

Research Article

Ψ -Stability of Nonlinear Volterra Integro-Differential Systems with Time Delay

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We give some sufficient conditions for Ψ -uniform stability of the trivial solutions of a nonlinear differential system and of nonlinear Volterra integro-differential systems with time delay.

1. Introduction

Akinyele [1] introduced the notion of Ψ -stability of the degree k with respect to a function $\Psi \in C(R_+, R_+)$, increasing and differentiable on R and such that $\Psi(t) \geq 1$ for $t \geq 0$ and $\lim_{t \rightarrow \infty} \Psi(t) = b$, $b \in [1, \infty)$. Constantin [2] introduced the notions of degree of stability and degree of boundedness of solutions of an ordinary differential equation, with respect to a continuous positive and nondecreasing function $\Psi : R_+ \rightarrow R_+$; some criteria for these notions are proved there too.

Morchało [3] introduced the notions of Ψ -stability, Ψ -uniform stability, and Ψ -asymptotic stability of trivial solution of the nonlinear system $x' = f(t, x)$. Several new and sufficient conditions for the mentioned types of stability are proved for the linear system $x' = A(t)x$; in this paper Ψ is a scalar continuous function. In [4, 5], Diamandescu gives some sufficient conditions for Ψ -asymptotic stability and Ψ -(uniform) stability of the nonlinear Volterra integro-differential system $x' = A(t)x + \int_0^t F(t, s, x(s))ds$; in these papers Ψ is a matrix function. Furthermore, in [6], sufficient conditions are given for the uniform Lipschitz stability of the system $x' = f(t, x) + g(t, x)$.

In paper [7], for the nonlinear system

$$y' = f(t, y) + g(t, y) \quad (1)$$

and the nonlinear Volterra integro-differential system

$$z' = f(t, z) + \int_0^t F(t, s, z(s)) ds, \quad (2)$$

by using the knowledge of fundamental matrix and nonlinear variation of constants, we give some sufficient conditions for Ψ -(uniform) stability of trivial solution for the system. The purpose of this paper is to provide sufficient conditions for Ψ -uniform stability of trivial solutions for the nonlinear delayed system

$$x'(t) = f(t, x(t)) + g(t, x(t - \tau(t))) \quad (3)$$

and the nonlinear delayed Volterra integro-differential systems

$$x'(t) = f(t, x(t)) + g(t, x(t - \tau(t))) + p(t, x(t)) \int_0^t q(s, x(s - \tau(s))) ds, \quad (4)$$

$$x'(t) = f(t, x(t)) + g(t, x(t - \tau(t))) + p(t, x(t - \tau(t))) \int_0^t q(s, x(s)) ds, \quad (5)$$

where $f, g, p, q \in C(\mathbb{R}_+ \times \mathbb{R}^n, \mathbb{R}^n)$, $f(t, 0) = g(t, 0) = p(t, 0) = q(t, 0) = 0$ for $t \in \mathbb{R}_+$, and $\tau \in C^1(\mathbb{R}_+, \mathbb{R}_+)$ with

$\tau(t) \leq t$ on \mathbb{R}_+ . The systems studied in [7] do not include time delay, whereas all the systems studied in this paper have time delay.

In this paper, we investigate conditions on the functions f, g, p, q under which the trivial solutions of systems (3), (4), and (5) are Ψ -stability on \mathbb{R}_+ ; the main tool used is the integral inequalities and the integral technique. Here Ψ is a matrix function whose introduction allows us to obtain a mixed behavior for the components of solutions.

Let \mathbb{R}^n denote the Euclidean n -space. For $x = (x_1, x_2, x_3, \dots, x_n)^T \in \mathbb{R}^n$, let $\|x\| = \max\{|x_1|, |x_2|, \dots, |x_n|\}$ be the norm of x . For an $n \times n$ matrix $A = (a_{ij})$, we define the norm $|A| = \sup_{\|x\| \leq 1} \|Ax\|$. It is well known that

$$|A| = \max_{1 \leq i \leq n} \sum_{j=1}^n |a_{ij}|. \quad (6)$$

Let $\Psi_i : \mathbb{R}_+ \rightarrow (0, \infty)$, $i = 1, 2, \dots, n$, be continuous functions and $\Psi = \text{diag}[\Psi_1, \Psi_2, \dots, \Psi_n]$.

Now we give the definitions of Ψ -(uniform) stability that we will need in the sequel.

Definition 1 (see [4, 8]). The trivial solution of (3) ((4) or (5)) is said to be Ψ -stable on \mathbb{R}_+ if for every $\varepsilon > 0$ and any $t_0 \in \mathbb{R}_+$, there exists $\delta = \delta(\varepsilon, t_0) > 0$ such that any solution $x(t)$ of (3) ((4) or (5)), which satisfies the inequality $\|\Psi(t_0)x(t_0)\| < \delta$, exists and satisfies the inequality $\|\Psi(t)x(t)\| < \varepsilon$ for all $t \geq t_0$.

Definition 2 (see [4, 8]). The trivial solution of (3) ((4) or (5)) is said to be Ψ -uniformly stable on \mathbb{R}_+ if it is Ψ -stable on \mathbb{R}_+ and the previous δ is independent of t_0 .

2. Ψ -Stability of the Systems

To prove our theorems, we need the following lemmas.

Lemma 3. Let $h, k, p, q \in C(\mathbb{R}_+ \times \mathbb{R}_+, \mathbb{R}_+)$ with $(t, s) \mapsto \partial_t h(t, s), \partial_t k(t, s), \partial_t p(t, s), \partial_t q(t, s) \in C(\mathbb{R}_+ \times \mathbb{R}_+, \mathbb{R}_+)$. Assume, in addition, that $b \in C(\mathbb{R}_+, \mathbb{R}_+)$ and $\alpha \in C^1(\mathbb{R}_+, \mathbb{R}_+)$ are nondecreasing functions and $\alpha(t) \leq t$ for $t \geq 0$. If $u \in C(\mathbb{R}_+, \mathbb{R}_+)$ satisfies

$$\begin{aligned} u(t) \leq & b(t) + \int_0^t h(t, s) u(s) ds + \int_0^{\alpha(t)} k(t, s) u(s) ds \\ & + \int_0^t p(t, s) u(s) \left(\int_0^{\alpha(s)} q(s, v) u(v) dv \right) ds, \end{aligned} \quad (7)$$

for $t \geq 0$, and $b(t) \int_0^t R(s)Q(s)ds < 1$, then

$$u(t) \leq \frac{b(t)Q(t)}{1 - b(t) \int_0^t R(s)Q(s)ds}, \quad t \geq 0, \quad (8)$$

where $Q(t) = \exp\left(\int_0^t h(t, s)ds + \int_0^{\alpha(t)} k(t, s)ds\right)$, $R(t) = (d/dt) \int_0^t p(t, s) \left(\int_0^{\alpha(s)} q(s, v)dv\right)ds$.

Proof. Let $T \geq 0$ be fixed and denote

$$\begin{aligned} x(t) = & \int_0^t h(t, s) u(s) ds + \int_0^{\alpha(t)} k(t, s) u(s) ds \\ & + \int_0^t p(t, s) u(s) \left(\int_0^{\alpha(s)} q(s, v) u(v) dv \right) ds, \quad t \geq 0, \end{aligned} \quad (9)$$

then $u(t) \leq b(t) + x(t)$, and x is nondecreasing on \mathbb{R}_+ . For $t \in [0, T]$, by calculations we get the following:

$$\begin{aligned} x'(t) = & \left[h(t, t) u(t) + \int_0^t \partial_t h(t, s) u(s) ds \right] \\ & + \left[k(t, \alpha(t)) u(\alpha(t)) \alpha'(t) + \int_0^{\alpha(t)} \partial_t k(t, s) u(s) ds \right] \\ & + \left[p(t, t) u(t) \int_0^{\alpha(t)} q(t, v) u(v) dv \right. \\ & \left. + \int_0^t \partial_t p(t, s) u(s) \left(\int_0^{\alpha(s)} q(s, v) u(v) dv \right) ds \right] \\ \leq & [b(T) + x(t)] \left[\frac{d}{dt} \left(\int_0^t h(t, s) ds + \int_0^{\alpha(t)} k(t, s) ds \right) \right] \\ & + [b(T) + x(t)]^2 \frac{d}{dt} \int_0^t p(t, s) \left(\int_0^{\alpha(s)} q(s, v) dv \right) ds. \end{aligned} \quad (10)$$

Suppose that $b(0) > 0$ (if $b(0) = 0$, carry out the following arguments with $b(t) + \varepsilon$ instead of $b(t)$, where $\varepsilon > 0$ is an arbitrary small constant, and subsequently pass to the limit as $\varepsilon \rightarrow 0$ to complete the proof), then we get

$$\begin{aligned} & \frac{x'(t)}{[b(T) + x(t)]^2} \\ & - \frac{1}{b(T) + x(t)} \frac{d}{dt} \left(\int_0^t h(t, s) ds + \int_0^{\alpha(t)} k(t, s) ds \right) \\ & \leq \frac{d}{dt} \int_0^t p(t, s) \left(\int_0^{\alpha(s)} q(s, v) dv \right) ds. \end{aligned} \quad (11)$$

Let

$$\begin{aligned} z(t) &= \frac{1}{b(T) + x(t)}, \\ q(t) &= \int_0^t h(t, s) ds + \int_0^{\alpha(t)} k(t, s) ds, \\ Q(t) &= \exp(q(t)) \\ &= \exp\left(\int_0^t h(t, s) ds + \int_0^{\alpha(t)} k(t, s) ds\right), \\ R(t) &= \frac{d}{dt} \int_0^t p(t, s) \left(\int_0^{\alpha(s)} q(s, v) dv \right) ds, \end{aligned} \quad (12)$$

then, we have

$$z'(t) + z(t) \left(\frac{d}{dt} q(t) \right) \geq -R(t). \quad (13)$$

Multiplying the above inequality by $e^{q(t)} = Q(t)$, we get

$$\frac{d}{dt} (z(t) Q(t)) \geq -Q(t) R(t). \quad (14)$$

Consider now the integral on the interval $[0, t]$ to obtain

$$z(t) Q(t) \geq z(0) - \int_0^t Q(s) R(s) ds, \quad 0 \leq t \leq T, \quad (15)$$

so

$$\begin{aligned} z(t) &= \frac{1}{b(T) + x(t)} \\ &\geq \left[\frac{1}{b(T)} - \int_0^t Q(s) R(s) ds \right] \frac{1}{Q(t)} \\ &= \frac{1 - b(T) \int_0^t Q(s) R(s) ds}{b(T) Q(t)} \end{aligned} \quad (16)$$

for $0 \leq t \leq T$. Let $t = T$, since $b(T) \int_0^T Q(s) R(s) ds < 1$, then we have

$$b(T) + x(T) \leq \frac{b(T) Q(T)}{1 - b(T) \int_0^T Q(s) R(s) ds}. \quad (17)$$

Since $T \geq 0$ was arbitrarily chosen, considering $u(t) \leq b(t) + x(t)$, we get (8). \square

Lemma 4. Let h, k, p, q, b, α be as in Lemma 3. If $u \in C(\mathbb{R}_+, \mathbb{R}_+)$ satisfies

$$\begin{aligned} u(t) &\leq b(t) + \int_0^t h(t, s) u(s) ds + \int_0^{\alpha(t)} k(t, s) u(s) ds \\ &\quad + \int_0^{\alpha(t)} p(t, s) u(s) \left(\int_0^s q(s, v) u(v) dv \right) ds, \end{aligned} \quad (18)$$

for $t \geq 0$, and $b(t) \int_0^t R(s) Q(s) ds < 1$, then

$$u(t) \leq \frac{b(t) Q(t)}{1 - b(t) \int_0^t R(s) Q(s) ds}, \quad t \geq 0, \quad (19)$$

where $Q(t) = \exp(\int_0^t h(t, s) ds + \int_0^{\alpha(t)} k(t, s) ds)$, $R(t) = (d/dt) \int_0^{\alpha(t)} p(t, s) (\int_0^s q(s, v) dv) ds$.

The proof is similar to the proof of Lemma 3, we omit the details.

Theorem 5. If there exist functions $a(t, s), b(t, s) \in C(\mathbb{R}_+ \times \mathbb{R}_+, \mathbb{R}_+)$ with $(t, s) \mapsto \partial_t a(t, s), \partial_t b(t, s) \in C(\mathbb{R}_+ \times \mathbb{R}_+, \mathbb{R}_+)$ such that

$$\begin{aligned} \|\Psi(t) f(s, x)\| &\leq a(t, s) \|\Psi(s) x\|, \\ \|\Psi(t) g(s, x)\| &\leq b(t, s) \|\Psi(s) x\|, \end{aligned} \quad (20)$$

for $0 \leq s \leq t$ and for all $x \in \mathbb{R}^n$. Moreover,

$$\limsup_{t \rightarrow \infty} \int_0^t (a(t, s) + b(t, s)) ds = L_1, \quad (21)$$

$$\|\Psi(t) \Psi^{-1}(s)\| \leq L_2 \quad \text{for } 0 \leq s \leq t,$$

and $|\Psi(t)x(\alpha(t))| \leq |\Psi(\alpha(t))x(\alpha(t))|$, where L_1, L_2 are nonnegative constants. If $\alpha(t) = t - \tau(t)$ is an increasing diffeomorphism of \mathbb{R}_+ . Then, the trivial solution of system (3) is Ψ -uniformly stable on \mathbb{R}_+ .

Proof. Suppose that $x(t, t_0, x_0) := x(t)$ is the unique solution of system (3) which satisfies $x(t_0) = x_0$, since

$$\begin{aligned} x(t) &= x_0 + \int_{t_0}^t f(s, x(s)) ds + \int_{t_0}^t g(s, x(\alpha(s))) ds \\ &= x_0 + \int_{t_0}^t f(s, x(s)) ds + \int_{\alpha(t_0)}^{\alpha(t)} \frac{g(\alpha^{-1}(r), x(r))}{\alpha'(\alpha^{-1}(r))} dr, \end{aligned} \quad (22)$$

after performing the change of variables $r = \alpha(s)$ in the second integral, and α^{-1} is the inverse of the diffeomorphism α then, it follows that

$$\begin{aligned} \|\Psi(t) x(t)\| &\leq \|\Psi(t) \Psi^{-1}(t_0) \Psi(t_0) x_0\| \\ &\quad + \int_{t_0}^t \|\Psi(t) f(s, x(s))\| ds \\ &\quad + \int_{\alpha(t_0)}^{\alpha(t)} \left\| \Psi(t) \frac{g(\alpha^{-1}(r), x(r))}{\alpha'(\alpha^{-1}(r))} \right\| ds \\ &\leq L_2 \|\Psi(t_0) x_0\| + \int_{t_0}^t a(t, s) \|\Psi(s) x(s)\| ds \\ &\quad + \int_{\alpha(t_0)}^{\alpha(t)} \frac{b(t, \alpha^{-1}(r))}{\alpha'(\alpha^{-1}(r))} \|\Psi(r) x(r)\| dr, \end{aligned} \quad (23)$$

this implies by Lemma 3 that

$$\begin{aligned} \|\Psi(t) x(t)\| &\leq L_2 \|\Psi(t_0) x_0\| \exp \\ &\quad \times \left(\int_{t_0}^t a(t, s) ds + \int_{\alpha(t_0)}^{\alpha(t)} \frac{b(t, \alpha^{-1}(r))}{\alpha'(\alpha^{-1}(r))} dr \right) \\ &= L_2 \|\Psi(t_0) x_0\| \exp \left(\int_{t_0}^t (a(t, s) + b(t, s)) ds \right) \\ &\leq L_2 e^{L_1} \|\Psi(t_0) x_0\|, \end{aligned} \quad (24)$$

so for every $\varepsilon > 0$, choose $\delta = \varepsilon/(L_2 e^{L_1})$, then

$$\|\Psi(t) x(t)\| \leq L_2 e^{L_1} \|\Psi(t_0) x_0\| < \varepsilon \quad (25)$$

for $\|\Psi(t_0) x_0\| < \delta$ and for all $0 \leq t_0 \leq t < \infty$. Hence, the conclusion of the theorem follows. \square

Theorem 6. Let all the conditions in Theorem 5 hold. Suppose further that there exist functions $m(t, s), n(t, s) \in C(\mathbb{R}_+ \times \mathbb{R}_+, \mathbb{R}_+)$ with $(t, s) \mapsto \partial_t m(t, s), \partial_t n(t, s) \in C(\mathbb{R}_+ \times \mathbb{R}_+, \mathbb{R}_+)$ such that

$$\begin{aligned} \|\Psi(t) p(s, x) \Psi^{-1}(s)\| &\leq m(t, s) \|\Psi(s) x\|, \\ \|\Psi(t) q(s, x)\| &\leq n(t, s) \|\Psi(s) x\|, \end{aligned} \quad (26)$$

for $0 \leq s \leq t$ and for all $x \in \mathbb{R}^n$, moreover,

$$\limsup_{t \rightarrow \infty} \int_0^t m(t, s) \left(\int_0^s n(s, u) du \right) ds = L_3, \quad (27)$$

where L_3 is a nonnegative constant. Then, the trivial solutions of systems (4) and (5) are Ψ -uniformly stable on \mathbb{R}_+ .

Proof. For that system (4), suppose $x(t, t_0, x_0) := x(t)$ is the unique solution of system (4) which satisfies $x(t_0) = x_0$, since

$$\begin{aligned} x(t) &= x_0 + \int_{t_0}^t f(s, x(s)) ds + \int_{t_0}^t g(s, x(\alpha(s))) ds \\ &\quad + \int_{t_0}^t p(s, x(s)) \int_0^s q(u, x(\alpha(u))) du ds, \quad 0 \leq t_0 \leq t, \end{aligned} \quad (28)$$

it follows that

$$\begin{aligned} \|\Psi(t) x(t)\| &\leq \|\Psi(t) \Psi^{-1}(t_0) \Psi(t_0) x_0\| \\ &\quad + \int_{t_0}^t \|\Psi(t) f(s, x(s))\| ds \\ &\quad + \int_{\alpha(t_0)}^{\alpha(t)} \frac{\|\Psi(t) g(\alpha^{-1}(r), x(r))\|}{\alpha'(\alpha^{-1}(r))} dr \\ &\quad + \int_{t_0}^t \|\Psi(t) p(s, x(s)) \Psi^{-1}(s)\| \\ &\quad \times \left(\int_0^{\alpha(s)} \frac{\|\Psi(s) q(\alpha^{-1}(r), x(r))\|}{\alpha'(\alpha^{-1}(r))} dr \right) ds \\ &\leq L_2 \|\Psi(t_0) x_0\| + \int_{t_0}^t a(t, s) \|\Psi(s) x(s)\| ds \\ &\quad + \int_{\alpha(t_0)}^{\alpha(t)} \frac{b(t, \alpha^{-1}(r))}{\alpha'(\alpha^{-1}(r))} \|\Psi(r) x(r)\| dr \\ &\quad + \int_{t_0}^t m(t, s) \|\Psi(s) x(s)\| \\ &\quad \times \left(\int_0^{\alpha(s)} \frac{n(s, \alpha^{-1}(r)) \|\Psi(r) x(r)\|}{\alpha'(\alpha^{-1}(r))} dr \right) ds \end{aligned} \quad (29)$$

after performing the change of variables $r = \alpha(s)$ (or $r = \alpha(u)$) at some intermediate step, and α^{-1} is the inverse of the diffeomorphism α . Denote

$$\begin{aligned} Q(t) &= \exp \left(\int_{t_0}^t a(t, s) ds + \int_{\alpha(t_0)}^{\alpha(t)} \frac{b(t, \alpha^{-1}(r))}{\alpha'(\alpha^{-1}(r))} dr \right) \\ &= \exp \left(\int_{t_0}^t (a(t, s) + b(t, s)) ds \right), \\ R(t) &= \frac{d}{dt} \left[\int_{t_0}^t m(t, s) \left(\int_0^{\alpha(s)} \frac{n(s, \alpha^{-1}(r))}{\alpha'(\alpha^{-1}(r))} dr \right) ds \right] \\ &= \frac{d}{dt} \left[\int_{t_0}^t m(t, s) \left(\int_0^s n(s, u) du \right) ds \right]. \end{aligned} \quad (30)$$

This implies by Lemma 3 that

$$\begin{aligned} \|\Psi(t) x(t)\| &\leq L_2 \|\Psi(t_0) x_0\| \frac{Q(t)}{1 - L_2 \|\Psi(t_0) x_0\| \int_{t_0}^t Q(v) R(v) dv} \\ &\leq \|\Psi(t_0) x_0\| \frac{L_2 e^{L_1}}{1 - L_2 \|\Psi(t_0) x_0\| e^{L_1} \int_{t_0}^t R(v) dv} \\ &= \|\Psi(t_0) x_0\| \\ &\quad \times \frac{L_2 e^{L_1}}{1 - L_2 \|\Psi(t_0) x_0\| e^{L_1} \int_{t_0}^t m(t, s) \left(\int_0^s n(s, u) du \right) ds} \\ &\leq \|\Psi(t_0) x_0\| \frac{L_2 e^{L_1}}{1 - L_2 L_3 \|\Psi(t_0) x_0\| e^{L_1}} \end{aligned} \quad (31)$$

for $L_2 L_3 \|\Psi(t_0) x_0\| e^{L_1} < 1$ and $0 \leq t_0 \leq t$. So, for every $\varepsilon > 0$ and $t_0 \geq 0$, let $0 < q < 1/L_2 L_3 e^{L_1}$ be a constant and choose $\delta = \min\{q, ((1 - qL_2 L_3 e^{L_1})\varepsilon)/L_2 e^{L_1}\}$, then

$$\|\Psi(t) x(t)\| < \frac{(1 - qL_2 L_3 e^{L_1})\varepsilon}{L_2 e^{L_1}} \times \frac{L_2 e^{L_1}}{1 - qL_2 L_3 e^{L_1}} = \varepsilon \quad (32)$$

for $\|\Psi(t_0) x_0\| < \delta$ and for all $0 \leq t_0 \leq t < \infty$. This proves that the trivial solution of system (4) is Ψ -uniformly stable on \mathbb{R}_+ .

Using Lemma 4, the proof of system (5) is similar to that of system (4) and the details are left to the readers. \square

Remark 7. For $\Psi_i = 1, i = 1, 2, \dots, n$, we obtain the theorems of classical stability and uniform stability.

3. Examples

Example 8. Consider the nonlinear differential system

$$\begin{aligned} x_1'(t) &= x_1(t) + x_1\left(\frac{t}{2}\right) \sin t, \\ x_2'(t) &= -x_2(t) + x_2\left(\frac{t}{2}\right) \cos t. \end{aligned} \quad (33)$$

In (33), $f(t, x(t)) = (x_1(t), -x_2(t))^T$, $g(t, x(t/2)) = (x_1(t/2) \sin t, x_2(t/2) \cos t)^T$. Let $\Psi(t) = \begin{pmatrix} e^{-t} & 0 \\ 0 & e^{-t} \end{pmatrix}$, then $a(t, s) = b(t, s) = e^{-(t-s)}$ for $0 \leq s \leq t \leq \infty$, it is easy to verify that $L_1 = 2$, $L_2 = 1$, and all the assumptions in Theorem 5 satisfied, so the trivial solution of system (33) is ψ -uniformly stable on \mathbb{R}_+ .

Example 9. Consider the nonlinear Volterra integro-differential system as follows:

$$\begin{aligned} x_1'(t) &= x_1(t) + x_1(t) e^{-t} \int_0^t x_1\left(\frac{s}{2}\right) \cos s \, ds, \\ x_2'(t) &= -x_2(t) + x_2(t) e^{-t} \int_0^t x_2\left(\frac{s}{2}\right) \sin s \, ds. \end{aligned} \quad (34)$$

In (34), $f(t, x(t)) = (x_1(t), -x_2(t))^T$, $g \equiv 0$, $p(t, x(t)) = (x_1(t)e^{-t}, x_2(t)e^{-t})^T$, $q(s, x(s/2)) = (x_1(s/2) \cos s, x_2(s/2) \sin s)^T$. Choose the same matrix function $\Psi(t)$, then $a(t, s) = n(t, s) = e^{-(t-s)}$, $b(t, s) \equiv 0$, $m(t, s) = e^{-2(t-s)}$ for $0 \leq s \leq t \leq \infty$, it is easy to verify that $L_1 = L_2 = 1$, $L_3 = 1/2$, and all the assumptions in Theorem 6 are satisfied, so the trivial solution of system (34) is ψ -uniformly stable on \mathbb{R}_+ .

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