

Globally Stable Periodic Solutions of Linear Neutral Volterra Integrodifferential Equations

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We shall associate the linear neutral Volterra integrodifferential equation

$$\frac{d}{dt} \left[x(t) - \int_{-\infty}^t C(t-s)x(s) ds - g(t) \right] = Ax(t) + \int_{-\infty}^t G(t-s)x(s) ds + f(t) \tag{1}$$

with

$$\frac{d}{dt} \left[x(t) - \int_0^t C(t-s)x(s) ds - g(t) \right] = Ax(t) + \int_0^t G(t-s)x(s) ds + f(t) \tag{2}$$

via the resolvent equation

$$\begin{aligned} \frac{d}{dt} \left[Z(t) - \int_0^t C(t-s)Z(s) ds \right] &= AZ(t) + \int_0^t G(t-s)Z(s) ds \\ Z(0) &= I. \end{aligned} \tag{3}$$

Here and hereafter, $C(t)$ and $G(t)$ are $n \times n$ matrices continuous for $t \geq 0$, $g(t)$ and $f(t)$ n -vectors continuous for $t \in R$ with $f(t+T) = f(t)$ and $g(t+T) = g(t)$ for a constant $T > 0$, A a constant $n \times n$ matrix, I the $n \times n$ identity matrix, and Z an $n \times n$ matrix.

In the case where $C(t) = 0$ and $g(t) = 0$, T. A. Burton [1, Theorem 5] proved that for any bounded solution $x(t)$ of (2) there exists an integer sequence $n_j \rightarrow \infty$ (as $j \rightarrow \infty$) such that $x(t + n_j T)$ converges to a solution $x^*(t)$ of (1), which, if $Z \in L^1[0, \infty)$, is T -periodic and has the following nice formula, $x^*(t) = \int_{-\infty}^t Z(t-s)f(s) ds$ (see [2, Theorem 1.1]). Similar results can be found in [3] for the case $g(t) = 0$ under the assumptions $Z \in L^1[0, \infty)$ and $\lim_{t \rightarrow \infty} Z(t) = 0$. However, [3] had not gotten sufficient

conditions to ensure $Z \in L^1[0, \infty)$ and $\lim_{t \rightarrow \infty} Z(t) = 0$. In [4], the discussion of the T -periodic solution of (1) (in the case $g(t) = 0$) depended heavily on the behaviors of solutions of the integral equation $h(t) = \int_0^t C(t-s)h(s)ds + f(t)$.

The present paper is an extension of [1-4]. Using the variation of constants formula for (2), we prove that if $Z, \dot{Z} \in L^1[0, \infty)$, then there exists a unique globally stable T -periodic solution $g(t) + \int_{-\infty}^t \dot{Z}(t-s)g(s)ds + \int_{-\infty}^t Z(t-s)f(s)ds$. Some sufficient conditions ensuring $Z, \dot{Z} \in L^1[0, \infty)$ are also given.

The following variation of constants formula generalizes [2, Theorem 1.1] to neutral equations.

THEOREM 1. *There exists an $n \times n$ continuously differentiable matrix $Z(t)$ satisfying Eq. (3) with initial value $Z(0) = I$. Moreover, any solution $x(t)$ of (2) can be represented by*

$$x(t) = Z(t)[x(0) - g(0)] + g(t) + \int_0^t \dot{Z}(t-s)g(s)ds + \int_0^t Z(t-s)f(s)ds. \quad (4)$$

Proof. The existence of the solution $Z(t)$ of (3) with initial value $Z(0) = I$ follows from the fundamental theory of neutral functional differential equations with infinite delay (cf. [5, 6]). Equation (3) with initial value $Z(0) = I$ is equivalent to

$$Z(t) = I + \int_0^t E(t-s)Z(s)ds,$$

where $E(t) = A + C(t) + \int_0^t G(v)dv$. It is easy to verify that $Z(t) = I + \int_0^t M(s)ds$ with $M(t)$ being the solution of $M(t) = E(t) + \int_0^t E(t-s)M(s)ds$, and so $\dot{Z}(t) = M(t)$ is continuous. On the other hand, Eq. (2) is equivalent to

$$x(t) = x(0) - g(0) + g(t) + \int_0^t f(s)ds + \int_0^t E(t-s)x(s)ds.$$

By a direct verification, we get

$$\begin{aligned} x(t) &= x(0) - g(0) + g(t) + \int_0^t f(s)ds + \int_0^t M(t-s) \\ &\quad \times \left\{ [x(0) - g(0)] + g(s) + \int_0^s f(u)du \right\} ds \end{aligned}$$

$$\begin{aligned}
&= x(0) - g(0) + g(t) + \int_0^t f(s) ds + \int_0^t \dot{Z}(t-s) \\
&\quad \times \left[x(0) - g(0) + g(s) + \int_0^s f(u) du \right] ds \\
&= Z(t)[x(0) - g(0)] + g(t) + \int_0^t \dot{Z}(t-s) g(s) ds \\
&\quad + \int_0^t Z(t-s) f(s) ds
\end{aligned}$$

This completes the proof.

Following the similar argument to those of [2, Theorem 1.1; 4, Theorem 2; 7, pp. 171–178], we get

THEOREM 2. *Suppose $C, G \in L^1[0, \infty)$. Then for any bounded solution $x(t)$ of (2), there exists an integer sequence $n_j \rightarrow \infty$ as $j \rightarrow \infty$ such that $x(t + n_j T)$ converges to a solution of (1) on $(-\infty, +\infty)$ and the convergence is uniform on any compact subset of $(-\infty, +\infty)$.*

THEOREM 3. *If $C, G, Z, \dot{Z} \in L^1[0, \infty)$, then (1) has a T -periodic solution $g(t) + \int_{-\infty}^t \dot{Z}(t-s) g(s) ds + \int_{-\infty}^t Z(t-s) f(s) ds$, and all solutions of (1) defined for $t \geq 0$ with bounded continuous functions on $(-\infty, 0]$ as their initial values tend to this T -periodic solution as $t \rightarrow \infty$.*

Proof. $Z, \dot{Z} \in L^1[0, \infty)$ implies that $\lim_{t \rightarrow \infty} Z(t) = 0$. Therefore by (4) all solutions of (2) are bounded. On the other hand,

$$\begin{aligned}
x(t + n_j T) &= Z(t + n_j T)[x(0) - g(0)] + g(t) + \int_0^{t + n_j T} \dot{Z}(t + n_j T - s) g(s) ds \\
&\quad + \int_0^{t + n_j T} Z(t + n_j T - s) f(s) ds \\
&= Z(t + n_j T)[x(0) - g(0)] + g(t) + \int_{-n_j T}^t \dot{Z}(t - s) g(s) ds \\
&\quad + \int_{-n_j T}^t Z(t - s) f(s) ds \\
&\rightarrow g(t) + \int_{-\infty}^t \dot{Z}(t - s) g(s) ds + \int_{-\infty}^t Z(t - s) f(s) ds, \quad \text{as } j \rightarrow \infty.
\end{aligned}$$

By Theorem 2, $g(t) + \int_{-\infty}^t \dot{Z}(t-s) g(s) ds + \int_{-\infty}^t Z(t-s) f(s) ds$ is a solution of (1). Obviously, it is T -periodic.

Suppose $x(t)$ is a solution of (1) defined for $t \geq 0$ with initial value

$x_0 = \varphi$, where φ is a continuous bounded R^n -valued function defined on $(-\infty, 0]$. Then from

$$\begin{aligned} & \frac{d}{dt} \left[x(t) - \int_0^t C(t-s) x(s) ds - g(t) - \int_{-\infty}^0 C(t-s) \varphi(s) ds \right] \\ & = Ax(t) + \int_0^t G(t-s) x(s) ds + \int_{-\infty}^0 G(t-s) \varphi(s) ds + f(t) \end{aligned}$$

and by Theorem 1, we get

$$\begin{aligned} x(t) = Z(t) & \left[x(0) - \int_{-\infty}^0 C(-s) \varphi(s) ds - g(0) \right] + g(t) \\ & + \int_{-\infty}^0 C(t-s) \varphi(s) ds \\ & + \int_0^t \dot{Z}(t-s) \left[g(s) + \int_{-\infty}^0 C(s-u) \varphi(u) du \right] ds \\ & + \int_0^t Z(t-s) \left[f(s) + \int_{-\infty}^0 G(s-u) \varphi(u) du \right] ds. \end{aligned}$$

The boundedness of φ and $C \in L^1[0, \infty)$ imply $\int_{-\infty}^0 C(-s) \varphi(s) ds$ is a bounded real number, $\int_{-\infty}^0 C(t-s) \varphi(s) ds = \int_t^{+\infty} C(u) \varphi(t-u) du \rightarrow 0$, $\int_{-\infty}^t G(t-s) \varphi(s) ds = \int_t^{+\infty} G(u) \varphi(t-u) du \rightarrow 0$ as $t \rightarrow \infty$. These show

$$\int_0^t \dot{Z}(t-s) \int_{-\infty}^0 C(s-u) \varphi(u) du ds \rightarrow 0$$

and

$$\int_0^t Z(t-s) \int_{-\infty}^0 G(s-u) \varphi(u) du ds \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

On the other hand,

$$\int_{-\infty}^0 \dot{Z}(t-s) g(s) ds \leq \int_t^{+\infty} |\dot{Z}(v)| dv \cdot \max_{0 \leq s \leq T} |g(s)| \rightarrow 0$$

$$\int_{-\infty}^0 Z(t-s) f(s) ds \leq \int_t^{+\infty} |Z(v)| dv \cdot \max_{0 \leq s \leq T} |f(s)| \rightarrow 0$$

as $t \rightarrow \infty$. Therefore,

$$x(t) - g(t) - \int_{-\infty}^t \dot{Z}(t-s) g(s) ds - \int_{-\infty}^t Z(t-s) f(s) ds \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

This completes the proof.

So the key to prove the existence of a unique globally stable T -periodic solution for (1) is to verify Z and $\dot{Z} \in L^1[0, \infty)$. In the remainder of this paper, we shall give some sufficient conditions ensuring them.

LEMMA 1. If $\int_0^{+\infty} |C(t)| dt < 1$, then $\lim_{t \rightarrow \infty} [Z(t) - \int_0^t C(t-s) Z(s) ds] = 0$ implies $\lim_{t \rightarrow \infty} Z(t) = 0$.

Proof. The continuity of $Z(t)$ and $\lim_{t \rightarrow \infty} [Z(t) - \int_0^t C(t-s) Z(s) ds] = 0$ imply the existence of a constant $N > 1$ such that $|Z(t) - \int_0^t C(t-s) Z(s) ds| \leq N$. If there is a $u \geq 0$ with $|Z(u)| = \max_{0 \leq s \leq u} |Z(s)|$, then

$$\begin{aligned} |Z(u)| &\leq \int_0^u |C(u-s)| |Z(s)| ds + N \\ &\leq \int_0^{+\infty} |C(s)| ds |Z(u)| + N \end{aligned}$$

and thus

$$|Z(u)| \leq N \left[1 - \int_0^{+\infty} |C(s)| ds \right] = M.$$

This shows that $|Z(t)| \leq M$ for $t \geq 0$. For any $\varepsilon > 0$ choose h sufficiently large so that

$$|D(t)| + \int_h^{+\infty} |C(s)| ds M < \varepsilon \quad \text{for } t \geq h,$$

where $D(t) = Z(t) - \int_0^t C(t-s) Z(s) ds$. Therefore for $t \geq h$, we have

$$\begin{aligned} |Z(t)| &\leq \int_{t-h}^t |C(t-s)| |Z(s)| ds + \int_0^{t-h} |C(t-s)| ds M + |D(t)| \\ &\leq \varepsilon + \int_0^{+\infty} |C(t)| dt \cdot \max_{t-h \leq s \leq t} |Z(s)|. \end{aligned}$$

Choose $t_n \in I_n = [nh, (n+1)h]$ so that $|Z(t_n)| = \max_{t \in I_n} |Z(t)|$, then

$$|Z(t_n)| \leq \begin{cases} \varepsilon + \int_0^{+\infty} |C(t)| dt |Z(t_{n-1})|, & \text{if there exists } u \in [t_n - h, nh] \\ & \text{with } |Z(u)| = \max_{t \in [t_n - h, t_n]} |Z(t)| \\ \varepsilon + \int_0^{+\infty} |C(t)| dt |Z(t_n)|, & \text{if } \max_{s \in [t_n - h, t_n]} |Z(s)| \\ & = \max_{s \in [nh, t_n]} |Z(s)|. \end{cases}$$

Therefore if $|Z(t_{n-1})| \leq \varepsilon/[1 - \int_0^{+\infty} |C(t)| dt]$, then $|Z(t_n)| \leq \varepsilon/[1 - \int_0^{+\infty} |C(t)| dt]$, and thus $|Z(t_k)| \leq \varepsilon/[1 - \int_0^{+\infty} |C(t)| dt]$ for all $k \geq n-1$, and if $|Z(t_n)| > \varepsilon/[1 - \int_0^{+\infty} |C(t)| dt]$, then $|Z(t_n)| \leq \varepsilon + \int_0^{+\infty} |C(t)| dt |Z(t_{n-1})|$. This implies that either there exists a positive integer K such that $|Z(t)| \leq \varepsilon/[1 - \int_0^{+\infty} |C(t)| dt]$ for $t \geq Kh$ or $|Z(t_n)| \leq \varepsilon + \int_0^{+\infty} |C(t)| dt |Z(t_{n-1})|$ for $n = 1, 2, \dots$. If the latter case occurs, then

$$\begin{aligned} |Z(t_n)| &\leq \varepsilon \left[1 + \int_0^{+\infty} |C(t)| dt + \dots + \left(\int_0^{+\infty} |C(t)| dt \right)^n \right] \\ &\quad + \left(\int_0^{+\infty} |C(t)| dt \right)^{n+1} |Z(t_0)| \\ &\leq \varepsilon \left[1 - \int_0^{+\infty} |C(t)| dt \right] + \left(\int_0^{+\infty} |C(t)| dt \right)^{n+1} M. \end{aligned}$$

Therefore these two cases imply $\lim_{t \rightarrow \infty} Z(t) = 0$, since ε is sufficiently small. This completes the proof.

LEMMA 2. If $\int_0^{+\infty} |C(t)| dt < 1$ and $G \in L^1[0, \infty)$ then $Z(t) - \int_0^t C(t-s) Z(s) ds \in L^1[0, \infty)$ implies $Z, \dot{Z} \in L^1[0, \infty)$.

Proof. Let $D(t) = Z(t) - \int_0^t C(t-s) Z(s) ds$. Then $Z(t)$ is a fixed point of the mapping T defined by $(TZ)(t) = \int_0^t C(t-s) Z(s) ds + D(t)$ for $Z \in L^1[0, \infty)$. It is easy to verify that T maps $L^1[0, \infty)$ into itself with

$$\begin{aligned} &\int_0^{+\infty} |(TZ - T\tilde{Z})(t)| dt \\ &= \int_0^{+\infty} \int_0^t |C(t-s)| |Z(s) - \tilde{Z}(s)| ds dt \\ &\leq \int_0^{+\infty} |C(t)| dt \int_0^{+\infty} |Z(t) - \tilde{Z}(t)| dt \quad \text{for } Z, \tilde{Z} \in L^1[0, \infty), \end{aligned}$$

that is, T is a contraction mapping from $L^1[0, \infty)$ into itself. Therefore T has a unique fixed point in $L^1[0, \infty)$, that is, $Z \in L^1[0, \infty)$. Z is continuously differentiable, so (3) is equivalent to

$$Z'(t) = \int_0^t C(s) Z'(t-s) ds + C(t) + AZ(t) + \int_0^t G(t-s) Z(s) ds.$$

Using the same argument as above we get $Z' \in L^1[0, \infty)$. This completes the proof.

For the case where (3) is a scalar equation, we have

THEOREM 4. Suppose that $\int_0^{+\infty} |C(t)| dt < 1$,

$$\frac{\int_0^{+\infty} |AC(t) + G(t)| dt}{1 - \int_0^{+\infty} |C(t)| dt} + A = \alpha < 0.$$

Then $Z, \dot{Z}, D \in L^1[0, \infty)$, $\lim_{t \rightarrow \infty} Z(t) = 0$, $\lim_{t \rightarrow \infty} D(t) = 0$, where $D(t) = Z(t) - \int_0^t C(t-s) Z(s) ds$.

Proof. Let

$$F(t) = |AC(t) + G(t)| \\ + \left(\int_0^{+\infty} |AC(t) + G(t)| dt \right) / \left(1 - \int_0^{+\infty} |C(t)| dt \right) |C(t)|$$

and

$$V(t, Z_t) = \left| Z(t) - \int_0^t C(t-s) Z(s) ds \right| + \int_0^t \int_t^{+\infty} F(u-s) du |x(s)| ds.$$

Rewriting (3) as

$$\frac{d}{dt} \left[Z(t) - \int_0^t C(t-s) Z(s) ds \right] \\ = A \left[Z(t) - \int_0^t C(t-s) Z(s) ds \right] + \int_0^t [AC(t-s) + G(t-s)] Z(s) ds,$$

we get

$$\dot{V}(t, Z_t) \leq A \left| Z(t) - \int_0^t C(t-s) Z(s) ds \right| \\ + \int_0^t |AC(t-s) + G(t-s)| |Z(s)| ds \\ + \int_t^{+\infty} F(u-t) du |Z(t)| - \int_0^t F(t-s) |Z(s)| ds \\ \leq A \left| Z(t) - \int_0^t C(t-s) Z(s) ds \right| \\ + \int_0^t |AC(t-s) + G(t-s)| |Z(s)| ds \\ + \int_0^{+\infty} F(u) du \left| Z(t) - \int_0^t C(t-s) Z(s) ds \right|$$

$$\begin{aligned}
 & + \int_0^{+\infty} F(u) du \int_0^t |C(t-s)| |Z(s)| ds - \int_0^t F(t-s) |Z(s)| ds \\
 & \leq \left[\frac{\int_0^{+\infty} |AC(t) + G(t)| dt}{1 - \int_0^{+\infty} |C(t)| dt} + A \right] \left| Z(t) - \int_0^t C(t-s) Z(s) ds \right|.
 \end{aligned}$$

Therefore

$$0 \leq V(t, Z_t) \leq V(0, Z_0) - \alpha \int_0^t |D(s)| ds,$$

which implies $\int_0^{+\infty} |D(s)| ds \leq (1/\alpha) V(0, Z_0)$. That is, $D \in L^1[0, \infty)$, and thus $Z, Z' \in L^1[0, \infty)$ by Lemma 2, which implies $\lim_{t \rightarrow \infty} Z(t) = 0$ and $\lim_{t \rightarrow \infty} D(t) = 0$. This completes the proof.

For the general n -dimensional equation (3), we have

THEOREM 5. *Suppose that A is a stable matrix, B is a positive definite $n \times n$ matrix with $A^T B + BA = -I$, and α, β are positive constants with $\alpha^2 x^T x \leq x^T B x \leq \beta^2 x^T x$. If $\int_0^{+\infty} |C(t)| dt < 1$,*

$$\frac{\int_0^{+\infty} |BAC(t) + BG(t)| dt}{\alpha [1 - \int_0^{+\infty} |C(t)| dt]} < \frac{1}{2\beta},$$

then $Z, \dot{Z}, D \in L^1[0, \infty)$, $\lim_{t \rightarrow \infty} D(t) = 0$ and $\lim_{t \rightarrow \infty} Z(t) = 0$, where $D(t) = Z(t) - \int_0^t C(t-s) Z(s) ds$.

Proof. Let

$$K(t) = \frac{\int_0^{+\infty} |BAC(t) + BG(t)| dt}{\alpha [1 - \int_0^{+\infty} |C(t)| dt]} |C(t)| + \frac{1}{\alpha} |BAC(t) + BG(t)|$$

and

$$\begin{aligned}
 V(t, x_t) & = \left\{ \left[x(t) - \int_0^t C(t-s) x(s) ds \right]^T B \left[x(t) - \int_0^t C(t-s) x(s) ds \right] \right\}^{1/2} \\
 & + \int_0^t \int_t^\infty K(u-s) du |x(s)| ds,
 \end{aligned}$$

where $x(t)$ is a solution of

$$\frac{d}{dt} \left[x(t) - \int_0^t C(t-s) x(s) ds \right] = Ax(t) + \int_0^t G(t-s) x(s) ds.$$

Then

$$\begin{aligned}
 & V(t, x_t) \\
 &= \frac{[Ax(t) + \int_0^t G(t-s)x(s) ds]^T B[x(t) - \int_0^t C(t-s)x(s) ds]}{2\{[x(t) - \int_0^t C(t-s)x(s) ds]^T B[x(t) - \int_0^t C(t-s)x(s) ds]\}^{1/2}} \\
 &+ \frac{[x(t) - \int_0^t C(t-s)x(s) ds]^T B[Ax(t) + \int_0^t G(t-s)x(s) ds]}{2\{[x(t) - \int_0^t C(t-s)x(s) ds]^T B[x(t) - \int_0^t C(t-s)x(s) ds]\}^{1/2}} \\
 &+ \int_t^{+\infty} K(u-t) du \left| x(t) - \int_0^t K(t-s)|x(s)| ds \right| \\
 &= \frac{-[x(t) - \int_0^t C(t-s)x(s) ds]^T [x(t) - \int_0^t C(t-s)x(s) ds]}{2\{[x(t) - \int_0^t C(t-s)x(s) ds]^T B[x(t) - \int_0^t C(t-s)x(s) ds]\}^{1/2}} \\
 &+ \frac{[x(t) - \int_0^t C(t-s)x(s) ds]^T B \int_0^t [AC(t-s) + G(t-s)]x(s) ds}{\{[x(t) - \int_0^t C(t-s)x(s) ds]^T B[x(t) - \int_0^t C(t-s)x(s) ds]\}^{1/2}} \\
 &+ \int_0^{+\infty} K(u) du \left| x(t) - \int_0^t C(t-s)x(s) ds \right| \\
 &+ \int_0^{+\infty} K(u) du \int_0^t |C(t-s)| |x(s)| ds - \int_0^{+\infty} K(t-s) |x(s)| ds \\
 &\leq -\left[\frac{1}{2\beta} - \int_0^{+\infty} K(u) du \right] \left| x(t) - \int_0^t C(t-s)x(s) ds \right| \\
 &+ \frac{1}{\alpha} \int_0^t |BAC(t-s) + BG(t-s)| |x(s)| ds \\
 &+ \int_0^{+\infty} K(u) du \int_0^t |C(t-s)| |x(s)| ds - \int_0^t K(t-s) |x(s)| ds \\
 &= -\left[\frac{1}{2\beta} - \frac{\int_0^{+\infty} |BAC(t) + BG(t)| dt}{\alpha[1 - \int_0^{+\infty} |C(t)| dt]} \right] \left| x(t) - \int_0^t C(t-s)x(s) ds \right|.
 \end{aligned}$$

The remainder of the proof is the same as that of Theorem 4 and so we leave it to the readers.

Remark. Making a change of variable $x(t) = y(t) + k(t)$, where $k(t)$ is the unique T -periodic solution of the following integral equation

$$k(t) = \int_{-\infty}^t C(t-s)k(s) ds + g(t). \quad (5)$$

Equation (1) is equivalent to

$$\frac{d}{dt} \left[y(t) - \int_{-\infty}^t C(t-s)y(s) ds \right] = Ay(t) + \int_{-\infty}^t G(t-s)y(s) ds + f^*(t) \quad (6)$$

with

$$f^*(t) = f(t) + Ak(t) + \int_{-\infty}^t G(t-s)k(s) ds. \quad (7)$$

Therefore, by Theorem 3, (1) has a T -periodic solution

$$k(t) + \int_{-\infty}^t Z(t-s)f^*(s) ds$$

provided that $C, G, Z, \dot{Z} \in L^1[0, \infty)$.

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