t) &= c + \sum_{k=0}^i \sum_{j=1}^2 \int_{t_{k-1}}^{t_k} f_j(s) \omega_j(u(s)) ds + \\
&\quad \beta_k(\phi(u(t_i - 1))) \quad \forall t \in [t_i, t_{i+1}) \quad i = 1, 2, \dots \\
e_2 &= W_1(e_1(t)) + \int_{t_0}^t f_1(s) ds \quad \forall t \in [t_0, t_1) \\
e_3 &= W_2(W_1^{-1}(e_2(t))) + \int_{t_0}^t f_2(s) ds \quad \forall t \in [t_0, t_1) \\
e_2 &= W_1(E_i(t)) + \int_{t_i}^t f_1(s) ds \quad \forall t \in [t_i, t_{i+1}) \quad i = 1, 2, \dots \\
e_3 &= W_2(W_1^{-1}(e_2(t))) + \int_{t_i}^t f_2(s) ds \quad \forall t \in [t_i, t_{i+1})
\end{aligned}$$

证 脉冲微分方程(30)与(31)式等价于积分方程

$$x(t) = c + \int_{t_0}^t F(s, x(s)) ds + \sum_{t_0 < t_i < t} \beta_i x(t_i - 0), \quad t \in [t_0, \infty) \quad (34)$$

利用条件(32), 由(34)式, 可得

$$|x(t)| \leq c + \int_{t_0}^t f_1(s) |x^{\frac{1}{2}}(s)| ds + \int_{t_0}^t f_2(s) e^{|x(s)|} ds + \sum_{t_0 < t_i < t} \beta_i |x(t_i - 0)| \quad (35)$$

令 $u(t) = |x(t)|$, 由(35)式, 我们可得

$$u(t) \leq c + \int_{t_0}^t f_1(s) u^{\frac{1}{2}}(s) ds + \int_{t_0}^t f_2(s) e^{u(s)} ds + \sum_{t_0 < t_i < t} \beta_i u(t_i - 0) \quad (36)$$

令

$$\omega_1(u) = u^{\frac{1}{2}} \quad \omega_2(u) = e^u$$

我们看出(36)式是(5)式的特殊形式. 且(36)式中的函数满足定理1的条件, 由定理1, 我们可以推出 $x(t)$ 的估计式(33)式.

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Generalization of a Class of Integral Inequalities with Gronwall-Bellman Type for Discontinuous Functions

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Abstract: In this paper, we give the upper bound estimation of an unknown function containing three non-linear terms of integral inequality for discontinuous functions. The result is used to estimate the upper bounds of impulsive differential equations.

Key words: integral inequality for discontinuous functions; estimation of unknown functions; impulsive differential system

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