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一类非线性弱奇异积分不等式组中未知函数的估计^①

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摘要: 研究了一类二维非线性弱奇异积分不等式组. 该不等式组积分号外有不同的非常数函数因子, 不能用向量形式的 Gronwall-Bellman 型积分不等式进行估计. 利用 Hölder 积分不等式、Gamma 函数和 Beta 函数把弱奇异非线性积分问题转化成没有奇异的非线性积分问题, 利用 Bernoulli 不等式把非线性问题转化成线性问题, 利用变量替换技巧和放大技巧研究只含有一个未知函数的积分不等式, 接着给出不等式组中两个未知函数的估计. 该结果可用于研究积分、微分动力系统解的估计.

关 键 词: Gronwall-Bellman 型积分不等式; 弱奇异积分不等式; 二维积分不等式组; 显式估计

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Gronwall-Bellman 型积分不等式^[1-2] 及其推广形式在研究微分方程、积分方程和微积分方程解的存在性、有界性和唯一性等定性性质时具有重要作用, 所以人们不断地研究它的各种推广形式, 使其应用范围不断扩大, 例如文献[3-7] 及其引文. 由于分析微分方程组解的需要, 人们也研究积分不等式组. 文献[8] 研究了积分不等式组

$$u^p(t) \leqslant f(t) + \int_{t_0}^t a(s)u(s)ds + \int_{\alpha(t_0)}^{\alpha(t)} b(s)v(s)ds \quad (1)$$

$$v^q(t) \leqslant g(t) + \int_{t_0}^t c(s)u(s)ds + \int_{\beta(t_0)}^{\beta(t)} d(s)v(s)ds \quad (2)$$

文献[9] 研究了弱奇异积分不等式

$$u^p(t) \leqslant a(t) + b(t) \int_0^t (t^\alpha - s^\alpha)^{\beta-1} s^{\gamma-1} f(s) u^q(s) ds \quad (3)$$

文献[10] 研究了更一般形式的弱奇异积分不等式

$$u^p(t) \leqslant a(t) + b(t) \int_0^t (t-s)^{\beta-1} c(s) u^m(s) ds + d(t) \int_0^t (t^\alpha - s^\alpha)^{\beta-1} s^{\gamma-1} f(s) u^q(s) ds \quad (4)$$

受文献[8-11] 的启发, 本文研究了积分号外具有非常数因子, 且不等式左边是未知函数幂函数的弱奇异积分不等式组

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$$\begin{cases} u^{r_1}(t) \leqslant a_1(t) + b_1(t) \int_0^t (t-s)^{\beta-1} c_1(s) u^{r_2}(s) ds + d_1(t) \int_0^t (t^\alpha - s^\alpha)^{\beta-1} s^{\gamma-1} f_1(s) v^{r_3}(s) ds \\ v^{r_4}(t) \leqslant a_2(t) + b_2(t) \int_0^t (t-s)^{\beta-1} c_2(s) u^{r_5}(s) ds + d_2(t) \int_0^t (t^\alpha - s^\alpha)^{\beta-1} s^{\gamma-1} f_2(s) v^{r_6}(s) ds \end{cases} \quad (5)$$

不等式组(5)把文献[8]中的不等式(1)和(2)推广成积分号外含有非常数因子的弱奇异积分不等式, 把文献[9-10]中的不等式(3)和(4)推广成不等式组。利用 Hölder 积分不等式、Gamma 函数和 Beta 函数把弱奇异积分问题转化成没有奇异的积分问题, 利用 Bernoulli 不等式把非线性问题转化成线性问题, 利用积分不等式的结果给出不等式组(5)中两个未知函数的估计。该结果可用于研究积分、微分方程组解的性质。

1 主要结果与证明

为了研究不等式组(5), 我们需要下面的引理:

引理 1 设 $u, A, B, C, f, g \in C([0, t_1], \mathbb{R}_+)$, B, C 为不减函数, k_1, k_2, k_3 为正常数, 且 $k_1 > k_2$, $k_1 > k_3$, 它们满足不等式

$$u^{k_1}(t) \leqslant A(t) + B(t) \int_0^t f(s) u^{k_2}(s) ds + C(t) \int_0^t g(s) u^{k_3}(s) ds \quad (6)$$

则不等式(6)中的未知函数有估计式

$$\begin{aligned} u(t) &\leqslant \left\{ A(t) + \exp \left[\ln \left(B(t) \int_0^t f(s) A^{\frac{k_2}{k_1}}(s) ds + C(t) \int_0^t g(s) A^{\frac{k_3}{k_1}}(s) ds \right) \right. \right. \\ &\quad \left. \left. + B(t) \int_0^t \frac{k_2}{k_1} A^{\frac{k_2-k_1}{k_1}}(s) f(s) ds + C(t) \int_0^t \frac{k_3}{k_1} A^{\frac{k_3-k_1}{k_1}}(s) g(s) ds \right] \right\}^{\frac{1}{k_1}} \quad t \in [0, t_1] \end{aligned} \quad (7)$$

定理 1 设 $r_i (i = 1, 2, 3, 4, 5, 6)$ 是正常数, $r_1 > r_5$, $r_1 > r_2$, $r_4 > r_3$, $r_4 > r_6$; $u, v, a_1, a_2, b_1, b_2, c_1, c_2, d_1, d_2, f_1, f_2$ 都是区间 $[0, t_1]$ 上满足不等式组(5)的非负连续函数。若 $[\alpha, \beta, \gamma] \in I$, 取 $p_1 = \frac{1}{\beta}$, $q_1 = \frac{1}{1-\beta}$; 若 $[\alpha, \beta, \gamma] \in II$, 取 $p_2 = \frac{1+4\beta}{1+3\beta}$, $q_2 = \frac{1+4\beta}{\beta}$, 则对 $i = 1, 2$ 有不等式组(5)中未知函数的估计式

$$u(t) \leqslant \left[K_1(t) + K_2(t) \int_0^t h_2(s) V^{q_i r_3}(s) ds \right]^{\frac{1}{q_i r_1}} \quad t \in [0, t_1] \quad (8)$$

$$v(t) \leqslant V(t) \quad t \in [0, t_1] \quad (9)$$

其中

$$\begin{aligned} V(t) &= \left\{ A(t) + \exp \left[\ln \left(B(t) \int_0^t h_2(s) A^{\frac{r_3}{r_4}}(s) ds + c_4(t) \int_0^t h_4(s) A^{\frac{r_6}{r_4}}(s) ds \right) \right. \right. \\ &\quad \left. \left. + B(t) \int_0^t \frac{r_3}{r_4} A^{\frac{r_3-r_4}{r_4}}(s) h_2(s) ds + c_4(t) \int_0^t \frac{r_6}{r_4} A^{\frac{r_6-r_4}{r_4}}(s) h_4(s) ds \right] \right\}^{\frac{1}{r_4 q_i}} \\ A(t) &= a_4(t) + b_4(t) \int_0^t h_3(s) K_1^{\frac{r_5}{r_1}}(s) ds \end{aligned} \quad (10)$$

$$B(t) = b_4(t) \left(\int_0^t \frac{r_5}{r_1} h_3(s) K_1^{\frac{r_5-r_1}{r_1}}(s) K_2(s) ds \right) \quad (11)$$

$$\begin{aligned} K_1(t) &= a_3(t) + b_3(t) \int_0^t h_1(s) a_3^{\frac{r_2}{r_1}}(s) ds + \frac{r_2 b_3(t)}{r_1} \exp \left(\int_0^t \frac{r_2 b_3(s)}{r_1} a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right) \times \\ &\quad \left(\int_0^t \left(b_3(s) \int_0^s h_1(\tau) a_3^{\frac{r_2}{r_1}}(\tau) d\tau \right) a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right) \end{aligned} \quad (12)$$

$$K_2(t) = \frac{r_2 b_3(t)}{r_1} \exp \left(\int_0^t \frac{r_2 b_3(s)}{r_1} a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right) \left(\int_0^t c_3(s) a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds + c_3(t) \right) \quad (13)$$

$$a_3(t) = 3^{q_i-1} a_1^{q_i}(t) \quad (14)$$

$$a_4(t) = 3^{q_i-1} a_2^{q_i}(t) \quad (15)$$

$$b_3(t) = 3^{q_i-1} b_1^{q_i}(t) \left(\frac{e^{p_i t}}{p_i^{1+p_i(\beta-1)}} \Gamma(1+p_i(\beta-1)) \right)^{\frac{q_i}{p_i}} \quad (16)$$

$$b_4(t) = 3^{q_i-1} b_2^{q_i}(t) \left(\frac{e^{p_i t}}{p_i^{1+p_i(\beta-1)}} \Gamma(1+p_i(\beta-1)) \right)^{\frac{q_i}{p_i}} \quad (17)$$

$$c_3(t) = 3^{q_i-1} c_1^{q_i}(t) \left(\frac{t^{\theta_i}}{\alpha} B \left[\frac{p_i(\gamma-1)+1}{\alpha}, p_i(\beta-1)+1 \right] \right)^{\frac{q_i}{p_i}} \quad (18)$$

$$c_4(t) = 3^{q_i-1} c_2^{q_i}(t) \left(\frac{t^{\theta_i}}{\alpha} B \left[\frac{p_i(\gamma-1)+1}{\alpha}, p_i(\beta-1)+1 \right] \right)^{\frac{q_i}{p_i}} \quad (19)$$

$$h_1(t) = e^{-q_i t} c_1^{q_i}(t) \quad h_2(t) = f_1^{q_i}(t) \quad (20)$$

$$h_3(t) = e^{-q_i t} c_2^{q_i}(t) \quad h_4(t) = f_2^{q_i}(t) \quad (21)$$

$$\theta_i = p_i[\alpha(\beta-1) + \gamma - 1] + 1$$

证 利用文献[12] 中的引理 1, 文献[13] 中的定理 1, 文献[11] 中的引理 1 和引理 2, 由(5) 式推出

$$\begin{aligned} u^{r_1}(t) &\leqslant a_1(t) + b_1(t) \int_0^t (t-s)^{\beta-1} c_1(s) u^{r_2} ds + d_1(t) \int_0^t (t^\alpha - s^\alpha)^{\beta-1} s^{\gamma-1} f_1(s) v^{r_3}(s) ds \leqslant \\ &= a_1(t) + b_1(t) \left(\frac{e^{p_i t}}{p_i^{1+p_i(\beta-1)}} \Gamma(1+p_i(\beta-1)) \right)^{\frac{1}{p_i}} \left(\int_0^t e^{-q_i s} c_1^{q_i}(s) u^{q_i r_2}(s) ds \right)^{\frac{1}{q_i}} + \\ &\quad d_1(t) \left(\frac{t^{\theta_i}}{\alpha} B \left[\frac{p_i(\gamma-1)+1}{\alpha}, p_i(\beta-1)+1 \right] \right)^{\frac{1}{p_i}} \left(\int_0^t f_1^{q_i}(s) v^{q_i r_3}(s) ds \right)^{\frac{1}{q_i}} \end{aligned} \quad (22)$$

$$\begin{aligned} v^{r_4}(t) &\leqslant a_2(t) + b_2(t) \int_0^t (t-s)^{\beta-1} c_2(s) u^{r_5} ds + d_2(t) \int_0^t (t^\alpha - s^\alpha)^{\beta-1} s^{\gamma-1} f_2(s) v^{r_6}(s) ds \leqslant \\ &= a_2(t) + b_2(t) \left(\frac{e^{p_i t}}{p_i^{1+p_i(\beta-1)}} \Gamma(1+p_i(\beta-1)) \right)^{\frac{1}{p_i}} \left(\int_0^t e^{-q_i s} c_2^{q_i}(s) u^{q_i r_5}(s) ds \right)^{\frac{1}{q_i}} + \\ &\quad d_2(t) \left(\frac{t^{\theta_i}}{\alpha} B \left[\frac{p_i(\gamma-1)+1}{\alpha}, p_i(\beta-1)+1 \right] \right)^{\frac{1}{p_i}} \left(\int_0^t f_2^{q_i}(s) v^{q_i r_6}(s) ds \right)^{\frac{1}{q_i}} \end{aligned} \quad (23)$$

利用著名的 Jensen 不等式 $(A_1 + A_2 + \dots + A_n)^\ell \leqslant n^{\ell-1} (A_1^\ell + A_2^\ell + \dots + A_n^\ell)$, 由(23) 式和(23) 式推出

$$u^{q_i r_1}(t) \leqslant a_3(t) + b_3(t) \int_0^t h_1(s) u^{q_i r_2}(s) ds + c_3(t) \int_0^t h_2(s) v^{q_i r_3}(s) ds \quad (24)$$

$$v^{q_i r_4}(t) \leqslant a_4(t) + b_4(t) \int_0^t h_3(s) u^{q_i r_5}(s) ds + c_4(t) \int_0^t h_4(s) v^{q_i r_6}(s) ds \quad (25)$$

令

$$z(t) = b_3(t) \int_0^t h_1(s) u^{q_i r_2}(s) ds + c_3(t) \int_0^t h_2(s) v^{q_i r_3}(s) ds \quad t \in [0, t_1] \quad (26)$$

把(26) 式代入(24) 式, 得到

$$u^{q_i r_1}(t) \leqslant a_3(t) + z(t) \quad (27)$$

把(27) 式代入(26) 式, 利用 Bernoulli 不等式知, 对任意 $t \in [0, t_1]$, 有

$$z(t) \leqslant b_3(t) \int_0^t h_1(s) a_3^{r_1}(s) ds + c_3(t) \int_0^t h_2(s) v^{q_i r_3}(s) ds + \frac{r_2 b_3(t)}{r_1} \int_0^t a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) z(s) ds \quad (28)$$

由文献[14] 的定理 5.5 和(28) 式推出, 对任意 $t \in [0, t_1]$, 有

$$\begin{aligned} z(t) &\leqslant b_3(t) \int_0^t h_1(s) a_3^{r_1}(s) ds + c_3(t) \int_0^t h_2(s) v^{q_i r_3}(s) ds + \\ &\quad \frac{r_2 b_3(t)}{r_1} \exp \left(\int_0^t \frac{r_2 b_3(s)}{r_1} a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right) \left[\int_0^t \left(b_3(s) \int_0^s h_1(\tau) a_3^{r_1}(\tau) d\tau \right)^{\frac{r_2}{r_1}} ds \right] \end{aligned}$$

$$\begin{aligned}
& c_3(s) \int_0^s h_2(\tau) v^{q_i r_3}(\tau) d\tau \Big) a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \Big] \leqslant \\
& b_3(t) \int_0^t h_1(s) a_3^{\frac{r_2}{r_1}}(s) ds + \frac{r_2 b_3(t)}{r_1} \exp \left(\int_0^t \frac{r_2 b_3(s)}{r_1} a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right) \times \\
& \left[\int_0^t \left(b_3(s) \int_0^s h_1(\tau) a_3^{\frac{r_2}{r_1}}(\tau) d\tau \right) a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right] + \\
& \frac{r_2 b_3(t)}{r_1} \exp \left(\int_0^t \frac{r_2 b_3(s)}{r_1} a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right) \left(\int_0^t c_3(s) a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right) \\
& \int_0^t h_2(\tau) v^{q_i r_3}(\tau) d\tau + c_3(t) \int_0^t h_2(s) v^{q_i r_3}(s) ds \quad t \in [0, t_1]
\end{aligned} \tag{29}$$

把(29)式代入(27)式,看出对任意 $t \in [0, t_1]$, 有

$$\begin{aligned}
u^{q_i r_1}(t) &\leqslant a_3(t) + b_3(t) \int_0^t h_1(s) a_3^{\frac{r_2}{r_1}}(s) ds + \frac{r_2 b_3(t)}{r_1} \exp \left(\int_0^t \frac{r_2 b_3(s)}{r_1} a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right) \times \\
&\left[\int_0^t \left(b_3(s) \int_0^s h_1(\tau) a_3^{\frac{r_2}{r_1}}(\tau) d\tau \right) a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right] + \\
&\frac{r_2 b_3(t)}{r_1} \exp \left(\int_0^t \frac{r_2 b_3(s)}{r_1} a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right) \left(\int_0^t c_3(s) a_3^{\frac{r_2-r_1}{r_1}}(s) h_1(s) ds \right) \\
&\int_0^t h_2(\tau) v^{q_i r_3}(\tau) d\tau + c_3(t) \int_0^t h_2(s) v^{q_i r_3}(s) ds = \\
&K_1(t) + K_2(t) \int_0^t h_2(s) v^{q_i r_3}(s) ds
\end{aligned} \tag{30}$$

其中 K_1, K_2 如(12)式和(13)式中所定义. 把(30)式代入(25)式, 利用 Bernoulli 不等式, 得到

$$\begin{aligned}
v^{q_i r_4}(t) &\leqslant a_4(t) + b_4(t) \int_0^t h_3(s) \left(K_1(s) + K_2(s) \int_0^s h_2(\tau) v^{q_i r_3}(\tau) d\tau \right)^{\frac{r_3}{r_1}} ds + \\
&c_4(t) \int_0^t h_4(s) v^{q_i r_6}(s) ds \leqslant \\
&A(t) + B(t) \int_0^t h_2(s) v^{q_i r_3}(s) ds + c_4(t) \int_0^t h_4(s) v^{q_i r_6}(s) ds, \quad t \in [0, t_1]
\end{aligned} \tag{31}$$

其中 $A(t), B(t)$ 分别由(10)式和(11)式定义. 把引理 1 应用于不等式(31), 推出所要求的估计式(9). 把估计式(9)代入不等式(30), 得到所要求的估计式(8).

2 应用

考虑积分方程系统^[8,11]

$$\begin{cases} x^4(t) = 1 + \int_0^t (t-s)^{-\frac{1}{3}} x^3(s) ds + \int_0^t (t-s)^{-\frac{1}{3}} s^{-\frac{1}{6}} y^2(s) ds \\ y^3(t) = 1 + \int_0^t (t-s)^{-\frac{1}{3}} x^2(s) ds + \int_0^t (t-s)^{-\frac{1}{3}} s^{-\frac{1}{6}} y(s) ds \end{cases} \tag{32}$$

为了对 x, y 的模进行估计, 令 $u(t) = \|x(t)\|$, $v(t) = \|y(t)\|$, 由(32)式得到

$$\begin{cases} u^4(t) \leqslant 1 + \int_0^t (t-s)^{-\frac{1}{3}} u^3(s) ds + \int_0^t (t-s)^{-\frac{1}{3}} s^{-\frac{1}{6}} v^2(s) ds \\ v^3(t) \leqslant 1 + \int_0^t (t-s)^{-\frac{1}{3}} u^2(s) ds + \int_0^t (t-s)^{-\frac{1}{3}} s^{-\frac{1}{6}} v(s) ds \end{cases} \tag{33}$$

则(33)式可视为不等式组(5)的特殊情况: $a_i(t) = b_i(t) = c_i(t) = d_i(t) = f_i(t) \equiv 1 (i=1,2)$, $\alpha = 1$, $\beta = \frac{2}{3}$, $\gamma = \frac{5}{6}$, $r_1 = 4$, $r_2 = 3$, $r_3 = 2$, $r_4 = 3$, $r_5 = 2$, $r_6 = 1$. 根据文献[11]中的定义可以看出, $[\alpha, \beta, \gamma]$

为 I 型分布. 根据文献[11]中的引理1, 取 $p_1 = \frac{3}{2}$, $q_1 = 3$, 这些函数满足定理1中相应函数的条件. 对定理1中有关函数计算可得

$$\begin{aligned} a_3(t) &= a_4(t) = 9 \\ b_3(t) = b_4(t) &= 9 \left(e^{\frac{3t}{2}} \left(\frac{3}{2} \right)^{-\frac{1}{2}} \gamma \left(\frac{1}{2} \right) \right)^2 = 6\pi e^{3t} \\ c_3(t) = c_4(t) &= 9 \left(t^{\frac{1}{4}} B \left[\frac{3}{4}, \frac{1}{2} \right] \right)^2 = 9t^{\frac{1}{2}} \left(B \left[\frac{3}{4}, \frac{1}{2} \right] \right)^2 \\ h_1(t) &= e^{-3t} \quad h_2(t) = 1 \quad h_3(t) = e^{-3t} \quad h_4(t) = 1 \end{aligned}$$

由定理1, 可以对积分方程组(32)中的未知函数 x, y 的模进行估计,

$$\begin{aligned} u(t) &\leqslant \left(K_1(t) + K_2(t) \int_0^t h_2(s) V^6(s) ds \right)^{\frac{1}{12}} \quad t \in [0, t_1] \\ v(t) &\leqslant V(t) \quad t \in [0, t_1] \end{aligned}$$

其中

$$\begin{aligned} V(t) &= \left\{ A(t) + \exp \left[\ln \left(B(t) \int_0^t A^{\frac{2}{3}}(s) ds + 9t^{\frac{1}{2}} \left(B \left[\left[\frac{3}{4}, \frac{1}{2} \right] \right]^2 \int_0^t A^{\frac{1}{3}}(s) ds \right) \right. \right. \right. \\ &\quad \left. \left. \left. B(t) \int_0^t \frac{2}{3} A^{-\frac{1}{3}}(s) ds + 9t^{\frac{1}{2}} \left(B \left[\left[\frac{3}{4}, \frac{1}{2} \right] \right]^2 \int_0^t \frac{1}{3} A^{-\frac{2}{3}}(s) ds \right) \right] \right\}^{\frac{1}{9}} \\ A(t) &= 9 + 6\pi e^{3t} \int_0^t e^{-3s} K_1^{\frac{1}{2}}(s) ds \\ B(t) &= 6\pi e^{3t} \left(\int_0^t \frac{1}{2} e^{-3s} K_1^{-\frac{1}{2}}(s) K_2(s) ds \right) \\ K_1(t) &= 9 + 2 \times 3^{\frac{3}{2}} \pi (e^{3t} - 1) + \frac{3^{\frac{5}{2}}}{4} e^{6\pi t} \pi^2 (3te^{3t} - 3e^{3t} + 1) \\ K_2(t) &= \frac{3^{\frac{7}{2}} \pi e^{3t}}{2} \exp \left(\frac{3^{\frac{3}{2}} \pi t}{2} \right) \left(B \left[\frac{3}{4}, \frac{1}{2} \right] \right)^2 \left(\int_0^t s^{\frac{1}{2}} e^{-3s} ds \right) + 9t^{\frac{1}{2}} \left(B \left[\frac{3}{4}, \frac{1}{2} \right] \right)^2 \end{aligned}$$

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Estimation of Unknown Functions in a Class of Nonlinear Weakly Singular Integral Inequalities

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Abstract: A class of two-dimensional weakly singular nonlinear integral inequalities have been studied, which include non-constant function factors outside the integral terms, and can not be estimated by Gronwall-Bellman type integral inequalities in vector form. With Hölder integral inequality, Gamma function and Beta function, the weak singular nonlinear integral problem is transformed into no singular nonlinear integral problem; and with Bernoulli inequality, the nonlinear problem is transformed into a linear problem; and with the variable substitution technique and the magnification technique, the integral inequality with only one unknown function is studied, and then the estimations of the two unknown functions in the inequality group are given. This result can be used to study the properties of the solutions of the integral and differential dynamical systems.

Key words: Gronwall-Bellman type integral inequalities; weak singular integral inequalities; two dimensional integral inequalities; explicit estimates

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