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Mixed problems of fractional coupled systems of Riemann-Liouville differential equations and Hadamard integral conditions

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Abstract

In this paper we study existence and uniqueness of solutions for mixed problems consisting non-local Hadamard fractional integrals for coupled systems of Riemann-Liouville fractional differential equations. The existence and uniqueness of solutions is established by using the Banach’s contraction principle, while the existence of solutions is derived by applying Leray-Schauder’s alternative. Examples illustrating our results are also presented.

Key words and phrases: Riemann-Liouville fractional derivative; Hadamard fractional integral; coupled system; existence; uniqueness; fixed point theorems.

AMS (MOS) Subject Classifications: 34A08; 34A12; 34B15.

1 Introduction

The aim of this paper is to investigate the existence and uniqueness of solutions for nonlocal Hadamard fractional integrals for a coupled system of Riemann-Liouville fractional differential equations of the form:

\[
\begin{align*}
&\frac{R_L D^p}{H} x(t) = f(t, x(t), y(t)), \quad t \in [0, T], \quad 1 < p \leq 2, \\
&\frac{R_L D^q}{H} y(t) = g(t, x(t), y(t)), \quad t \in [0, T], \quad 1 < q \leq 2, \\
&x(0) = 0, \quad \sum_{i=1}^{m_1} \mu_i H^\alpha_i x(\eta_i) = \sum_{j=1}^{n_1} \delta_j H^\beta_j y(\xi_j) + \lambda_1, \\
y(0) = 0, \quad \sum_{k=1}^{m_2} \tau_k H^\gamma_k x(\gamma_k) = \sum_{l=1}^{n_2} \omega_l H^\nu_l y(\theta_l) + \lambda_2,
\end{align*}
\]

where \( \frac{R_L D^p}{H} \) and \( \frac{R_L D^q}{H} \) are the standard Riemann-Liouville fractional derivative of orders \( q, p \), two continuous functions \( f, g : [0, T] \times \mathbb{R}^2 \to \mathbb{R}, \ H^\alpha_i, \ H^\beta_j, \ H^\gamma_k, \ H^\nu_l \) are the Hadamard fractional integral of orders \( \alpha_i, \beta_j, \gamma_k, \nu_l \geq 0, \) \( \lambda_1, \lambda_2 \in \mathbb{R} \) are given constants, \( \eta_i, \xi_j, \gamma_k, \theta_l \in (0, T) \), and \( \mu_i, \delta_j, \tau_k, \omega_l \in \mathbb{R} \), for \( \begin{array}{c} m_1, m_2, n_1, n_2 \in \mathbb{N}, \ i = 1, 2, \ldots, m_1, j = 1, 2, \ldots, n_1, k = 1, 2, \ldots, m_2, l = 1, 2, \ldots, n_2 \end{array} \) are real constants such that

\[
\left( \sum_{i=1}^{m_1} \mu_i \eta_i^{p-1} \right) \left( \sum_{l=1}^{n_1} \omega_l \theta_l^{q-1} \right) \neq \left( \sum_{j=1}^{n_1} \delta_j \xi_j^{q-1} \right) \left( \sum_{k=1}^{m_2} \tau_k \gamma_k^{p-1} \right).
\]

Fractional calculus has a long history with more than three hundred years. Up to now, it has been proved that fractional calculus is very useful. Many mathematical models of real problems arising
in various fields of science and engineering were established with the help of fractional calculus, such as viscoelastic systems, dielectric polarization, electrode-electrolyte polarization, and electromagnetic waves. For examples and recent development of the topic, see ([1, 2, 3, 4, 5, 6, 7, 14, 16, 17, 18, 19, 20, 21]). However, it has been observed that most of the work on the topic involves either Riemann-Liouville or Caputo type fractional derivative. Besides these derivatives, Hadamard fractional derivative is another kind of fractional derivatives that was introduced by Hadamard in 1892 [12]. This fractional derivative differs from the other ones in the sense that the kernel of the integral (in the definition of Hadamard derivative) contains logarithmic function of arbitrary exponent. For background material of Hadamard fractional derivative and integral, we refer to the papers [8, 9, 10, 13, 14, 15].

The paper is organized as follows: In Section 2 we will present some useful preliminaries and lemmas. The main results are given in Section 3, where existence and uniqueness results are obtained by using Banach’s contraction principle and Leray-Schauder’s alternative. Finally the uncoupled integral boundary conditions case is studied in Section 4. Examples illustrating our results are also presented.

2 Preliminaries

In this section, we introduce some notations and definitions of fractional calculus and present preliminary results needed in our proofs later [18, 14].

Definition 2.1 The Riemann-Liouville fractional derivative of order \( q > 0 \) of a continuous function \( f : (0, \infty) \to \mathbb{R} \) is defined by

\[
RLD^q f(t) = \frac{1}{\Gamma(n-q)} \frac{d}{dt}^n \int_0^t (t-s)^{n-q-1} f(s) ds, \quad n-1 < q < n,
\]

where \( n = [q]+1 \), \([q]\) denotes the integer part of a real number \( q \), provided the right-hand side is point-wise defined on \((0, \infty)\), where \( \Gamma \) is the gamma function defined by \( \Gamma(q) = \int_0^\infty e^{-s} s^{q-1} ds \).

Definition 2.2 The Riemann-Liouville fractional integral of order \( q > 0 \) of a continuous function \( f : (0, \infty) \to \mathbb{R} \) is defined by

\[
RLI^q f(t) = \frac{1}{\Gamma(q)} \int_0^t (t-s)^{q-1} f(s) ds,
\]

provided the right-hand side is point-wise defined on \((0, \infty)\).

Definition 2.3 The Hadamard derivative of fractional order \( q \) for a function \( f : (0, \infty) \to \mathbb{R} \) is defined as

\[
HD^q f(t) = \frac{1}{\Gamma(n-q)} \left( \frac{d}{dt} \right)^n \int_0^t \left( \log \frac{t}{s} \right)^{n-q-1} f(s) ds, \quad n-1 < q < n, \quad n = [q]+1,
\]

where \( \log(\cdot) = \log_e(\cdot) \).

Definition 2.4 The Hadamard fractional integral of order \( q \in \mathbb{R}^+ \) of a function \( f(t) \), for all \( t > 0 \), is defined as

\[
HI^q f(t) = \frac{1}{\Gamma(q)} \int_0^t \left( \log \frac{t}{s} \right)^{q-1} f(s) \frac{ds}{s},
\]

provided the integral exists.

Lemma 2.5 ([14], page 113) Let \( q > 0 \) and \( \beta > 0 \). Then the following formulas

\[
HI^q t^\beta = \beta^{-q} t^\beta \quad \text{and} \quad HD^q t^\beta = \beta^q t^\beta
\]

hold.
MIXED PROBLEMS OF FRACTIONAL COUPLED SYSTEMS

Lemma 2.6 Let \( q > 0 \) and \( x \in C(0, T) \cap L(0, T) \). Then the fractional differential equation \( \frac{RLD^q x(t)}{RLD^q x(t)} = 0 \) has a unique solution \( x(t) = c_1 t^{q-1} + c_2 t^{q-2} + \ldots + c_n t^{q-n} \), where \( c_i \in \mathbb{R} \), \( i = 1, 2, \ldots, n \), and \( n - 1 < q < n \).

Lemma 2.7 Let \( q > 0 \). Then for \( x \in C(0, T) \cap L(0, T) \) it holds

\[
\frac{RLD^q x(t)}{RLD^q x(t)} = x(t) + c_1 t^{q-1} + c_2 t^{q-2} + \ldots + c_n t^{q-n},
\]

where \( c_i \in \mathbb{R} \), \( i = 1, 2, \ldots, n \), and \( n - 1 < q < n \).

Lemma 2.8 Given \( \phi, \psi \in C([0, T], \mathbb{R}) \), the unique solution of the problem

\[
\begin{align*}
RLD^p x(t) &= \phi(t), \quad t \in [0, T], \quad 1 < p \leq 2, \\
RLD^q y(t) &= \psi(t), \quad t \in [0, T], \quad 1 < q \leq 2, \\
x(0) &= 0, \quad \sum_{i=1}^{n_1} \mu_i I^{\alpha_i} x(\eta_i) = \sum_{j=1}^{m_1} \delta_j H^j I^{\beta_j} y(\xi_j) + \lambda_1, \\
y(0) &= 0, \quad \sum_{k=1}^{n_2} \tau_k H^{\alpha_k} x(\gamma_k) = \sum_{l=1}^{m_2} \omega_l H^l I^{\nu_l} y(\eta_l) + \lambda_2,
\end{align*}
\]

is

\[
\begin{align*}
x(t) &= RL^p \phi(t) + \frac{t^{p-1}}{\Omega} \left( \sum_{i=1}^{n_1} \omega_i I^{\gamma_i} \right) \left( \sum_{j=1}^{m_1} \delta_j H^j RL^q \psi(\xi_j) - \sum_{i=1}^{m_1} \mu_i I^{\alpha_i} \right) + \lambda_1, \\
&\quad - \sum_{j=1}^{m_1} \frac{\delta_j I^{\gamma_j}}{(q-1)^{\beta_j}} \left( \sum_{i=1}^{n_1} \omega_i I^{\alpha_i} RL^q \psi(\xi_i) - \sum_{k=1}^{m_2} \tau_k I^{\alpha_k} RL^p \phi(\gamma_k) + \lambda_2 \right), \\
y(t) &= RL^q \psi(t) + \frac{t^{q-1}}{\Omega} \left( \sum_{k=1}^{m_2} \tau_k I^{\alpha_k} \right) \left( \sum_{j=1}^{m_1} \delta_j H^j RL^q \psi(\xi_j) - \sum_{i=1}^{m_1} \mu_i I^{\alpha_i} \right) + \lambda_1, \\
&\quad - \sum_{i=1}^{m_1} \frac{\mu_i I^{\alpha_i}}{(p-1)^{\alpha_i}} \left( \sum_{k=1}^{m_2} \tau_k I^{\alpha_k} RL^q \psi(\eta_k) - \sum_{l=1}^{m_2} \omega_l I^{\nu_l} RL^p \phi(\gamma_l) + \lambda_2 \right),
\end{align*}
\]

where

\[
\Omega = \sum_{i=1}^{m_1} \frac{\mu_i I^{\alpha_i}}{(p-1)^{\alpha_i}}, \quad \sum_{k=1}^{m_2} \frac{\tau_k I^{\alpha_k}}{(q-1)^{\alpha_k}} - \sum_{j=1}^{m_1} \frac{\delta_j I^{\gamma_j}}{(q-1)^{\beta_j}} + \sum_{k=1}^{m_2} \frac{\tau_k I^{\alpha_k}}{(p-1)^{\sigma_k}} \neq 0.
\]

Proof. Using Lemmas 2.6-2.7, the equations in (2) can be expressed as equivalent integral equations

\[
\begin{align*}
x(t) &= RL^p \phi(t) + c_1 t^{p-1} + c_2 t^{p-2}, \\
y(t) &= RL^q \psi(t) + d_1 t^{q-1} + d_2 t^{q-2},
\end{align*}
\]

for \( c_1, c_2, d_1, d_2 \in \mathbb{R} \). The conditions \( x(0) = 0, y(0) = 0 \) imply that \( c_2 = 0, d_2 = 0 \). Taking the Hadamard fractional integral of order \( \alpha_i > 0, \sigma_k > 0 \) for (6) and \( \beta_j > 0, \nu_l > 0 \) for (7) and using the property of the Hadamard fractional integral given in Lemma 2.5 we get the system

\[
\begin{align*}
\sum_{i=1}^{m_1} \mu_i I^{\alpha_i} RL^p \phi(\eta_i) &+ c_1 \sum_{i=1}^{m_1} \frac{\mu_i I^{\alpha_i}}{(p-1)^{\alpha_i}} = \sum_{j=1}^{m_2} \delta_j H^j RL^q \psi(\xi_j) + d_1 \sum_{j=1}^{m_2} \frac{\delta_j I^{\gamma_j}}{(q-1)^{\beta_j}} + \lambda_1, \\
\sum_{k=1}^{m_2} \tau_k I^{\alpha_k} RL^p \phi(\gamma_k) &+ c_1 \sum_{k=1}^{m_2} \frac{\tau_k I^{\alpha_k}}{(p-1)^{\sigma_k}} = \sum_{l=1}^{m_2} \omega_l I^{\nu_l} RL^q \psi(\eta_l) + d_1 \sum_{l=1}^{m_2} \frac{\omega_l I^{\nu_l}}{(q-1)^{\beta_l}} + \lambda_2,
\end{align*}
\]

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Obviously the product space \((s, x, y)\) endowed with the norm \(\| \cdot \|\) is a Banach space with norm \(\|x, y\| = \|x\| + \|y\|\).

In view of Lemma 2.8, we define an operator \(T : X \times Y \to X \times Y\) by
\[
T(x, y)(t) = \begin{pmatrix}
T_1(x, y)(t) \\
T_2(x, y)(t)
\end{pmatrix},
\]
where
\[
T_1(x, y)(t) = RL^{\alpha}f(s, x(s), y(s))(t) + \frac{t^{p-1}}{\Omega} \left\{ \sum_{j=1}^{m_1} \frac{\omega H^{\beta_j} f(s, x(s), y(s))(\xi_j)}{(q - 1)^{q_1}} - \sum_{j=1}^{m_2} \frac{\Delta H^{\alpha_j} RL^{\alpha} f(s, x(s), y(s))(\xi_j)}{(q - 1)^{q_1}} \right\},
\]
and
\[
T_2(x, y)(t) = RL^{\alpha}g(s, x(s), y(s))(t) + \frac{t^{q-1}}{\Omega} \left\{ \sum_{k=1}^{m_2} \frac{\tau H^{\gamma_k} g(s, x(s), y(s))(\gamma_k)}{(p - 1)^{p_1}} - \sum_{k=1}^{m_1} \frac{\Delta H^{\alpha_k} RL^{\alpha} g(s, x(s), y(s))(\gamma_k)}{(p - 1)^{p_1}} \right\}.
\]
Assume that
\[ \sum_{k=1}^{m_2} \tau_k t^{p-1} \frac{d^q y(t)}{dt^q} + \int_0^t \int_0^{\tau_k} \int_0^{\tau_k} f(s, x(s), y(s))(\gamma_k + \lambda_2) \right). \]

Let us introduce the following assumptions which are used hereafter.

**H1** Assume that \( f, g : [0, T] \times \mathbb{R}^2 \to \mathbb{R} \) are continuous functions and there exist constants \( m_i, n_i, i = 1, 2 \) such that for all \( t \in [0, T] \) and \( u_i, v_i \in \mathbb{R}, i = 1, 2 \),
\[ |f(t, u_1, u_2) - f(t, v_1, v_2)| \leq K_1 |u_1 - v_1| + K_2 |u_2 - v_2| \]
and
\[ |g(t, u_1, u_2) - g(t, v_1, v_2)| \leq L_1 |u_1 - v_1| + L_2 |u_2 - v_2|. \]

**H2** Assume that there exist real constants \( k_i, l_i \geq 0 \) \((i = 1, 2)\) and \( k_0 > 0, l_0 > 0 \) such that \( \forall x_i \in \mathbb{R}, (i = 1, 2) \) we have
\[ |f(t, x_1, x_2)| \leq k_0 + k_1 |x_1| + k_2 |x_2|, \quad |g(t, x_1, x_2)| \leq l_0 + l_1 |x_1| + l_2 |x_2|. \]

For the sake of convenience, we set
\[ M_1 = \frac{1}{\Gamma(p + 1)} \left( \frac{T^p}{\Gamma(q + 1)} \sum_{i=1}^{n_2} \frac{\beta_i \theta_i^{q-1}}{(q - 1)^{\alpha}} \sum_{j=1}^{m_1} \frac{|\mu_j| |\xi_j|^p}{\rho^\alpha} + \frac{T^{q-1}}{\Gamma(q + 1)} \sum_{i=1}^{n_2} \frac{|\beta_i | \gamma_i^{q-1}}{(q - 1)^{\alpha}} \sum_{j=1}^{m_1} \frac{|\mu_j| |\xi_j|^p}{\rho^\alpha} \right), \]
(8)

\[ M_2 = \frac{T^{q-1}}{\Gamma(q + 1)} \left( \frac{T^p}{\Gamma(q + 1)} \sum_{i=1}^{n_2} \frac{\beta_i \theta_i^{q-1}}{(q - 1)^{\alpha}} \sum_{j=1}^{m_1} \frac{|\mu_j| |\xi_j|^p}{\rho^\alpha} + \frac{T^{q-1}}{\Gamma(q + 1)} \sum_{i=1}^{n_2} \frac{|\beta_i | \gamma_i^{q-1}}{(q - 1)^{\alpha}} \sum_{j=1}^{m_1} \frac{|\mu_j| |\xi_j|^p}{\rho^\alpha} \right), \]
(9)

**The first result is concerned with the existence and uniqueness of solutions for the problem (1) and is based on Banach’s contraction mapping principle.**

**Theorem 3.1** Assume that **H1** holds. In addition, suppose that
\[ (M_1 + M_5)(K_1 + K_2) + (M_2 + M_4)(L_1 + L_2) < 1, \]
where \( M_i, i = 1, 2, 4, 5 \) are given by (3.1)-(3.2) and (3.4)-(3.5). Then the boundary value problem (1) has a unique solution.

**Proof.** Define \( \sup_{t \in [0, T]} f(t, 0, 0) = N_1 < \infty \) and \( \sup_{t \in [0, T]} g(t, 0, 0) = N_2 < \infty \) such that
\[ r \geq \max \left\{ \frac{M_1 N_1 + M_2 N_2 + M_3}{1 - (M_1 K_1 + M_2 L_1 + M_4 K_2 + M_5 L_2)}, \frac{M_4 N_2 + M_5 N_1 + M_6}{1 - (M_4 L_1 + M_5 K_1 + M_6 L_2 + M_5 K_2)} \right\}. \]
where $M_3$ and $M_6$ are defined by (3.3) and (3.6), respectively.

We show that $TB_r \subset B_r$, where $B_r = \{(x, y) \in X \times Y : \| (x, y) \| \leq r \}$.

For $(x, y) \in B_r$, we have

$$
[T_r(x, y)(t)] = \max_{t \in [0, T]} \left\{ RL^P f(s, x(s), y(s))(t) + \frac{T^{p-1}}{\Omega} \left[ \sum_{i=1}^{n_a} \omega_i \theta_i^{q-1} \right] + \sum_{i=1}^{n_a} \mu_i \int^{a_i} RL^q g(s, x(s), y(s))(\xi_j) - \sum_{i=1}^{n_a} \mu_i \int^{a_i} RL^p f(s, x(s), y(s))(\eta_i) + \lambda_1 \right\} \\
- \sum_{j=1}^{n_1} \frac{\delta_j \xi_j^{q-1}}{(q-1)^{j}} \left( \sum_{t=1}^{n_2} \omega_t \int^{a_t} RL^q g(s, x(s), y(s))(\theta_t) \right) \\
- \sum_{k=1}^{n_2} \tau_k \int^{a_k} RL^p f(s, x(s), y(s))(\gamma_k) + \lambda_2 \right\} \leq RL^P ([f(s, x(s), y(s)) - f(s, 0, 0)] + |f(s, 0, 0)|)(T) + \frac{T^{p-1}}{\Omega} \left[ \sum_{i=1}^{n_a} \omega_i \theta_i^{q-1} \right] + \sum_{t=1}^{n_2} \omega_t \int^{a_t} RL^q g(s, x(s), y(s))(\theta_t) \\
- \sum_{k=1}^{n_2} \tau_k \int^{a_k} RL^p f(s, x(s), y(s))(\gamma_k) + \lambda_2 \right) \leq RL^P (K_1 \|x\| + K_2 \|y\| + N_1)(T) + \frac{T^{p-1}}{\Omega} \left[ \sum_{i=1}^{n_a} \omega_i \theta_i^{q-1} \right] + \sum_{t=1}^{n_2} \omega_t \int^{a_t} RL^q g(s, x(s), y(s))(\theta_t) \\
- \sum_{k=1}^{n_2} \tau_k \int^{a_k} RL^p f(s, x(s), y(s))(\gamma_k) + \lambda_2 \right) \\
= (K_1 \|x\| + K_2 \|y\| + N_1) \left\{ RL^P (1)(T) + \frac{T^{p-1}}{\Omega} \sum_{i=1}^{n_a} \omega_i \theta_i^{q-1} \sum_{i=1}^{m_1} m_i \int^{a_i} RL^q g(s, x(s), y(s))(\xi_j) \\
- \sum_{t=1}^{n_2} \omega_t \int^{a_t} RL^q g(s, x(s), y(s))(\theta_t) \right\} \left( L_1 \|x\| + L_2 \|y\| + N_2 \right) \left\{ \sum_{i=1}^{n_a} \omega_i \theta_i^{q-1} \sum_{i=1}^{m_1} m_i \int^{a_i} RL^q g(s, x(s), y(s))(\xi_j) \\
- \sum_{t=1}^{n_2} \omega_t \int^{a_t} RL^q g(s, x(s), y(s))(\theta_t) \right\} \leq RL^P (1)(T) + \frac{T^{p-1}}{\Omega} \sum_{i=1}^{n_a} \omega_i \theta_i^{q-1} \sum_{i=1}^{m_1} m_i \int^{a_i} RL^q g(s, x(s), y(s))(\xi_j) \\
- \sum_{t=1}^{n_2} \omega_t \int^{a_t} RL^q g(s, x(s), y(s))(\theta_t) \right\} \left( L_1 \|x\| + L_2 \|y\| + N_2 \right) \left\{ \sum_{i=1}^{n_a} \omega_i \theta_i^{q-1} \sum_{i=1}^{m_1} m_i \int^{a_i} RL^q g(s, x(s), y(s))(\xi_j) \\
- \sum_{t=1}^{n_2} \omega_t \int^{a_t} RL^q g(s, x(s), y(s))(\theta_t) \right\} \leq RL^P (1)(T) + \frac{T^{p-1}}{\Omega} \sum_{i=1}^{n_a} \omega_i \theta_i^{q-1} \sum_{i=1}^{m_1} m_i \int^{a_i} RL^q g(s, x(s), y(s))(\xi_j) \\
- \sum_{t=1}^{n_2} \omega_t \int^{a_t} RL^q g(s, x(s), y(s))(\theta_t) \right\} \left( L_1 \|x\| + L_2 \|y\| + N_2 \right) \left\{ \sum_{i=1}^{n_a} \omega_i \theta_i^{q-1} \sum_{i=1}^{m_1} m_i \int^{a_i} RL^q g(s, x(s), y(s))(\xi_j) \\
- \sum_{t=1}^{n_2} \omega_t \int^{a_t} RL^q g(s, x(s), y(s))(\theta_t) \right\}$
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\[
|T(x, y)(t)| \leq (L_1 \|x\| + L_2 \|y\| + N_2) \left\{ \frac{T^\gamma}{\Gamma(q+1)} + \frac{T^{\gamma-1}}{\Gamma(q)} \right\} + M_4 \left( K_1 \|x\| + K_2 \|y\| + N_1 \right) M_5 + M_6
\]

Consequently, \( \|T(x, y)(t)\| \leq r \).
Let \( \Theta \) and \( x, y \) be a completely continuous operator. By Banach’s fixed point theorem, the operator \( \mathcal{T} \) has a unique fixed point, which is the unique solution of problem (1). This completes the proof.

In the next result, we prove the existence of solutions for the problem (1) by applying Leray-Schauder alternative.

**Lemma 3.2** (Leray-Schauder alternative) ([11], page 4.) Let \( F : \mathcal{E} \to \mathcal{E} \) be a completely continuous operator (i.e., a map that restricted to any bounded set in \( \mathcal{E} \) is compact). Let

\[
\mathcal{E}(F) = \{ x \in \mathcal{E} : x = \lambda F(x) \text{ for some } 0 < \lambda < 1 \}.
\]

Then either the set \( \mathcal{E}(F) \) is unbounded, or \( F \) has at least one fixed point.

**Theorem 3.3** Assume that (H2) holds. In addition it is assumed that

\[
(M_1 + M_5)k_1 + (M_2 + M_4)l_1 < 1 \quad \text{and} \quad (M_1 + M_5)k_2 + (M_2 + M_4)l_2 < 1,
\]

where \( M_1, M_2, M_4, M_5 \) are given by (3.1)-(3.2) and (3.4)-(3.5). Then there exists at least one solution for the boundary value problem (1).

**Proof.** First we show that the operator \( \mathcal{T} : X \times Y \to X \times Y \) is completely continuous. By continuity of functions \( f \) and \( g \), the operator \( \mathcal{T} \) is continuous.

Let \( \Theta \subset X \times Y \) be bounded. Then there exist positive constants \( P_1 \) and \( P_2 \) such that

\[
|f(t, x(t), y(t))| \leq P_1, \quad |g(t, x(t), y(t))| \leq P_2, \quad \forall (x, y) \in \Theta.
\]

Then for any \((x, y) \in \Theta\), we have

\[
||\mathcal{T}(x, y)|| \leq RL \, I^\alpha \, \|f(s, x(s), y(s))\| + \frac{\alpha - 1}{\Gamma(\alpha)} \left\{ \sum_{i=1}^{m_1} \left| \mu_i \right| \, \|I^{\alpha \beta} \, RL \, I^\beta \, |g(s, x(s), y(s))|\right\}(\xi_j)
\]

\[
+ \sum_{i=1}^{m_1} \left| \mu_i \right| \, |f(s, x(s), y(s))| + \left| \alpha_1 \right|
\]

where \( \alpha \) is the order of the fractional derivative, \( \beta \) is the order of the fractional integral, and \( RL \) is the Riemann-Liouville fractional integral operator.
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\[ + \sum_{j=1}^{m_1} \frac{\mid \delta_j \mid \xi_j^{q-1}}{(q-1)^{\alpha_q}} \left( \sum_{j=1}^{n_2} [\omega_j \Gamma^p \mathcal{R}^L \mathcal{I}^q]_t g(s, x(s), y(s))(\theta_t) \right) \]

\[ + \sum_{k=1}^{m_2} [\tau_k \Gamma^p \mathcal{R}^L \mathcal{I}^q]_t f(s, x(s), y(s))(\gamma_k) + \mid \lambda_2 \right) \]

\[ \leq \left( \frac{T^p}{\Gamma(p+1)} + \frac{T^{p-1}}{\Omega \Gamma(p+1)} \sum_{j=1}^{m_2} [\omega_j \Gamma^p \mathcal{R}^L \mathcal{I}^q]_t \frac{[\theta_j \mid \xi_j^q]}{(q-1)^{\alpha_q}} \right) \sum_{i=1}^{m_1} \mid \mu_i \mid \eta_i^p \]

\[ + \sum_{j=1}^{n_2} [\omega_j \Gamma^p \mathcal{R}^L \mathcal{I}^q]_t f(s, x(s), y(s))(\gamma_k) + \mid \lambda_2 \right) \]

\[ = M_1 P_1 + M_2 P_2 + M_3. \]

Similarly, we get

\[ \| T_2(x, y) \| \leq \left( \frac{T^q}{\Omega \Gamma(p+1)} + \frac{T^{q-1}}{\Omega \Gamma(q+1)} \sum_{j=1}^{m_2} [\tau_j \mid \xi_j^q] \frac{[\theta_j \mid \xi_j^q]}{(q-1)^{\alpha_q}} \left( \sum_{i=1}^{m_1} [\mu_i \mid \eta_i^p \right] \right) \]

\[ + \sum_{j=1}^{n_2} [\omega_j \Gamma^p \mathcal{R}^L \mathcal{I}^q]_t \frac{[\theta_j \mid \xi_j^q]}{(q-1)^{\alpha_q}} \right) \sum_{i=1}^{m_1} \mid \mu_i \mid \eta_i^p \]

\[ = M_4 P_2 + M_5 P_1 + M_6. \]

Thus, it follows from the above inequalities that the operator \( T \) is uniformly bounded.

Next, we show that \( T \) is equicontinuous. Let \( t_1, t_2 \in [0, T] \) with \( t_1 < t_2 \). Then we have

\[ \| T_1(x(t_2), y(t_2)) - T_1(x(t_1), y(t_1)) \| \leq \frac{1}{\Gamma(p)} \int_{t_1}^{t_2} ((t_2 - s)^{p-1} - (t_1 - s)^{p-1}) f(s, x(s), y(s)) ds \]

\[ + \frac{1}{\Gamma(p)} \int_{t_1}^{t_2} ((t_2 - s)^{p-1} - (t_1 - s)^{p-1}) f(s, x(s), y(s)) ds \]

\[ + \left( \sum_{j=1}^{m_1} [\delta_j \mid \xi_j^{q-1} \right) \left( \sum_{j=1}^{n_2} [\omega_j \Gamma^p \mathcal{R}^L \mathcal{I}^q]_t g(s, x(s), y(s))(\theta_t) \right) \left( \sum_{i=1}^{m_1} \mid \mu_i \mid \eta_i^p \right) \]

\[ + \sum_{k=1}^{m_2} [\tau_k \Gamma^p \mathcal{R}^L \mathcal{I}^q]_t f(s, x(s), y(s))(\gamma_k) + \mid \lambda_2 \right) \]

\[ \leq \frac{P_1}{\Gamma(p)} \int_{t_1}^{t_2} ((t_2 - s)^{p-1} - (t_1 - s)^{p-1}) ds + \frac{P_1}{\Gamma(p)} \int_{t_1}^{t_2} (t_2 - s)^{p-1} ds \]
Analogously, we can obtain

\[ |T_2(x(t_2), y(t_2)) - T_2(x(t_1), y(t_1))| \leq \frac{P_2}{\Gamma(q) q} \int_0^{t_1} [(t_2 - s)^{q-1} - (t_1 - s)^{q-1}] ds + \frac{P_2}{\Gamma(q) q} \int_{t_1}^{t_2} (t_2 - s)^{q-1} ds \]

\[ + \frac{t_2^{q-1} - t_1^{q-1}}{\Gamma(q) q} \left[ \sum_{i=1}^{n_1} \frac{\tau_k}{\Gamma(p+1)} + \sum_{i=1}^{m_1} \frac{\mu_i \gamma_k^p}{\Gamma(p+1)} + |\lambda_1| \right] \]

\[ + \sum_{i=1}^{m_1} \frac{\mu_i \gamma_k^p}{\Gamma(p+1)} \left( \sum_{j=1}^{n_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} + \sum_{j=1}^{m_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} + \sum_{j=1}^{n_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} + \sum_{j=1}^{m_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} \right). \]

Therefore, the operator \( T(x, y) \) is equicontinuous, and thus the operator \( T(x, y) \) is completely continuous.

Finally, it will be verified that the set \( E = \{ (x, y) \in X \times Y \,(x, y) = \lambda T(x, y), 0 \leq \lambda \leq 1 \} \) is bounded. Let \((x, y) \in E\), then \( (x, y) = \lambda T(x, y) \). For any \( t \in [0, T] \), we have

\[ x(t) = \lambda T_1(x(t), y(t)), \quad y(t) = \lambda T_2(x(t), y(t)). \]

Then

\[ |x(t)| \leq (k_0 + k_1 ||x|| + k_2 ||y||) \left( \frac{T^q}{\Gamma(q+1)} + \sum_{i=1}^{n_2} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} + \sum_{i=1}^{m_1} \frac{\mu_i \gamma_k^p}{\Gamma(p+1)} \right) \]

\[ + \sum_{j=1}^{n_1} \frac{\tau_k}{\Gamma(p+1)} \left( \sum_{l=1}^{m_1} \frac{\mu_i \gamma_l^p}{\Gamma(p+1)} + |\lambda_1| \right) \]

\[ \cdot \left[ \sum_{i=1}^{n_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} + \sum_{j=1}^{m_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} + \sum_{j=1}^{n_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} + \sum_{j=1}^{m_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} \right]. \]

and

\[ |y(t)| \leq (l_0 + l_1 ||x|| + l_2 ||y||) \left( \frac{T^q}{\Gamma(q+1)} + \sum_{k=1}^{m_1} \frac{\tau_k}{\Gamma(p+1)} \sum_{l=1}^{m_1} \frac{\mu_i \gamma_l^p}{\Gamma(p+1)} \right) \]

\[ + \sum_{k=1}^{m_1} \frac{\mu_i \gamma_k^p}{\Gamma(p+1)} \left( \sum_{l=1}^{m_1} \frac{\tau_k}{\Gamma(p+1)} \right) \left[ \sum_{i=1}^{m_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} + \sum_{j=1}^{n_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} + \sum_{j=1}^{m_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} + \sum_{j=1}^{m_1} \frac{\omega_i \theta_j^{q-1}}{q^{\sigma_k}} \right]. \]

Hence we have

\[ ||x|| \leq (k_0 + k_1 ||x|| + k_2 ||y||) M_1 + (l_0 + l_1 ||x|| + l_2 ||y||) M_2 + M_3 \]
and

\[ \|y\| \leq (l_0 + l_1\|x\| + l_2\|y\|)M_4 + (k_0 + k_1\|x\| + k_2\|y\|)M_5 + M_6, \]

which imply that

\[ \|x\| + \|y\| \leq (M_1 + M_5)k_0 + (M_2 + M_4)l_0 + [(M_1 + M_5)k_1 + (M_2 + M_4)l_1]\|x\| \\
+ [(M_1 + M_5)k_2 + (M_2 + M_4)l_2]\|y\| + M_4 + M_6. \]

Consequently,

\[ \|(x, y)\| \leq \frac{(M_1 + M_5)k_0 + (M_2 + M_4)l_0 + M_3 + M_6}{M_0}, \]

for any \( t \in [0, T] \), where \( M_0 \) is defined by (14), which proves that \( \mathcal{E} \) is bounded. Thus, by Lemma 3.2, the operator \( \mathcal{T} \) has at least one fixed point. Hence the boundary value problem (1) has at least one solution. The proof is complete. \( \square \)

### 3.1 Examples

**Example 3.4** Consider the following system of coupled Riemann-Liouville fractional differential equations with Hadamard type fractional integral boundary conditions

\[
\begin{align*}
RLD^{1/3}x(t) &= \frac{t}{(t+6)^2} \left( \frac{|x(t)|}{(t^2 + 3)^3} \frac{|y(t)|}{(t + |y(t)|)} \right) + \frac{3}{4} t \in [0, 2], \\
RLD^{1/2}y(t) &= \frac{1}{18} \sin x(t) + \frac{1}{2^{2t} + 19} \cos y(t) + \frac{5}{4}, t \in [0, 2], \\
x(0) &= 0, 2H^{2/3}x(3/5) + \pi H^{7/7}x(1) = \sqrt{2}H^{1/3}y(1/3) + e^h H^{5/4}y(\sqrt{3}) + 4, \\
y(0) &= 0, -3H^{9/5}x(2/3) + 4H^{7/4}x(9/7) + \frac{2}{5} H^{1/3}x(\sqrt{2}) \\
&= e^h H^{11/6}y(8/5) - 2H^{12/11}y(1/4) - 10.
\end{align*}
\]

Here \( p = 4/3, q = 3/2, \, T = 2, \, \alpha_1 = 4, \alpha_2 = -10, \, \mu_1 = 2, \, \mu_2 = \pi, \, \omega_1 = 2/3, \, \omega_2 = 7/5, \, \eta_1 = 3/5, \, \eta_2 = 1, \, \delta_1 = 1, \, \delta_2 = e^2, \, \beta_1 = 3/2, \, \beta_2 = 5/4, \, \xi_1 = 1/3, \, \xi_2 = \sqrt{2}, \, \tau_1 = -3, \, \tau_2 = 4, \, \sigma_1 = 2/5, \, \sigma_2 = 7/4, \, \sigma_3 = 1/3, \, \gamma_1 = 2/3, \, \gamma_2 = 9/7, \, \gamma_3 = \sqrt{2}, \, \omega_1 = \pi/2, \, \omega_2 = -2, \, \nu_1 = 11/6, \, \nu_2 = 12/11, \, \theta_1 = 8/5, \, \theta_2 = 1/4 \text{ and } f(t, x, y) = (t|x|)/((t + 6)^2)(1 + |x|) + (e^{-t}|y|)/((t^2 + 3)^3)(1 + |y|) + (3/4) \text{ and } g(t, x, y) = (\sin x(t))/((\cos y(t))/((2^{2t} + 19) + (5/4).}

Since \( |f(t, x, y) - f(t, x_2, y_2)| \leq ((1/18)|x_1 - x_2| + (1/27)|y_1 - y_2|) \text{ and } |g(t, x, y) - g(t, x_2, y_2)| \leq ((1/18)|x_1 - x_2| + (1/20)|y_1 - y_2|). \) By using the Maple program, we can find

\[
\Omega = \sum_{i=1}^{m_1} \frac{\mu_i \eta_i^{p-1} \omega_i^{q-1}}{(p-1)\rho_i} \sum_{j=1}^{n_1} \frac{\nu_i^{q-1}}{(q-1)\rho_i^2} - \sum_{i=1}^{m_2} \frac{\delta_i \xi_i^{p-1} \gamma_i}{(p-1)s_i} \approx -218.9954766 \neq 0.
\]

With the given values, it is found that \( K_1 = 1/18, \quad K_2 = 1/27, \quad L_1 = 1/18, \quad L_2 = 1/20, \quad M_1 \approx 2.847852451, \quad M_2 \approx 0.5295492031, \quad M_3 \approx 4.723846069, \quad M_5 \approx 1.2769548544, \) and

\[
(M_1 + M_5)(K_1 + K_2) + (M_2 + M_4)(L_1 + L_2) \approx 0.9364516398 < 1.
\]

Thus all the conditions of Theorem 3.1 are satisfied. Therefore, by the conclusion of Theorem 3.1, the problem (17) has a unique solution on \([0, 2] \). \( \square \)

**Example 3.5** Consider the following system of coupled Riemann-Liouville fractional differential equa-
tions with Hadamard type fractional integral boundary conditions

\[
\begin{align*}
RLD^{\alpha/2}x(t) &= \frac{2}{5} + \frac{1}{(t-3)^2} \tan^{-1} x(t) + \frac{1}{20} y(t), \quad t \in [0, 3], \\
RLD^{\beta/2}y(t) &= \frac{\sqrt{\pi}}{2} + \frac{1}{4^2} \sin x(t) + \frac{1}{t+20} y(t) \cos x(t), \quad t \in [0, 3], \\
x(0) &= 0, \quad 3^1 H^{1/4} x(5/2) + \sqrt{5} H^{1/2} x(7/8) + \tan(4) H^{1/4} x(9/4) \\
&= \frac{\sqrt{8\pi}}{3} - \frac{H^{5/3} y(5/4) - 2 H^{6/11} y(\pi/3) + 2,}{y(0) = 0,} \\
&= \frac{2}{3} H^{1/2} x(\pi/2) + 3 H^{6/5} x(5/3) + \frac{\sqrt{2}}{\pi} H^{1/3} x(\sqrt{2}) \\
&+ \frac{7}{9} H^{11/9} x(\sqrt{5}) = c H^{7/6} y(\pi/6) - \log(9) H^{1/4} y(\pi/4) - 1. 
\end{align*}
\]

Here \( p = \pi/2, q = 7/4, T = 3, \lambda_1 = 2, \lambda_2 = -1, m_1 = 3, n_1 = 2, m_2 = 4, n_2 = 2, \mu_1 = 3, \mu_2 = \sqrt{5}, \mu_3 = \tan(4), \alpha_1 = 1/4, \alpha_2 = \sqrt{2}, \alpha_3 = \sqrt{3}, \eta_1 = 5/2, \eta_2 = 7/8, \eta_3 = 9/4, \delta_1 = \sqrt{\pi}/3, \delta_2 = -2, \beta_1 = 5/3, \beta_2 = 6/11, \xi_1 = 5/4, \xi_2 = \pi/3, \tau_1 = 1/3, \tau_2 = 5/3, \tau_3 = \sqrt{2}/\pi, \tau_4 = 7/9, \sigma_1 = 2/3, \sigma_2 = 6/5, \sigma_3 = 1/3, \sigma_4 = 11/9, \gamma_1 = \pi/2, \gamma_2 = 5/3, \gamma_3 = \sqrt{2}, \gamma_4 = \sqrt{3}, \omega_1 = e, \omega_2 = -\log(9), \nu_1 = 7/6, \nu_2 = 3/4, \theta_1 = \pi/6, \theta_2 = 7/4, f(t, x, y) = (2/5) + (\tan^{-1} x)/(t + 6)^2 + (y/20e)\) and \(g(t, x, y) = (\sqrt{\pi}/2) + (\sin x)/(42) + (y \cos x)/(t + 20).\) By using the Maple program, we get

\[
\Omega = \sum_{i=1}^{m_1} \mu_i \eta_i^{p_1 - 1} \sum_{j=1}^{n_1} \omega_{i j}^{-q_1 - 1} - \sum_{j=1}^{n_1} \delta_j \xi_j^{q_1 - 1} \sum_{k=1}^{m_2} \tau_k \gamma_k^{p_1 - 1} \approx -59.01857061 \neq 0.
\]

Since \(|f(t, x, y)| \leq k_0 + k_1 |x| + k_2 |y|\) and \(|g(t, x, y)| \leq l_0 + l_1 |x| + l_2 |y|\), where \(k_0 = 2/5, k_1 = 1/3, k_2 = 1/20e, l_0 = \sqrt{\pi}/2, l_1 = 1/42, l_2 = 1/20\), it is found that \(M_1 \approx 7.406711671, M_2 \approx 1.110132269, M_3 \approx 6.802999724, M_4 \approx 7.790182643.\) Furthermore, we can find that \((M_1 + M_5)k_1 + (M_2 + M_3)l_1 \approx 0.6105438577 < 1,\)

and \((M_1 + M_5)k_2 + (M_2 + M_3)l_2 \approx 0.6751878489 < 1.\)

Thus all the conditions of Theorem 3.3 holds true and consequently the conclusion of Theorem 3.3, the problem (18) has at least one solution on \([0, 3].\)

## 4 Uncoupled integral boundary conditions case

In this section we consider the following system

\[
\begin{align*}
RLD^{\alpha/2}x(t) &= f(t, x(t), y(t)), \quad t \in [0, T], \quad 1 < p \leq 2, \\
RLD^{\beta/2}y(t) &= g(t, x(t), y(t)), \quad t \in [0, T], \quad 1 < q \leq 2, \\
x(0) &= 0, \quad \sum_{i=1}^{m_1} \mu_i H^{\alpha/2} x(\eta_i) = \sum_{j=1}^{n_1} \delta_j H^{\beta/2} x(\xi_j) + \lambda_1, \\
y(0) &= 0, \quad \sum_{k=1}^{m_2} \tau_k H^{\gamma/2} y(\gamma_k) = \sum_{l=1}^{n_2} \omega_l H^{\alpha/2} y(\theta_l) + \lambda_2.
\end{align*}
\]

**Lemma 4.1 (Auxiliary Lemma)** For \( h \in C([0, T], \mathbb{R}), \) the unique solution of the problem

\[
\begin{align*}
RLD^{\alpha/2}x(t) &= h(t), \quad 1 < p \leq 2, \quad t \in [0, T] \\
x(0) &= 0, \quad \sum_{i=1}^{m_1} \mu_i H^{\alpha/2} x(\eta_i) = \sum_{j=1}^{n_1} \delta_j H^{\beta/2} x(\xi_j) + \lambda_1.
\end{align*}
\]

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is given by

\[ x(t) = RL^P h(t) + \frac{t^{p-1}}{\Lambda} \left( \sum_{j=1}^{n_1} \delta_j H^\beta_j RL^P h(\xi_j) - \sum_{i=1}^{m_1} \mu_i H^\alpha_i RL^P h(\eta_i) + \lambda_1 \right), \quad (21) \]

where

\[ \Lambda := \sum_{i=1}^{m_1} \frac{\mu_i H^\beta_i}{(p-1)^{\beta_i}} - \sum_{j=1}^{n_1} \frac{\delta_j H^\beta_j}{(p-1)^{\beta_j}} \neq 0. \quad (22) \]

4.1 Existence results for uncoupled case

In view of Lemma 4.1, we define an operator \( \mathcal{T} : X \times Y \to X \times Y \) by

\[ \mathcal{T}(u, v)(t) = \begin{pmatrix} \mathcal{T}_1(u, v)(t) \\ \mathcal{T}_2(u, v)(t) \end{pmatrix} \]

where

\[ \mathcal{T}_1(u, v)(t) = RL^P f(s, u(s), v(s))(t) + \frac{t^{p-1}}{\Lambda} \left( \sum_{j=1}^{n_1} \delta_j H^\beta_j RL^P f(s, u(s), v(s))(\xi_j) \right. \]

\[ \left. - \sum_{i=1}^{m_1} \mu_i H^\alpha_i RL^P f(s, u(s), v(s))(\eta_i) + \lambda_1 \right), \]

and

\[ \mathcal{T}_2(u, v)(t) = RL^q g(s, u(s), v(s))(t) + \frac{t^{q-1}}{\Phi} \left( \sum_{l=1}^{n_2} \omega_l H^\alpha_l RL^q g(s, u(s), v(s))(\theta_l) \right. \]

\[ \left. - \sum_{k=1}^{m_2} \tau_k H^\beta_k RL^q g(s, u(s), v(s))(\gamma_k) + \lambda_2 \right), \]

where

\[ \Phi = \sum_{k=1}^{m_2} \frac{\tau_k \gamma_k^{q-1}}{(q-1)^{\gamma_k}} - \sum_{l=1}^{n_2} \frac{\omega_l \theta_l^{q-1}}{(q-1)^{\theta_l}} \neq 0. \]

In the sequel, we set

\[ \overline{M}_1 = \frac{1}{\Gamma(p+1)} \left( T^p + \frac{T^{p-1}}{|\Lambda|} \sum_{j=1}^{n_1} \frac{\delta_j H^\beta_j}{p^{\beta_j}} + \frac{T^{p-1}}{|\Lambda|} \sum_{i=1}^{m_1} \frac{\mu_i H^\beta_i}{p^{\beta_i}} \right), \quad (23) \]

\[ \overline{M}_2 = \frac{T^{p-1} \lambda_1}{|\Lambda|}, \quad (24) \]

\[ \overline{M}_3 = \frac{1}{\Gamma(q+1)} \left( T^q + \frac{T^{q-1}}{|\Phi|} \sum_{l=1}^{n_2} \frac{\omega_l H^\beta_l}{q^{\beta_l}} + \frac{T^{q-1}}{|\Phi|} \sum_{k=1}^{m_2} \frac{\tau_k H^\beta_k}{q^{\beta_k}} \right), \quad (25) \]

\[ \overline{M}_4 = \frac{T^{q-1} \lambda_2}{|\Phi|}. \quad (26) \]

Now we present the existence and uniqueness result for the problem (19). We do not provide the proof of this result as it is similar to the one for Theorem 3.1.

**Theorem 4.2** Assume that \( f, g : [0, T] \times \mathbb{R}^2 \to \mathbb{R} \) are continuous functions and there exist constants \( K_1, L_i, i = 1, 2 \) such that for all \( t \in [0, T] \) and \( u_i, v_i \in \mathbb{R}, i = 1, 2, \)

\[ |f(t, u_1, u_2) - f(t, v_1, v_2)| \leq K_1|u_1 - v_1| + K_2|u_2 - v_2| \]
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and

\[ |g(t, u_1, u_2) - g(t, v_1, v_2)| \leq \mathcal{L}_1|u_1 - v_1| + \mathcal{L}_2|u_2 - v_2|. \]

In addition, assume that

\[ \mathcal{M}_1(\mathcal{R}_1 + \mathcal{R}_2) + \mathcal{M}_3(\mathcal{L}_1 + \mathcal{L}_2) < 1, \]

where \(\mathcal{M}_1\) and \(\mathcal{M}_3\) are given by (23) and (25) respectively. Then the boundary value problem (19) has a unique solution.

**Example 4.3** Consider the following system of coupled Riemann-Liouville fractional differential equations with uncoupled Hadamard type fractional integral boundary conditions

\[
\begin{aligned}
\mathcal{R}^{\alpha/2} x(t) &= \frac{\cos(\pi t)}{(\pi^2 + 2)^2} |x(t)| + \frac{3e^{t^2}}{(t + 5)^3} |y(t)| + \frac{2}{e}, \quad t \in [0, 4], \\
\mathcal{R}^{\alpha} y(t) &= \frac{\sin(x(t))}{15(e^t + 3)} + \frac{2\sqrt{|y(t)| + 1}}{7\pi(t + 3)} + 5, \quad t \in [0, 4], \\
x(0) &= 0, \quad \sqrt{11}\mathcal{H}^{5/2} x(2/3) + \frac{\tan^2(5)}{20} \mathcal{H}^{10/3} x(\pi) = \frac{5}{e} \mathcal{H}^{1/7} x(e) = \frac{7}{6} \mathcal{H}^{1} x(\sqrt{2}) + \mathcal{H}^{2/5} x(12/7) + 11, \\
y(0) &= 0, \quad \log(15) \mathcal{H}^{1/4} y(1/4) + 2 \mathcal{H}^{5/6} y(\sqrt{7}) = \frac{\pi^2}{16} \mathcal{H}^{0} y(1/e) + 5 \mathcal{H}^{0} y(7/2) + \sqrt{8}/3.
\end{aligned}
\]

Here \(\alpha = \pi/2, q = \sqrt{3}, T = 4, \lambda_1 = 11, \lambda_2 = \sqrt{8}/3, m_1 = 1, m_2 = 2, m_2 = 2, \mu_1 = \sqrt{11}, \mu_2 = \tan^2(5)/20, \alpha_1 = 5/2, \alpha_2 = 10/3, \eta_1 = 2/3, n_2 = 2, n_2 = 2, \mu_1 = \sqrt{11}, \beta_2 = \sqrt{5}, \beta_3 = 2/5, \xi_1 = e, \xi_2 = 2\sqrt{2}, \xi_3 = 12/7, \tau_1 = \log(15)/9, \tau_2 = 2, \sigma_1 = 7/4, \sigma_2 = 5/6, \gamma_1 = 1/4, \gamma_2 = \sqrt{7}, \omega_1 = \pi^2/15, \omega_2 = \sqrt{5}, \nu_1 = 4/3, \nu_2 = 9/7, \theta_1 = 1/4, \theta_2 = 7/2, f(t, x, y) = (\cos(\pi t)/|x|)/((\pi^2 + 2)^2)|x| + 3(e^{t^2})|y| + 2/3 (|x| + 3) + 5, g(t, x, y) = (\sin(x(t)))/15(e^{t^2} + 3) +(2\sqrt{|y| + 1}/(7\pi(t + 3)) + 5). \]

By using the Maple program, we can find

\[ \Lambda := \sum_{i=1}^{m_1} \mu_i \frac{\sqrt{p-1}}{(p-1)^{\alpha_i}} - \sum_{j=1}^{n_1} \delta_j \frac{\sqrt{p-1}}{(p-1)^{\beta_j}} \approx 69.35947949 \neq 0 \]

and

\[ \Phi := \sum_{k=1}^{m_2} \tau_k \frac{q-1}{(q-1)^{\sigma_k}} - \sum_{i=1}^{n_2} \omega_i \frac{q-1}{(q-1)^{\nu_i}} \approx -3.358717154 \neq 0. \]

With the given values, it is found that \(\mathcal{R}_1 = 1/50, \mathcal{R}_2 = \pi^2/125, \mathcal{L}_1 = 1/60, \mathcal{L}_2 = 1/(21\pi), \mathcal{M}_1 = 5.673444294, \mathcal{M}_3 \approx 15.54186374. \] In consequence,

\[ \mathcal{M}_1(\mathcal{R}_1 + \mathcal{R}_2) + \mathcal{M}_3(\mathcal{L}_1 + \mathcal{L}_2) \approx 0.9434486991 < 1. \]

Thus all the conditions of Theorem 4.2 are satisfied. Therefore, there exists a unique solution for the problem (27) on [0, 4].

The second result dealing with the existence of solutions for the problem (19) is analogous to Theorem 3.3 and is given below.

**Theorem 4.4** Assume that there exist real constants \(\bar{k}_i, \bar{l}_i \geq 0 \quad (i = 1, 2)\) and \(\bar{k}_0 > 0, \bar{l}_0 > 0 \) such that \(\forall x_i \in \mathbb{K}, \quad (i = 1, 2)\) we have

\[ |f(t, x_1, x_2)| \leq \bar{k}_0 + \bar{k}_1|x_1| + \bar{k}_2|x_2|, \]

\[ |g(t, x_1, x_2)| \leq \bar{l}_0 + \bar{l}_1|x_1| + \bar{l}_2|x_2|. \]
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In addition it is assumed that

\[
\bar{k}_1 \bar{M}_1 + \bar{l}_1 \bar{M}_3 < 1 \quad \text{and} \quad \bar{k}_2 \bar{M}_1 + \bar{l}_2 \bar{M}_3 < 1,
\]

where \( \bar{M}_1 \) and \( \bar{M}_3 \) are given by (23) and (25) respectively. Then the boundary value problem (19) has at least one solution.

\textbf{Proof.} Setting

\[
\bar{M}_0 = \min\{1 - \bar{k}_1 \bar{M}_1 - \bar{l}_1 \bar{M}_3, 1 - \bar{k}_2 \bar{M}_1 - \bar{l}_2 \bar{M}_3\}, \quad \bar{k}_i, \bar{l}_i \geq 0 \quad (i = 1, 2),
\]

the proof is similar to that of Theorem 3.3. So we omit it. \( \square \)

\textbf{References}


Ternary Jordan ring derivations on Banach ternary algebras: A fixed point approach

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Abstract. Let \( A \) be a Banach ternary algebra. An additive mapping \( D : (A, [ \ ] ) \rightarrow (A, [ \ ] ) \) is called a ternary Jordan ring derivation if \( D([xxy]) = [D(x)yx] + [xD(y)x] + [xyD(x)] \) for all \( x \in A \).

In this paper, we prove the Hyers-Ulam stability of ternary Jordan ring derivations on Banach ternary algebras.

1. Introduction

We say that a functional equation (Q) is stable if any function \( g \) satisfying the equation (Q) approximately is near to true solution of (Q). Also, we say that a functional equation is superstables if every approximately solution is an exact solution of it.

Recently, Bavand Savadkouhi et al. [4] investigate the stability of ternary Jordan derivations on Banach ternary algebras by direct methods.

Ternary algebraic operations were considered in the 19th century by several mathematicians. Cayley [7] introduced the notion of cubic matrix, which in turn was generalized by Kapranov, Gelfand and Zelevinskii [17]. The comments on physical applications of ternary structures can be found in [3, 12, 13, 14, 22, 23, 26, 28, 31, 32].

Let \( A \) be a Banach ternary algebra. An additive mapping \( D : (A, [ \ ] ) \rightarrow (A, [ \ ] ) \) is called a ternary Jordan ring derivation if

\[
D([xxy]) = [D(x)yx] + [xD(y)x] + [xyD(x)]
\]

for all \( x, y, z \in A \).

An additive mapping \( D : (A, [ \ ] ) \rightarrow (A, [ \ ] ) \) is called a ternary Jordan ring derivation if

\[
D([xxy]) = [D(x)yx] + [xD(y)x] + [xyD(x)]
\]

for all \( x \in A \).

Theorem 1.1. ([11]) Suppose that \( (\Omega, d) \) is a complete generalized metric space and \( T : \Omega \rightarrow \Omega \) is a strictly contractive mapping with the Lipschitz constant \( L \). Then, for any \( x \in \Omega \), either

\[
d(T^n x, T^{n+1} x) = \infty, \quad \forall n \geq 0,
\]

or there exists a positive integer \( n_0 \) such that

1. \( d(T^n x, T^{n+1} x) < \infty \) for all \( n \geq n_0 \);
2. the sequence \( \{T^n x\} \) is convergent to a fixed point \( y^* \) of \( T \);
3. \( y^* \) is the unique fixed point of \( T \) in \( \Lambda = \{ y \in \Omega : d(T^n o x, y) < \infty \} \);
4. \( d(y, y') \leq \frac{1}{1-L} d(Ty, Ty') \) for all \( y \in \Lambda \).

The study of stability problems originated from a famous talk given by Ulam [30] in 1940: "Under what condition does there exist a homomorphism near an approximate homomorphism?" In the next year 1941, Hyers [15] answered affirmatively the question of Ulam for additive mappings between Banach spaces. A generalized version of the theorem of Hyers for approximately additive mappings was given by Rassias [24] in 1978. The stability problems of several functional equations have been extensively investigated by a number of authors and there are many interesting results concerning this problem (see [1, 5, 8, 10, 18, 19, 20, 21, 25, 27, 29, 33, 34]).

In this paper, we prove the Hyers-Ulam stability and superstability of ternary Jordan ring derivations on Banach ternary algebras by the fixed point method.

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2. HYERS-ULAM STABILITY OF TERNARY JORDAN RING DERIVATIONS

In this section, we prove the Hyers-Ulam stability of ternary Jordan ring derivations on Banach ternary algebras. Throughout this section, assume that A is a Banach ternary algebra.

**Lemma 2.1.** Let $f : A \rightarrow A$ be an additive mapping. Then the following assertions are equivalent.

$$ f([a,a,a]) = [f(a),a,a] + [a,f(a),a] + [a,a,f(a)] \quad (2.1) $$

for all $a \in A$, and

$$ f([a,b,a] + [b,c,a] + [c,a,b]) = [f(a),b,c] + [a,f(b),c] + [a,b,f(c)] + [f(b),c,a] + [b,f(c),a] + [b,c,f(a)] + [c,a,f(b)] \quad (2.2) $$

for all $a,b,c \in A$.

**Proof.** Replacing $a$ by $a + b + c$ in (2.1), we have

$$ f([(a + b + c), (a + b + c), (a + b + c)]) = [f(a + b + c), (a + b + c), (a + b + c)] + [(a + b + c), f(a + b + c), (a + b + c)] $$

and so

$$ f([(a + b + c), (a + b + c), (a + b + c)]) = f([a,a,a] + [a,b,a] + [a,c,a] + [b,a,a] + [b,b,a] + [b,c,a] + [c,a,a] + [c,b,a] + [c,c,a] $$

for all $a,b,c \in A$. On the other hand, we have

$$ f([(a + b + c), (a + b + c), (a + b + c)]) = [f(a),a,a] + [f(a),a,b] + [f(a),a,c] + [f(a),b,a] + [f(a),b,b] + [f(a),b,c] + [f(a),c,a] + [f(a),c,b] + [f(a),c,c] $$

for all $a,b,c \in A$. For $a, f(a)$, $b, f(b)$, $c, f(c)$,

for all $a, b, c \in A$. For $a, f(a)$, $b, f(b)$, $c, f(c)$,

for all $a, b, c \in A$. For $a, f(a)$, $b, f(b)$, $c, f(c)$,

for all $a, b, c \in A$. For $a, f(a)$, $b, f(b)$, $c, f(c)$,

for all $a, b, c \in A$. For $a, f(a)$, $b, f(b)$, $c, f(c)$,
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It follows that
\[
(f(b),c,a) + [b, f(c), a] + [b, c, f(a)] + ([f(c), a, b] + [c, a, f(b)]) + ([f(a), b, c] + [a, f(b), c] + [a, b, f(c)])
\]
and
\[
(f(a), b, c) + [f(b), c, a] + [f(c), a, b] + [a, f(b), c] + [b, f(c), a] + [b, c, f(a)] + [c, a, f(b)] + [a, b, f(c)]
\]
for all \(a, b, c \in A\). Then
\[
f([a, b, c] + [c, a, b]) = (f(a), b, c) + [a, f(b), c] + [a, b, f(c)] + ([f(b), c, a] + [b, f(c), a] + [b, c, f(a)] + [c, f(a), b] + [c, a, f(b)])
\]
for all \(a, b, c \in A\). Hence (2.2) holds true.

For the converse, replacing \(b\) and \(c\) by \(a\) in (2.2), we have
\[
f([a, a, a] + [a, a, a] + [a, a, a]) = [f(a), a, a] + [a, f(a), a] + [a, a, f(a)] + [f(a), a, a] + [a, f(a), a] + [a, a, f(a)]
\]
and so
\[
f(3[a, a, a]) = 3([f(a), a, a] + [a, f(a), a] + [a, a, f(a)])
\]
for all \(a \in A\). Thus
\[
f([a, a, a] = [f(a), a, a] + [a, f(a), a] + [a, a, f(a)]
\]
for all \(a \in A\). This completes the proof. \(\square\)

**Theorem 2.2.** Let \(f : A \to A\) be a mapping for which there exists function \(\varphi : A \times A \times A \to [0, \infty)\) such that
\[
\|f(x + y) - f(x) - f(y)\| \leq \varphi(x, y, 0),
\]
\[
\|f([x, y, z] + [y, z, x] + [z, x, y]) - [f(x), y, z] - [x, f(y), z] - [x, y, f(z)] - [f(y), z, x] - [y, f(z), x] - [y, z, f(x)] - [f(x), y, z] - [z, f(x), y] - [z, x, f(y)]\| \leq \varphi(x, y, z)
\]
for all \(x, y, z \in A\). If there exists a constant \(0 < L < 1\) such that
\[
\varphi\left(\frac{x}{2}, \frac{y}{2}, \frac{z}{2}\right) \leq \frac{L}{8} \varphi(x, y, z)
\]
for all \(x, y, z \in A\), then there exists a unique ternary Jordan ring derivation \(D : A \to A\) such that
\[
\|f(x) - D(x)\| \leq \frac{L}{8 - 2L} \varphi(x, x, 0)
\]
for all \(x \in A\).

**Proof.** It follows from (2.5) that
\[
\lim_{n \to \infty} 2^n \varphi\left(\frac{x}{2^n}, \frac{y}{2^n}, \frac{z}{2^n}\right) = 0
\]
for all \(x, y, z \in A\). By (2.5), \(\varphi(0, 0, 0) = 0\). Letting \(x = y = 0\) in (2.3), we get \(\|f(0)\| \leq \varphi(0, 0, 0) = 0\) and so \(f(0) = 0\). Let \(\Omega = \{g : A \to X, \ g(0) = 0\}\). We introduce a generalized metric on \(\Omega\) as follows:
\[
d(g, h) = d_\varphi(g, h) = \inf\{C \in (0, \infty) : \|g(x) - h(x)\| \leq C \varphi(x, x, 0), \ \forall x \in A\}
\]
It is easy to show that \((\Omega, d)\) is a generalized complete metric space [16]. Now, we consider the mapping \(T : \Omega \to \Omega\) defined by \(Tg(x) = 2g\left(\frac{x}{2}\right)\) for all \(x \in A\) and \(g \in \Omega\). Note that, for all \(g, h \in \Omega\) and \(x \in A\),
\[
d(g, h) < C \Rightarrow \|g(x) - h(x)\| \leq C \varphi(x, x, 0)
\]
\[
\Rightarrow \|2g\left(\frac{x}{2}\right) - 2h\left(\frac{x}{2}\right)\| \leq 2C \varphi\left(\frac{x}{2}, \frac{x}{2}, 0\right)
\]
\[
\Rightarrow \|2g\left(\frac{x}{2}\right) - 2h\left(\frac{x}{2}\right)\| \leq \frac{L}{4} C \varphi(x, x, 0)
\]
\[
\Rightarrow d(Tg, Th) \leq \frac{L}{4} C.
\]
Hence we obtain that
\[
d(Tg, Th) \leq \frac{L}{4} d(g, h)
\]
for all \( g, h \in \Omega \), that is, \( T \) is a strictly contractive mapping of \( \Omega \) with the Lipschitz constant \( L \). Putting \( y = x \) in (2.3), we have
\[
\|f(2x) - 2f(x)\| \leq \varphi(x, x, 0),
\]
and so
\[
\|f(x) - 2f \left( \frac{x}{2} \right) \| \leq \varphi \left( \frac{x}{2}, \frac{x}{2}, 0 \right) \leq \frac{L}{8} \varphi(x, x, 0)
\]
for all \( x \in A \). Let us denote
\[
D(x) = \lim_{n \to \infty} 2^n f \left( \frac{x}{2^n} \right)
\]
for all \( x \in A \). By the result in ([2, 6]), \( D \) is an additive mapping and so it follows from the definition of \( D \), (2.4) and (2.7) that
\[
\lim_{n \to \infty} 8^n \|f(\frac{x, y, z}{2^n}) + [\frac{y, z, x}{2^n}] + [\frac{z, x, y}{2^n}] - [f(x, y, z) + \frac{y, z, x}{2^n}] + [\frac{z, x, y}{2^n}] - [f(x, y, z) + \frac{y, z, x}{2^n}] + [\frac{z, x, y}{2^n}]\| = 0
\]
for all \( x, y, z \in A \) and \( D([x, y, z] + [y, z, x] + [z, x, y]) = [D(x), y, z] + [x, D(y), z] - [x, y, D(z)] + [D(y), z, x] - [y, D(z), x] + [y, z, D(x)] + [D(z), x, y] + [z, x, D(y)] \), which implies that \( D \) is a ternary Jordan ring derivation, by Lemma 2.1. According to Theorem 1.1, since \( D \) is the unique fixed point of \( T \) in the set \( \Lambda = \{g \in \Omega : d(f, g) < \infty\} \), \( D \) is the unique mapping such that
\[
\|f(x) - D(x)\| \leq C \varphi(x, x, 0)
\]
for all \( x \in A \) and \( C > 0 \). By Theorem 1.1, we have
\[
d(f, D) \leq \frac{1}{1 - \frac{L}{8}} d(f, T f) \leq \frac{4L}{8(4 - L)}
\]
and so
\[
\|f(x) - D(x)\| \leq \frac{L}{8 - 2L} \varphi(x, x, 0)
\]
for all \( x \in A \). This completes the proof.

**Corollary 2.3.** Let \( \theta, r \) be nonnegative real numbers with \( r > 1 \). Suppose that \( f : A \to A \) is a mapping such that
\[
\|f(x + y) - f(x) - f(y)\| \leq \theta(\|x\|^r + \|y\|^r),
\]
\[
\|f([x, y, z] + [y, z, x] + [z, x, y]) - [f(x), y, z] + [x, f(y), z] - [x, y, f(z)] - [f(x, y, z) - [y, f(z), x] - [y, z, f(x)] - [z, x, f(y)]\| \leq \theta(\|x\|^r + \|y\|^r + \|z\|^r)
\]
for all \( x, y, z \in A \). Then there exists a unique ternary Jordan ring derivation \( D : A \to A \) satisfying
\[
\|f(x) - D(x)\| \leq \frac{\theta}{2^{r+1} - 1} \|x\|^r
\]
for all \( x \in A \).

**Proof.** The proof follows from Theorem 2.2 by taking
\[
\varphi(x, y, z) := \theta(\|x\|^r + \|y\|^r + \|z\|^r)
\]
for all \( x, y, z \in A \). Then we can choose \( L = 2^{1-r} \) and so we obtain the desired conclusion.

**Remark 2.4.** Let \( f : A \to A \) be a mapping with \( f(0) = 0 \) such that there exists a function \( \varphi : A \times A \times A \to [0, \infty) \) satisfying (2.3) and (2.4). Let \( 0 < L < 1 \) be a constant such that
\[
\varphi(2x, 2y, 2z) \leq 2L \varphi(x, y, z)
\]
for all \( x, y, z \in A \). By a similar method as in the proof of Theorem 2.2, one can show that there exists a unique ternary Jordan ring derivation \( D : A \to A \) satisfying
\[
\|f(x) - D(x)\| \leq \frac{2}{4 - L} \varphi(x, x, 0)
\]
for all \( x \in A \). For the case
\[
\varphi(x, y, z) := \delta + \theta(\|x\|^r + \|y\|^r + \|z\|^r),
\]
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(where $\theta, \delta$ are nonnegative real numbers and $0 < r < 1$, there exists a unique ternary Jordan ring derivation $D : A \to X$ satisfying
$$
\|f(x) - D(x)\| \leq \frac{4\delta}{8 - 2r} + \frac{8\theta}{8 - 2r}\|x\|^r
$$
for all $x \in A$.

Now, we formulate a theorem for the superstability of ternary Jordan ring derivations.

**Theorem 2.5.** Suppose that there exist a function $\varphi : A \times A \times A \to [0, \infty)$ and a constant $0 < L < 1$ such that
$$
\psi\left(\frac{x}{2}, \frac{y}{2}, \frac{z}{2}\right) \leq \frac{L}{8}\varphi(x, y, z)
$$
for all $x, y, z \in A$. Moreover, if $f : A \to A$ is an additive mapping such that
$$
\|f([x, y, z] + [y, z, x] + [z, x, y]) - [f(x), y, z] - [x, f(y), z] - [z, f(x), y]\|
$$
$$
\leq \varphi(x, y, z)
$$
for all $x, y, z \in A$, then $f$ is a ternary Jordan ring derivation.

**Proof.** The proof is similar to the proof of Theorem 2.2. We will omit it. □

**Corollary 2.6.** Let $\theta, s$ be nonnegative real numbers and $s > 3$. If $f : A \to A$ is an additive mapping such that
$$
\|f([x, y, z] + [y, z, x] + [z, x, y]) - [f(x), y, z] - [x, f(y), z] - [z, f(x), y] - [z, x, f(y)]\| \leq \theta(\|x\|^s + \|y\|^s + \|z\|^s)
$$
for all $x, y, z \in A$, then $f$ is a ternary Jordan ring derivation.

**Remark 2.7.** Suppose that there exist a function $\varphi : A \times A \times A \to [0, \infty)$ and a constant $0 < L < 1$ such that
$$
\varphi(2x, 2y, 2z) \leq 2L\varphi(x, y, z)
$$
for all $x, y, z \in A$. Moreover, if $f : A \to A$ is an additive mapping such that
$$
\|f([x, y, z] + [y, z, x] + [z, x, y]) - [f(x), y, z] - [x, f(y), z] - [z, f(x), y] - [z, x, f(y)]\|
$$
$$
\leq \varphi(x, y, z)
$$
for all $x, y, z \in A$, then $f$ is a ternary Jordan ring derivation.

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**References**

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Initial value problems for a nonlinear integro-differential equation of mixed type in Banach spaces

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Abstract

In this paper, we discuss the following initial value problem for first order nonlinear integro-differential equations of mixed type in a Banach space:

\[ \begin{cases} u' = f(t, u, Tu, Su) \\ u(t_0) = u_0. \end{cases} \]

In the case of the integral kernel \( k(t, s) \) of the operator \((Tu)(t) = \int_{t_0}^{t} k(t, s)u(s)ds\) being unbounded, we obtain the existence of maximal and minimal solutions for the above problem by establishing a new comparison theorem.

**Keywords:** noncompactness measure, unbounded integral kernel, maximal and minimal solutions, integro-differential equations.

1 Introduction and Preliminaries

Suppose that \( E \) is a Banach space. In this paper, We consider the following initial value problem for first order nonlinear integro-differential equations of mixed type in \( E \):

\[ \begin{cases} u = f(t, u, Tu, Su) \\ u(t_0) = u_0, \end{cases} \] (1.1)

where \( f \in C[J \times E \times E \times E, E], J = [t_0, t_0 + a](a > 0), u_0 \in E, \) and

\[ (Tu)(t) = \int_{t_0}^{t} k(t, s)u(s)ds, \quad (Su)(t) = \int_{t_0}^{t+a} h(t, s)u(s)ds. \] (1.2)

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In (1.2), \( k(t, s) = \frac{\rho(t,s)}{(t-s)^{\alpha}} \) \((0 < \alpha < 1)\), \( \rho(t,s) \in C[D, R^+] \), and \( h(t,s) \in C[D_0, R^+] \), where \( R^+ = [0, +\infty) \), \( D = \{(t, s) \in R^2| t_0 \leq s \leq t \leq t_0 + a \} \), \( D_0 = \{(t, s) \in R^2|(t, s) \in J \times J \} \). Here, \( k(t, s) \) is unbounded on \( D \), \( \rho(t,s) \) is bounded on \( D \), and \( h(t,s) \) is bounded on \( D_0 \).

Set \( R_0 = \max \{\rho(t, s)|(t, s) \in D\} \), \( h_0 = \max \{h(t, s)|(t, s) \in D_0\} \).

The study of initial value problems for nonlinear integro-differential equations has been of great interest for many researchers for its physical backgrounds and applications in mathematical models. We refer the reader to [1, 5–12] and references therein for some recent results on equation (1.1). However, in many earlier results, the kernel \( k(t, s) \) of the operator \( T \) is bounded. In this paper, we will make further study on the initial value problem (1.1) in the case of \( E \) being unbounded. By establishing a comparison theorem, we achieve an existence theorem about minimal and maximal solutions for equation (1.1).

Throughout the rest of this paper, let \((E, \|\cdot\|)\) be a real Banach space and \( P \) be a cone in \( E \) which defines a partial ordering in \( E \) denoted by \\( \leq \).

Suppose that \( E^* \) is the dual space of \( E \), the dual cone of the cone \( P \) is \( P^* = \{\varphi \in E^*|\varphi(x) \geq 0, \forall x \in P\}\). A cone \( P \subset E \) is said to be normal there exists a constant \( \gamma > 0 \) such that

\[
\theta \leq x \leq y \implies \|x\| \leq \gamma\|y\|, \forall x, y \in E.
\]

The cone \( P \) is normal if and only if any order interval \([x, y] = \{z \in E|x \leq z \leq y\}\) is bounded in norm(see [3]). Set

\[
C[J, E] = \Big\{u(t): J \to E\Big| u(t) \text{ is continuous on } J\Big\},
\]

\[
C^1[J, E] = \Big\{u(t): J \to E\Big| u(t) \text{ and } u'(t) \text{ are continuous on } J\Big\}.
\]

Let \( \|u\|_c = \max_{t \in J} \|u(t)\| \) be a norm for \( u \in C[J, E] \), then \( C[J, E] \) will be a Banach space with norm \( \|\cdot\|_c \). It is easy to know \( P_c = \{u \in C[J, E]|u(t) \geq \theta, \forall t \in J\} \) is a cone in \( C[J, E] \). The cone \( P_c \) defines an ordering in \( C[J, E] \) which also denoted by \\( \leq \) here. Obviously, when the cone \( P \) is normal, \( P_c \) is a normal cone in \( C[J, E] \).

Assume that \( V \) is a bounded set in \( E \). The Kuratowski measure of noncompactness \( \alpha(V) \) and the Hausdorff measure of noncompactness \( \beta(V) \) are defined respectively as follow:

\[
\alpha(V) = \inf \{\delta > 0|V \text{ can be expressed as the union } S = \bigcup_{i=1}^{m} V_i \text{ of a finite number of sets } V_i \text{ with diameter } \text{diam}(V_i) \leq \delta\},
\]

\[
\beta(V) = \inf \{\delta > 0|V \text{ can be covered by a finite number of closed balls } V_i \text{ with diameter } \text{diam}(V_i) \leq \delta\}.
\]

The relationship of the two noncompactness measures is

\[
\beta(V) \leq \alpha(V) \leq 2\beta(V). \tag{1.3}
\]
For the basic properties of cones and noncompactness measures, we refer the reader to [2,4]. For convenience, the Kuratowski measure of noncompactness for bounded sets in $E$ and $C[J, E]$ are all denoted by $\alpha(\cdot)$. In the sequel, we denote $B(t) = \{u(t) | u \in B\}$, $(TB)(t) = \{(Tu)(t) | u \in B\}$, $(SB)(t) = \{(Su)(t) | u \in B\}$ for all $B \subset C[J, E]$ with $t \in J$.

**Lemma 1.1.** Let $m \in C^1[J, R^1]$ be such that

$$m'(t) \geq -Mm(t) - N \int_{t_0}^{t} k(t, s)m(s)ds, \quad m(t_0) \geq 0, \quad t \in J, \tag{1.4}$$

where $M \geq 0$ and $N \geq 0$ are two constants satisfying one of the following conditions:

(i) $$NR_0 \frac{a^{2-\alpha}}{1-\alpha} \leq 1; \tag{1.5}$$

(ii) $$aM + \frac{NR_0 a^{2-\alpha}}{1-\alpha} \leq 1. \tag{1.6}$$

Then $m(t) \geq 0$ for all $t \in J$.

**Proof. Case 1.** If the condition (i) is established, let $v(t) = m(t)e^{Mt}$. From (1.4), we have

$$v'(t) \geq -N \int_{t_0}^{t} k^*(t, s)v(s)ds, \quad \forall t \in J, \quad v(t_0) \geq 0, \tag{1.7}$$

where $k^*(t, s) = k(t, s)e^{M(t-s)}$. Now, we prove that

$$v(t) \geq 0, \quad \forall t \in J. \tag{1.8}$$

In fact, if there exists $t_0 \leq t_1 \leq t_0 + a$ such that $v(t_1) < 0$ and let $\max\{v(t) : t_0 \leq t \leq t_1\} = b$, then $b \geq 0$. If $b = 0$, then $v(t) \leq 0$ for all $t_0 \leq t \leq t_1$ and so (1.7) implies that

$$v(t) \geq 0, \quad \forall t_0 \leq t \leq t_1.$$  

Hence we have $v(t_1) \geq v(t_0) = m(t_0)e^{Mt_0} \geq 0$, which contradicts $v(t_1) < 0$.

If $b > 0$, then there exists $t_0 \leq t_2 < t_1$ such that $v(t_2) = b > 0$ and so there exists $t_2 < t_3 < t_1$ such that $v(t_3) = 0$. Then, by the mean value theorem, there exists $t_2 < t_4 < t_3$ such that

$$v'(t_4) = \frac{v(t_3) - v(t_2)}{t_3 - t_2} = \frac{-v(t_2)}{t_3 - t_2} = \frac{-b}{t_3 - t_2} < \frac{-b}{a}. \tag{1.9}$$

On the other hand, from (1.7), we have

$$v'(t_4) \geq -N \int_{t_0}^{t_4} k^*(t_4, s)v(s)ds \geq -N \int_{t_0}^{t_4} k^*(t_4, s)b ds = -b.$$
\[ \geq -N b \int_{t_0}^{t_4} k^*(t_4, s) ds \]
\[ = -N b \int_{t_0}^{t_4} \rho(t_4, s) e^{M(t_4-s)} ds \]
\[ \geq -N b R_0 \int_{t_0}^{t_4} (t_4-s)^{-\alpha} e^{M(t_4-s)} ds \]
\[ \geq -N b R_0 e^{Ma} \int_{t_0}^{t_4} (t_4-s)^{1-\alpha} ds \]
\[ = -N b R_0 e^{Ma} \frac{(t_4-t_0)^{1-\alpha}}{1-\alpha} \]
\[ \geq -N b R_0 e^{Ma} \frac{a^{1-\alpha}}{1-\alpha}. \]

Then from (1.9), we have \( N R_0 e^{Ma} \frac{a^{2-\alpha}}{1-\alpha} > 1 \) which contradicts (1.5). Therefore, (1.8) is true and so \( m(t) \geq 0 \) for all \( t \in J \).

**Case 2.** If the assumption (ii) holds, but the conclusion does not hold, then there exists \( t_1 \in (t_0, t_0 + a] \) such that

\[ m(t_1) = \min_{t \in J} m(t) < 0, \]

and so \( m'(t_1) \leq 0 \). If \( \max_{t_0 \leq t \leq t_1} m(t) \leq 0 \), from (1.4), we have

\[ 0 \geq m'(t_1) \geq -M m(t_1) - N \int_{t_0}^{t_1} k(t_1, s) m(s) ds \geq -M m(t_1) > 0, \]

which is a contradictory statement. Therefore, there exists \( t_2 \in [t_0, t_1) \) such that \( m(t_2) = \max_{t_0 \leq t \leq t_1} m(t) = \mu > 0 \). Then, by the mean value theorem, there exists \( t_3 \in (t_2, t_1) \) such that

\[ m'(t_3) = \frac{m(t_1) - m(t_2)}{t_1 - t_2} < -\frac{\mu}{a}. \]

It follows from (1.4) that

\[ -\frac{\mu}{a} > m'(t_3) \geq -M m(t_3) - N \int_{t_0}^{t_3} \frac{\rho(t_3, s)}{(t_3-s)^\alpha} m(s) ds \]
\[ \geq -M \mu - N R_0 \mu \int_{t_0}^{t_3} \frac{1}{(t_3-s)^\alpha} ds \]
\[ = -M \mu - N R_0 \mu \frac{(t_3-t_0)^{1-\alpha}}{1-\alpha} \]
\[ \geq -M \mu - N R_0 \mu \frac{a^{1-\alpha}}{1-\alpha}, \]

i.e. \( aM + N R_0 \frac{a^{2-\alpha}}{1-\alpha} > 1 \) which contradicts (1.6). The Lemma is proved. \( \square \)
Lemma 1.2. Let \( m \in C[J, R^+] \) be such that
\[
m(t) \leq M_1 \int_{t_0}^{t} m(s) ds + M_2 (t - t_0) \int_{t_0}^{t_0+a} m(s) ds, \ t \in J
\]
where \( M_1 > 0, M_2 \geq 0, \) are constants for satisfying one of the following conditions:
(i) \( aM_2 (e^{aM_1} - 1) < M_1, \) (ii) \( a(2M_1 + aM_2) < 2. \) Then \( m(t) \equiv 0, \ t \in J. \)

Proof. Case 1. If the condition (i) holds, letting \( v(t) = m(t)e^{Mt}, \) then \( m_1(t_0) = 0, \)
\( m_1(t) = m(t), \ t \in J. \) If \( m_1(t_0 + a) \neq 0, \) it follows from (1.10) that
\[
m_1'(t) \leq M_1 m_1(t) + aM_2 m_1(t_0 + a), \ t \in J
\]
and from \( e^{-M_1(t-t_0)} > 0 \) we have
\[
\left( m_1(t)e^{-M_1(t-t_0)} \right)' \leq aM_2 m_1(t_0 + a) e^{-M_1(t-t_0)}, \ t \in J.
\]

Now, we integrate the above inequality between \( t_0 \) and \( t \) with noticing \( m_1(t_0) = 0, \) we can obtain
\[
m_1(t)e^{-M_1(t-t_0)} \leq aM_2 m_1(t_0 + a) \int_{t_0}^{t} e^{-M_1(s-t_0)} ds \leq \frac{aM_2}{M_1} m_1(t_0 + a) \left( 1 - e^{-M_1(t-t_0)} \right), \ t \in J.
\]

By choosing \( t = t_0 + a, \) we can get
\[
aM_2 \left( e^{aM_1} - 1 \right) \geq M_1
\]
which contradicts (i). Consequently, \( m_1(t_0 + a) = \int_{t_0}^{t_0+a} m(s) ds = 0 \) which implies \( m(t) \equiv 0, \ t \in J. \)

Case 2. If the condition (ii) is established, it follows from (1.10) that
\[
m(t) \leq [M_1 + M_2 (t - t_0)] \int_{t_0}^{t_0+a} m(s) ds.
\]

Integrating the above inequality between \( t_0 \) and \( t_0 + a, \) we get
\[
\int_{t_0}^{t_0+a} m(t) dt \leq \left[ aM_1 + \frac{a^2M_2}{2} \right] \int_{t_0}^{t_0+a} m(s) ds.
\]
From the above inequality and condition (ii), it follows that \( \int_{t_0}^{t_0+a} m(t) dt = 0, \) so \( m(t) \equiv 0, t \in J. \) This completes the proof.

Lemma 1.3. If \( B \) is an equicontinuous bounded set in \( C[J, E], \) then \( \alpha(B) = \max_{t \in J} \alpha(B(t)). \)
Lemma 1.4. If $B$ is a equicontinuous bounded set in $\subset C[J,E]$ with $J = [a,b]$, then
\[
\alpha(\{u(t)|u \in B\}) \text{ is continuous with respect to } t \in J \text{ and }
\]
\[
\alpha \left( \left\{ \int_a^b u(t)dt \middle| u \in B \right\} \right) \leq \int_a^b \alpha \left( \{u(t)|u \in B\} \right) dt.
\]

Lemma 1.5. (see [2]) Let $E$ be a separable Banach space, $J = [a,b]$ and $\{u_n\} : J \to E$ be continuous abstract function sequences. If there exists a function $\phi(t)$, $t \in J$, $n = 1, 2, 3, \cdots$, then $\beta \left( \{u_n(t)|n = 1, 2, 3, \cdots\} \right)$ is integrable on $J$ and
\[
\beta \left( \left\{ \int_a^b u_n(t)dt \middle| n = 1, 2, 3, \cdots \right\} \right) \leq \int_a^b \beta \left( \{u_n(t)|n = 1, 2, 3, \cdots\} \right) dt.
\]

Now, we give our assumptions:

$\quad \quad (H_1)$ There exist $v_0$, $\omega_0 \in C^1[J,E]$ such that $v_0(t) \leq \omega_0(t)(t \in J)$ and $v_0$, $\omega_0$ are a lower solution and an upper solution respectively for the initial value problem $[1.1]$, that is
\[
v_0' \leq f(t,v_0,Tv_0, Sv_0), \forall t \in J; \quad v_0(t_0) \leq u_0,
\]
\[
\omega_0 \geq f(t,\omega_0, T\omega_0, S\omega_0), \forall t \in J; \quad \omega_0(t_0) \geq u_0.
\]

$\quad \quad (H_2)$ For any $t \in J$, any $u, v \in [v_0,\omega_0] = \{u \in C[J,E]|v_0 \leq u \leq \omega_0\}$ and $u \leq v$, we have
\[
f(t,v, Tv, Sv) - f(t,u, Tu, Su) \geq -M(v-u) - NT(v-u),
\]
where $M > 0$, $N \geq 0$ are constants satisfying the condition (i) or (ii) in Lemma 1.1.

$\quad \quad (H_3)$ For any $t \in J$ and equicontinuous bounded monotone sequences $B = \{u_n\} \subset [v_0,\omega_0]$, we have
\[
\alpha(f(t, B(t), (TB)(t), (SB)(t)) \leq c_1 \alpha(B(t)) + c_2 \alpha((TB)(t)) + c_3 \alpha((SB)(t)),
\]
where $c_i (i = 1, 2, 3)$ are constants satisfying one of the following two conditions:
\[
\begin{align*}
(i) & \quad ah_0 c_3 \left( 2a(\alpha+c) + 2cR_0 a^{1-\alpha} \right) + 2N aR_0 a^{1-\alpha} < c_1 + M + 2cR_0 a^{1-\alpha} + 2NR_0 a^{1-\alpha}; \\
(ii) & \quad a \left( 2c_1 + 2M + 2cR_0 a^{1-\alpha} + 4R_0 a^{1-\alpha} + ah_0 c_3 \right) < 1.
\end{align*}
\]

2 Main results

Theorem 2.1. Let $E$ be a real Banach space, $P \subset E$ be a normal cone and the conditions $(H_1)$, $(H_2)$, $(H_3)$ be satisfied. Then the initial value problem $[1.1]$ has a minimal solution and a maximal solution $\overline{u}$, $u^* \in C^1[J,E]$ in $[v_0,\omega_0]$, and for the initial value $v_0$ and $\omega_0$, the iterative sequences $\{v_n(t)\}$ and $\{\omega_n(t)\}$ defined by the following formulas converge uniformly to $\overline{u}(t)$, $u^*(t)$ on $J$ according to the norm in $E$ respectively:
\[
v_n(t) = u_0 e^{-M(t-t_0)} + \int_{t_0}^t e^{M(s-t)} \left[ f(s, v_{n-1}(s), (Tv_{n-1})(s), (Sv_{n-1})(s)) \right]
\]
\[
\omega_n(t) = u_0 e^{-M(t-t_0)} + \int_{t_0}^t e^{M(s-t)} \left[ f(s, \omega_{n-1}(s), (T\omega_{n-1})(s), (S\omega_{n-1})(s)) \right]
\]
Moreover, there holds

\[ v_0 \leq v_1 \leq \ldots \leq v_n \leq \ldots \leq u^* \leq \ldots \leq u_1 \leq \omega_0. \] (2.3)

**Proof.** For any \( \eta \in [v_0, \omega_0] \), we consider the initial value problem of linear integro-differential equation in Banach space \( E \):

\[
  u' = g(t) - Mu - NTu, \quad u(t_0) = u_0,
\]

where \( g(t) = f(t, \eta(t), (T\eta)(t), (S\eta)(t)) + M\eta(t) + N(T\eta)(t) \). It is easy to show that \( u \) is a solution of the linear initial value problem (2.4) if and only if \( u \) is the fixed point in \( C[J, E] \) of the following operator

\[
  (Au)(t) = u_0 e^{-M(t-t_0)} + \int_{t_0}^{t} e^{M(s-t)} [g(s) - N(Tu)(s)] ds.
\]

In the following, we will prove there exists \( n_0 \) such that \( A^{n_0} \) is a contraction operator. For any \( u, v \in C[J, E] \), \( t \in J \), it follows from (2.5) that

\[
\| (Au)(t) - (Av)(t) \| \leq N \int_{t_0}^{t} \| T(u - v)(s) \| ds
\]

\[
= N \int_{t_0}^{t} \left[ \int_{t_0}^{s} k(s, \tau) \| u(\tau) - v(\tau) \| d\tau \right] ds
\]

\[
= N \int_{t_0}^{t} \int_{t_0}^{s} \frac{1}{(s - \tau)^{\alpha}} \| u(\tau) - v(\tau) \| d\tau ds
\]

\[
\leq NR_0 \| u - v \|_c \int_{t_0}^{t} \int_{t_0}^{s} \frac{1}{(s - \tau)^{\alpha}} d\tau ds
\]

\[
= \frac{NR_0 (t - t_0)^{2-\alpha}}{(1-\alpha)(2-\alpha)} \| u - v \|_c.
\] (2.6)

In the same way, by (2.5) and (2.6), we have

\[
\| (A^2u)(t) - (A^2v)(t) \| \leq N \int_{t_0}^{t} \| T(Au - Av)(s) \| ds
\]

\[
\leq N \int_{t_0}^{t} \left[ \int_{t_0}^{s} k(s, \tau) \| (Au)(\tau) - (Av)(\tau) \| d\tau \right] ds
\]

\[
= \frac{NR_0 (t - t_0)^{4-2\alpha}}{(1-\alpha)(2-\alpha)(3-\alpha)} \| u - v \|_c.
\]
\[
\begin{align*}
\leq & \ NR_0 \int_{t_0}^{t} \left[ \int_{t_0}^{s} \frac{1}{(s-\tau)^{\alpha}} \ NR_0(\tau-t_0)^{2-\alpha} \|u-v\| d\tau \right] ds \\
= & \ \frac{(NR_0)^2}{(1-\alpha)(2-\alpha)} \|u-v\|_c \int_{t_0}^{t} \left[ \int_{t_0}^{s} \frac{(\tau-t_0)^{2-\alpha}}{(s-\tau)^{\alpha}} d\tau \right] ds \\
\leq & \ \frac{(NR_0)^2}{(1-\alpha)(2-\alpha)} \int_{t_0}^{t} \int_{t_0}^{s} (s-\tau)^{-\alpha} (s-t_0)^{2-\alpha} d\tau ds \\
= & \ \frac{(NR_0)^2}{(1-\alpha)(2-\alpha)} \int_{t_0}^{t} (s-t_0)^{3-2\alpha} ds \\
= & \ \frac{(NR_0)^2}{(1-\alpha)^2(2-\alpha)^2} \|u-v\|_c (t-t_0)^{4-2\alpha}.
\end{align*}
\]

It is easy to prove that by mathematical induction

\[
\|(A^n u)(t) - (A^n v)(t)\| \leq \frac{(NR_0)^n}{n!(1-\alpha)(2-\alpha)^n} (t-t_0)^n (2-\alpha)^n \|u-v\|_c, \ t \in J, \ n = 1, 2, 3, \ldots
\]

Thus

\[
\|A^n u - A^n v\|_c \leq \frac{(NR_0^{\alpha(2-\alpha)n})}{n!(1-\alpha)(2-\alpha)^n} \|u-v\|_c, \ n = 1, 2, 3, \ldots
\]

We can choose \(n_0 \in \{1, 2, 3, \ldots\}\) such that \(\frac{(NR_0^{\alpha(2-\alpha)n})}{n!(1-\alpha)(2-\alpha)^n} < 1\), and so \(A^{n_0}\) a contraction operator in \(C(J, E)\). Therefore, it follows from the principle of contraction mapping that \(A^{n_0}\), that is, \(A\) has a unique fixed point \(u_0\) in \(C(J, E)\) which implies the linear initial value problem \(2.4\) has a unique solution \(u_0\) in \(C(J, E)\). Now, we define a operator

\[
B\eta = u_0
\]

where \(u_0\) is a unique solution for \(\eta\) of the linear initial value problem \(2.4\), and satisfies

\[
u_0' = f(t, \eta(t), (T\eta)(t), (S\eta)(t)) - M(u_0(t) - \eta(t)) - NT(u_0 - \eta)(t), u_0(t_0) = u_0.
\]

Then \(B: [v_0, \omega_0] \rightarrow C(J, E)\), and the iterative sequences \(2.1\) \(2.2\) can be written

\[
v_n = Bv_{n-1}, \ \omega_n = B\omega_{n-1}, \ n = 1, 2, 3, \ldots
\]

Moreover, we claim that the operator \(B\) defined by \(2.7\) satisfies

i)

\[
v_0 \leq Bv_{0}, \ \omega_0 \leq B\omega_{0};
\]

ii)

\[
B\eta_1 \leq B\eta_2, \ \forall \eta_1, \ \eta_2 \in [v_0, \omega_0], \ \eta_1 \leq \eta_2.
\]

Next, we will prove i) and ii). Firstly, we prove the result i). Set \(v_1 = Bv_{0}\), it follows from the definition of \(B\) that
\( v'_1 = f(t, v_0, Tv_0, Sv_0) - M(v_1 - v_0) - NT(v_1 - v_0), \quad v_1(t_0) = u_0. \)  
\( \text{(2.11)} \)

For any \( \varphi \in P^* \), let \( m(t) = \varphi(v_1(t) - v_0(t)) \), it follows from \( \text{(2.11)} \) and the assumption \( (H_1) \) that

\[ m'(t) \geq -Mm(t) - N \int_{t_0}^{t} k(t, s)m(s)ds, \quad m(t_0) \geq 0. \]

Thus, by lemma 1.1, it follows that \( m(t) \geq 0 \) for all \( t \in J \), which implies \( v_1(t) - v_0(t) \geq 0 \) for all \( t \in J \). It follows theorem 2.4.3 in [3] that \( v_0 \leq Bv_0 \). Similarly, we can prove that \( B\omega \leq \omega_0 \). Consequently, the result i) is proved.

Next, we prove ii). Let \( u_{\eta_1} = B\eta_1, \quad u_{\eta_2} = B\eta_2 \), it follows from the hypothesis \( (H_2) \) and the definition of \( B \) that

\[ u'_{\eta_1} - u'_{\eta_2} = f(t, \eta_2, T\eta_2, S\eta_2) - M(u_{\eta_2} - \eta_2) - NT(u_{\eta_2} - \eta_2) \]
\[ -f(t, \eta_1, T\eta_1, S\eta_1) + M(u_{\eta_1} - \eta_1) + NT(u_{\eta_1} - \eta_1) \]
\[ \geq -M(u_{\eta_2} - u_{\eta_1}) - NT(u_{\eta_2} - u_{\eta_1}) \]  
\( \text{(2.12)} \)

and

\[ u_{\eta_2}(t_0) - u_{\eta_1}(t_0) = u_0 - u_0 = \theta. \]  
\( \text{(2.13)} \)

For any \( \varphi \in P^* \), let \( m(t) = \varphi(u_{\eta_2}(t) - u_{\eta_1}(t)) \). From \( \text{(2.12)} \) and \( \text{(2.13)} \), it follows that

\[ m'(t) \geq -Mm(t) - N \int_{t_0}^{t} k(t, s)m(s)ds, \quad m(t_0) = 0 \]

Thus, by lemma 1.1, it follows that \( m(t) \geq 0 \) for all \( t \in J \), which implies \( u_{\eta_2}(t) - u_{\eta_1}(t) \geq \theta, \quad t \in J \), that is, \( B\eta_1 \leq B\eta_2 \). So the result ii) is proved.

Form \( \text{(2.8)} \)-\( \text{(2.10)} \) and observing that \( v_0 \leq \omega_0 \), it follows that

\[ v_0 \leq v_1 \leq \cdots \leq v_n \leq \cdots \leq \omega_n \leq \cdots \leq \omega_1 \leq \omega_0. \]  
\( \text{(2.14)} \)

and \( B \) is a mapping with \([v_0, \omega_0]\) into \([v_0, \omega_0]\).

In the following, we prove that \( \{v_n(t)\} \) converges uniformly to some element \( \overline{u} \in C[J, E] \) in \( J \). By the normality of \( P \), the cone \( P_{c} \) is normal in \( C[J, E] \) which implies the order interval \([v_0, \omega_0]\) is a bounded set in \( C[J, E] \). Then, it follows from \( \text{(2.14)} \) that \( \{v_n\} \) is a bounded set in \( C[J, E] \). On the one hand, for any \( \eta \in [v_0, \omega_0] \), by the conditions \( (H_1) \) and \( (H_2) \), we have

\[ v'_0 + Mv_0 + NTv_0 \leq f(t, v_0, Tv_0, Sv_0) + Mv_0 + NTv_0 \]
\[ \leq f(t, \eta, T\eta, S\eta) + M\eta + NT\eta \]
\[ \leq f(t, \omega_0, T\omega_0, S\omega_0) + M\omega_0 + NT\omega_0 \]
\[ \leq \omega'_0 + M\omega_0 + NT\omega_0. \]

\[ 9 \]

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Lemma 1.3, we have theorem, we see that all the functions \\{v_n(t)\}_{n=1}^\infty \in \mathcal{F} \text{ is a bounded set in } C[J,E]. \text{ On the other hand, the set } \{T\eta|\eta \in [v_0, \omega_0]\} \text{ is also a bounded set in } C[J,E], \text{ because it follows from the boundedness of } [v_0, \omega_0] \text{ that for any } \eta \in [v_0, \omega_0],
\|T\eta(t)\| \leq \int_{t_0}^t k(t, s)\|\eta(s)\|ds 
\leq \|\eta\|c \int_{t_0}^t \frac{\rho(t, s)}{(t-s)^\alpha}ds 
\leq R_0\|\eta\|c \int_{t_0}^t \frac{1}{(t-s)^\alpha}ds 
= R_0\|\eta\|c \frac{(t-t_0)^{1-\alpha}}{1-\alpha}.
Therefore, \{f(t, \eta, T\eta, S\eta)|\eta \in [v_0, \omega_0]\} \text{ is a bounded set in } C[J,E]. \text{ Thus, from}
\begin{align*}
v'_n &= f(t, v_{n-1}, Tv_{n-1}, Sv_{n-1}) - M(v_n - v_{n-1}) - NT(v_n - v_{n-1}), t \in J, n = 1, 2, 3, \cdots, (2.15)
\end{align*}
\text{it follows that } \{v'_n|n = 1, 2, 3, \cdots\} \text{ is a bounded set in } C[J,E]. \text{ Applying the mean value theorem, we see that all the functions } \{v_n(t)|n = 1, 2, 3, \cdots\} \text{ is equicontinuous on } J. \text{ From Lemma 1.3 we have}
\alpha(\{v_n|n = 1, 2, 3, \cdots\}) = \max_{t \in J}(\{v_n(t)|n = 1, 2, 3, \cdots\}). \quad (2.16)
\text{Now, we prove } \alpha(\{v_n|n = 1, 2, 3, \cdots\}) = 0. \text{ From (2.4), (2.5), (2.7) and (2.8), it follows that}
v_n(t) = u_0 e^{-M(t-t_0)} + \int_{t_0}^t e^{M(s-t)} [f(s, v_{n-1}(s), (Tv_{n-1})(s), (Sv_{n-1})(s)) 
\quad + M v_{n-1}(s) - NT(v_n - v_{n-1})(s)]ds. \quad (2.17)
\text{Let } m(t) = \alpha(\{v_n(t)|n = 1, 2, 3, \cdots\}), \text{ then } m(t_0) = \alpha(\{u_0\}) = 0, \ m \in C[J, R^+]. \text{ For every } n, \text{ by the continuity of } v_n(t), \ \{v_n(t)|t \in J\} \text{ is a separable set in } E, \text{ so } \{v_n(t)|t \in J, n = 1, 2, 3, \cdots\} \text{ is a separable set in } E. \text{ Thus, we can assume that } E \text{ is a separable Banach space without loss of generality (otherwise, the closed subspace in } E \text{ is spanned by } \{v_n(t)|t \in J, n = 1, 2, 3, \cdots\} \text{ can be used in place of } E). \text{ By (2.17), (1.3) and Lemma 1.5 and observing } 0 < e^{M(s-t)} \leq 1, \ (t, s) \in D, \text{ we can obtain}
\begin{align*}
m(t) & \leq \alpha \left( \int_{t_0}^t e^{M(s-t)} [f(s, B(s), (TB)(s), (SB)(s)) + MB(s) - NT(B_1 - B)(s)]ds \right) 
\leq 2\beta \left( \int_{t_0}^t e^{M(s-t)} [f(s, B(s), (TB)(s), (SB)(s)) + MB(s) - NT(B_1 - B)(s)]ds \right) 
\leq 2 \int_{t_0}^t \beta [f(s, B(s), (TB)(s), (SB)(s)) + MB(s) - NT(B_1 - B)(s)]ds
\end{align*}
\[
\leq 2 \int_{t_0}^{t} \left[ \beta \left( f(s, B(s), (TB)(s), (SB)(s)) \right) \\
+ M \beta(B(s)) + N \beta(T(B_1 - B)(s)) \right] ds.
\]

where \( B(s) = \{v_n(s) | n = 0, 1, 2, \ldots \} \), \( B_1(s) = \{v_n(s) | n = 1, 2, 3, \ldots \} \). By the condition \((H_3)\) and \((1.3)\), we have

\[
\beta \left( f(s, B(s), (TB)(s), (SB)(s)) \right) \\
\leq \alpha \left( f(s, B(s), (TB)(s), (SB)(s)) \right) \\
\leq c_1 \alpha(B(s)) + c_2 \alpha((TB)(s)) + c_3 \alpha((SB)(s)).
\]

From the uniform boundedness of \( B(s) \) and uniform continuity of \( h(t, s) \), it easy to prove \((SB)(s)\) is a equicontinuous bounded set, so it follows from Lemma 1.4 that

\[
\alpha((SB)(s)) = \alpha \left( \int_{t_0}^{t_0+a} h(s, \tau) B(\tau) d\tau \right) \leq h_0 \int_{t_0}^{t_0+a} m(\tau) d\tau.
\]

Now, we consider dealing with \( \alpha((TB)(s)) \). Firstly,

\[
\int_{t_0}^{s} k(s, \tau) d\tau = \int_{t_0}^{s} \frac{\rho(s, \tau)}{(s-\tau)^\alpha} d\tau \leq R_0 \int_{t_0}^{s} \frac{1}{(s-\tau)^\alpha} d\tau \leq \frac{R_0 a^{1-\alpha}}{1-\alpha}.
\]

Since \( B(s) \) is equicontinuous bounded sequences and \( \alpha(B(s)) = m(s) \), there exists a partition \( B(s) = \bigcup_{i=1}^{l} B_i \) such that the partition \((TB)(s) = \bigcup_{i=1}^{l} TB_i \) exists, where \( TB_i = \{ \int_{t_0}^{s} k(s, \tau) v_i(\tau) d\tau | v_i \in B_i \} \), so we have

\[
diam(TB_i) = \sup_{v_i^1, v_i^2 \in B_i} \left\| \int_{t_0}^{s} k(s, \tau) [v_i^1(\tau) - v_i^2(\tau)] d\tau \right\| \\
\leq \frac{R_0 a^{1-\alpha}}{1-\alpha} \sup_{v_i^1, v_i^2 \in B_i} \left\| v_i^1(\tau) - v_i^2(\tau) \right\| \\
= \frac{R_0 a^{1-\alpha}}{1-\alpha} diam(B_i) \\
< \frac{R_0 a^{1-\alpha}}{1-\alpha} \alpha(B(s)) + \frac{R_0 a^{1-\alpha}}{1-\alpha} \cdot \varepsilon.
\]

By using the arbitrariness of \( \varepsilon \), we have

\[
\alpha(TB(s)) \leq \frac{R_0 a^{1-\alpha}}{1-\alpha} \alpha(B(s)) = \frac{R_0 a^{1-\alpha}}{1-\alpha} m(s),
\]

and by \((1.3)\), we have

\[
\beta(T(B_1 - B)(s)) \leq \alpha(T(B_1 - B)(s)) \leq \frac{2R_0 a^{1-\alpha}}{1-\alpha} m(s).
\]
Thus, it follows from (2.18)-(2.22) that
\[
m(t) \leq 2 \int_{t_0}^{t} \left[ c_1 m(s) + \frac{c_2 R_0^\alpha \alpha - 1}{1 - \alpha} m(s) + c_3 h_0 \int_{t_0}^{\tau_0 + a} m(\tau) d\tau \right. \\
+ \left. M m(s) + \frac{2NR_0^\alpha \alpha - 1}{1 - \alpha} m(s) \right] ds \\
= 2 \left( c_1 + M + \frac{c_2 R_0^\alpha \alpha - 1}{1 - \alpha} + \frac{2NR_0^\alpha \alpha - 1}{1 - \alpha} \right) \int_{t_0}^{t} m(s) ds \\
+ 2h_0 c_3 (t - t_0) \int_{t_0}^{\tau_0 + a} m(s) ds.
\]

Therefore, from Lemma 1.2 and the conditions (i)(ii) of the assumption (H3), we have \( m(t) \equiv 0, \ t \in J \) which implies \( \alpha \{v_n|n = 1, 2, 3, \cdots \} = 0 \) from (2.16), that is, \( v_n \subset [v_0, \omega_0] \) is a relatively compact set in \( C[J,E] \). Thus there exists a subsequence \( \{v_{n_k}\} \subset \{v_n\} \) and some \( \bar{v} \in [v_0, \omega_0] \) such that \( \{v_{n_k}\} \) converges to \( \bar{v} \) in norm \( \| \cdot \|_c \). Further, from (2.14) and the normality of \( P_c \), it is easy to prove that \( \{v_n\} \) converges uniformly to \( \bar{u}(t) \) on \( J \) according to the norm in \( E \). Similarly, we can prove that \( \{\omega_n(t)\} \) converges uniformly to some \( u^* \in [v_0, \omega_0] \) on \( J \) according to the norm in \( E \). Clearly, the result (2.3) is true.

Finally, we prove that \( \bar{u} \) and \( u^* \) are a minimal solution and a maximal solution respectively of the initial value problem (1.1). Let
\[
\bar{u}_n(t) = -M(v_n(t) - v_{n-1}(t)) - NT(v_n - v_{n-1})(t), \ t \in J, \ n = 1, 2, 3, \cdots.
\]
Since \( \{v_n(t)\} \) converges uniformly to \( \bar{u}(t) \) on \( J \), it is easy to prove \( \|u_n\| c \to 0(n \to \infty) \). Setting \( \varepsilon_n = \|u_n\| c \), from (2.15), we get
\[
v_n'(t) = f(t, v_{n-1}, Tv_{n-1}, Sv_{n-1}) + u_n(t), \ v_n(t_0) = u_0, \ \|u_n(t)\| \leq \varepsilon_n, \ t \in J.
\]
Applying Corollary 2.1.1 in [4], we know \( \bar{v} \) is a solution of the initial value problem (1.1). Similarly, we can prove that \( \omega^* \) is also a solution of the initial value problem (1.1). If \( u \) is a solution in \( [v_0, \omega_0] \) of the initial value problem (1.1), then \( Bu = u \), so by \( v_0 \leq u \leq \omega_0 \) and (2.8)-(2.10), it is easy to obtain
\[
v_n \leq u \leq \omega_n, \ n = 1, 2, 3, \cdots.
\]
Letting \( n \to \infty \) in above formula, we get \( \bar{u} \leq u \leq u^* \). Consequently, \( \bar{u}, u^* \) are the minimal solution and maximal solution of the initial value problem (1.1) respectively. This completes the proof.

\[\square\]

References


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Solving the multicriteria transportation equilibrium system problem with nonlinear path costs

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Abstract. In this paper, we present an self-adaptive algorithm for solving the multicriteria transportation equilibrium system problem with variable demand and nonlinear path costs. The path cost function considered is comprised of three attributes, travel time, toll and travel fares, that are combined into a nonlinear generalized cost. Travel demand is determined endogenously according to a travel disutility function. Travelers choose routes with the minimum overall generalized costs. Numerical experiments are conducted to demonstrate the feasibility of the algorithm to this class of transportation equilibrium system problems.

Key Words and Phrases: multicriteria, general networks, nonlinear path costs, transportation equilibrium system

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1 Introduction

Usually, there are more than one kind of goods transported through the traffic network, in reality. As we know, the transportation cost of one kind of goods can be affected by other kinds of goods under the same traffic network. In detail, the flows of different kinds of goods are not independent. Generally, in 2010, He et al. [1] called this problem as dynamic traffic network equilibrium system. Several authors (see, for instance, [2-5]) study the model with elastic demands and develop some results in this context theoretical features and numerical procedures. For example, in the general economic case, the equilibrium cost will affect to the market demand of goods, so the O-D pair demand of these goods depends on the equilibrium cost and the equilibrium distribution. Therefore, it is reasonable to consider the traffic equilibrium problem with elastic demand when there are many kinds of goods transported through the same traffic network. At the same time, the travel cost function is considered widely and deeply. It is generally accepted that travelers consider a number of criteria (e.g., time, money, distance, safety, route complexity, etc.) when selecting routes. Presumably, these criteria are then combined in some manner to form a generalized cost for each particular route or path under consideration, and a route selected based on minimization of the generalized cost of the trip. Most commonly, it is assumed that travelers select the ‘best’ route based on either a single criterion, such as travel time, or several criteria using a linear (or additive) path cost function. However, as pointed out by Gabriel and Bernstein [6], there are many situations in which the linear path cost function is inadequate for addressing factors affecting a variety of transportation policies. Such factors include: (i) Nonlinear valuation of travel time—small amounts of time are valued proportionately less than larger amounts of time. (ii) Emissions fees—emissions of hydrocarbons and carbon monoxide are a nonlinear function of travel times. (iii) Path-specific tolls and fares—most existing fare and toll pricing structures are not directly proportional to either travel time or distance. These, and other such factors, are generally difficult to accommodate without explicitly using path flows in the formulation and solution, particularly for traffic equilibrium problems involving multi-dimensional nonlinear path costs. Despite the obvious usefulness of incorporating multiple criteria and relaxing the assumption of linear path costs for an important class of traffic equilibrium problems, there have been relatively few attempts to incorporate multiple criteria within route choice modeling. Under the assumption that the nonlinear path cost function is known a priori, Scott and Bernstein [7] solved a constrained shortest path problem (CSPP) to generate a set of Pareto optimal paths and then identify the best path by evaluating the cost values of the alternative paths. In a later study, Scott and Bernstein [8] embedded the CSPP into the gradient projection method to solve the non-additive...
traffic equilibrium problem. Using a new gap function recently proposed by Facchinei and Soares [9], Lo
and Chen [10] reformulated the nonadditive traffic equilibrium problem as an equivalent unconstrained
optimization and solved a special case involving fixed demand and route-specific costs. Chen et al. [11]
provided a projection and contraction algorithm for solving the elastic traffic equilibrium problem with
route-specific costs. Recently, some formulations and properties of the non-additive traffic equilibrium
models were also explored, such as the nonlinear time/money relation [12], the uniqueness and convexity
of the bicriteria traffic equilibrium problem [13]. Furthermore, Altman and Wynter [14] discussed the non-
additive cost structures in both transportation and telecommunication networks. However, there are few
results to discuss the problem related to the transportation network system for the nonlinear multicriteria
transportation cost functions. On the other hand, Verma [15] investigated the approximation solvability
of a new system of nonlinear variational inequalities involving strongly monotone mappings. In 2005,
In 2007, Shi [17] proposed a new self-adaptive iterative method for solving nonlinear variational inequality
system (SNVI) and proved the convergence of the proposed method. The numerical examples were given
to illustrate the efficiency of the proposed method. In this paper, we consider the traffic equilibrium
problem with variable demand, fixed tolls, and a nonlinear path cost function. We first discuss the
multicriteria traffic equilibrium problem and its equivalent nonlinear variational inequality formulation,
problem with variable demand, fixed tolls, and a nonlinear path cost function. We first discuss the

2 Preliminaries

Without loss of generality, we consider the case that there are only two kinds of goods transported
through the network. Suppose that a traffic network consists of a set N of nodes, a set Ω of origin-
destination (O/D) pairs, and a set R of routes. Each route r ∈ R links one given origin-destination pair
ω ∈ Ω. The set of all r ∈ R which links the same origin-destination pair ω ∈ Ω is denoted by R(ω). Assume
that n is the number of the route in R and m is the number of origin-destination (O/D) pairs in Ω. Let
vector \( H^1 = (H^1_1, H^1_2, \ldots, H^1_n, \ldots, H^1_n)^T \in R^n \) i = 1, 2 denote the flow vector for the two kinds of goods,
where \( H^1_r, r \in R \), denotes the flow in route \( r \in R \). A feasible flow has to satisfy the capacity restriction
principle: \( \lambda^i_r \leq H^i_r \leq \mu^i_r \), for all \( r \in R \) and a traffic conservation law: \( \sum_{r \in R(\omega)} H^1_r = \rho^i(\lambda^1, \lambda^2) \), for
all \( \omega \in \Omega \), where \( \lambda \) and \( \mu \) are given in \( R^n \), is the travel demand related to the given pair \( \omega \in \Omega \), and \( \rho^i(\lambda^1, \lambda^2) \geq 0 \) denotes the travel demand vector, which generally depends on equilibrium cost and,

Thus the set of all feasible flows is given by

\[ K_i(H^1, H^2) := \{ H \in R^n \mid \lambda^1 \leq H \leq \mu^1, \Phi H = \rho^i(H^1, H^2) \} \]  

(2.1)

where \( \Phi = (\delta_{wr})_{m \times n} \) is defined as

\[ \delta_{wr} = \begin{cases} 1 & \text{if } r \in R(\omega) \\ 0 & \text{Otherwise} \end{cases} \]

Thus the set of feasible flows is given by \( K_1(H^1, H^2) \times K_2(H^1, H^2) \). We call that is a flow of the traffic
network system with elastic demands. As pointed out by Gabriel and Bernstein [6], the linear assumption
is rather restrictive and cannot adequately model certain important applications.

Let mapping \( C^i : K \rightarrow R^n \) be the cost function of the ith kinds of goods for \( i = 1, 2 \). \( C^i_r(H^1, H^2) \) gives
the marginal cost of transporting one additional unit of the ith kind of goods under the rth route. For the
multicriteria traffic equilibrium problem with nonlinear path costs based on travel time, toll and
transportation fares, a possible nonlinear path cost function can be the following form:

\[ C^i_r(H^1, H^2) = g_r(\sum_{a \in A} \delta^r_{pa} \mu^i_a(H^1, H^2) + \sum_{a \in A} \delta^r_{pa} \tau^i_a + \sum_{a \in A} \delta^r_{pa} f^i_a(H^1, H^2), \]  

(2.2)
Where \(g_r\) is a nonlinear function describing the value-of-time for path \(r\), \(\tau_a\) is the toll on link \(a\), and \(f_a\) is the transportation fare function on link \(a\).

**Definition 2.1.** \((H^1, H^2) \in K_1(H^1, H^2) \times K_2(H^1, H^2)\) is an equilibrium flow if and only if for all \(\omega \in \Omega\) and \(q, s, p, r \in R(\omega)\) there holds

\[
\begin{align*}
C^1_q(H^1, H^2) < C^1_s(H^1, H^2) & \Rightarrow H^1_q = \mu^1_q \quad \text{or} \quad H^1_s = \lambda^1_s, \quad (3.1) \\
C^2_p(H^1, H^2) < C^2_s(H^1, H^2) & \Rightarrow H^2_p = \mu^2_p \quad \text{or} \quad H^2_s = \lambda^2_s.
\end{align*}
\]

3 Existence and Uniqueness of the solution for the multicriteria transportation equilibrium system problem

The following result establishes relationship between the system of dynamic traffic equilibrium problem and a system of variational inequalities.

**Theorem 3.1.** \((H^1, H^2) \in K_1(H^1, H^2) \times K_2(H^1, H^2)\) is an equilibrium flow if and only if,

\[
\begin{align*}
< C^1(H^1, H^2), F^1 - H^1 > & \geq 0 \quad \forall F^1 \in K_1(H^1, H^2), \quad (3.1) \\
< C^2(H^1, H^2), F^2 - H^2 > & \geq 0 \quad \forall F^2 \in K_2(H^1, H^2),
\end{align*}
\]

Proof. First assume that (3.1) holds and (2.3) does not hold. Then there exist \(\omega \in \Omega\) and \(q, s, p, r \in R(\omega)\) such that

\[
\begin{align*}
C^1_q(H^1, H^2) < C^1_s(H^1, H^2), \quad H^1_q < \mu^1_q, \quad H^1_s > \lambda^1_s, \quad i = 1, 2. \quad (3.2)
\end{align*}
\]

Let \(\delta_i = \min\{\mu^1_q - H^1_q, h^1_q - \lambda^1_s\}, i = 1, 2\).

Then \(\delta_i > 0, i = 1, 2\).

We define a vector \(F_i \in K_i(H^1, H^2), i = 1, 2\), whose components are

\[
\begin{align*}
F^i_q(t) = H^i_q + \delta_i, \quad F^i_s(t) = H^i_s - \delta_i, \quad F^i_r = H^i_r,
\end{align*}
\]

when \(r \neq q, s\).

Thus,

\[
< C^i(H^1, H^2), F^i - H^i > = \sum_{j=1}^n C^i_{q_j}(H^1, H^2)(F^i_j - H^i_j) = \delta_i(C^i_q(H^1, H^2) - C^i_s(H^1, H^2)) < 0, \quad (3.4)
\]

and so (3.1) is not satisfied. Therefore, it is proved that (3.1) implies (2.4).

Next, assume that (2.4) holds. That is

\[
\begin{align*}
C^i_q(H^1, H^2) < C^i_s(H^1, H^2) & \Rightarrow H^i_q = \mu^i_q, \quad \text{or} \quad H^i_s = \mu^i_s, \quad i = 1, 2. \quad (3.5)
\end{align*}
\]

Let \(F^i \in K_i(H^1, H^2)\) for \(i = 1, 2\). Then (3.1) holds from Definition 2.1. The proof is completed. Furthermore, we discuss the existence and uniqueness of the solution for the dynamic traffic equilibrium system (3.1). In order to get our main results, the following definitions will be employed.

**Definition 3.2.** \(C^i(x, y)(i = 1, 2)\) is said to be \(\theta\)-strictly monotone with respect to \(x\) on \(K_1(H^1, H^2) \times K_2(H^1, H^2)\) if there exists \(\theta > 0\) such that

\[
< C^1(x, y) - C^1(x_2, y), x_1 - x_2 > \geq \theta\|x_1 - x_2\|_2^2, \quad (3.6)
\]

\(\forall x_1, x_2 \in K_1(H^1, H^2), \forall y \in K_2(H^1, H^2)\).
Definition 3.3. \( C^i(x,y)(i = 1, 2) \) is said to be \( L \)-Lipschitz continuous with respect to \( x \) on \( K_1(H^1, H^2) \times K_2(H^1, H^2) \) if there exists \( \theta > 0 \) such that

\[
\|C^i(x_1, y) - C^i(x_2, y)\|_2 \leq L\|x_1 - x_2\|_2,
\]

\( \forall x_1, x_2 \in K_1(H^1, H^2), \forall y \in K_2(H^1, H^2) \).

Remark 3.4. Based on Definitions 3.2 and 3.3, we can similarly define the \( \theta \)-strict monotonicity and \( L \)-Lipschitz continuity of \( C^i(x, y) \) with respect to \( y \) on \( K_1(H^1, H^2) \times K_2(H^1, H^2) \), for \( i = 1, 2 \).

Theorem 3.5. \((H^1, H^2) \in K_1(H^1, H^2) \times K_2(H^1, H^2)\) is an equilibrium flow if and only if there exist \( \alpha > 0 \) and \( \beta > 0 \) such that

\[
H^1 = P_{K_1}(H^2 - \alpha C^1(H^1, H^2)),
\]

\[
H^2 = P_{K_2}(H^2 - \beta C^1(H^1, H^2)),
\]

where \( P_{K_i} : R^n \rightarrow K_i(H^1, H^2) \) is a projection operator for \( i = 1, 2 \).

Proof. The proof is analogous to that of Theorem 5.2.4 of [18].

Let \( \|(x, y)_1\| \) be the norm on space \( K_1(H^1, H^2) \times K_2(H^1, H^2) \) defined as follows:

\[
\|(x, y)_1\| = \|x\|_2 + \|y\|_2, \forall x \in K_1(H^1, H^2), y \in K_2(H^1, H^2).
\]

It is easy to see that \((K_1(H^1, H^2) \times K_2(H^1, H^2), \|\cdot\|_1)\) is a Banach space. Similar to Theorem 3.9 in He et al. [1], one can easily obtain the following theorem, the proof is omitted.

Theorem 3.6. Suppose that \( C^1(H^1, H^2) \) is \( \theta_1 \)-strictly monotone and \( L_{11} \)-Lipschitz continuous with respect to \( H^1 \), and \( L_{12} \)-Lipschitz continuous with respect to \( H^2 \) on \( K_1(H^1, H^2) \times K_2(H^1, H^2) \). Suppose that \( C^2(H^1, H^2) \) is \( L_{21} \)-Lipschitz continuous with respect to \( H^1 \), \( \theta_2 \)-strictly monotone, and \( L_{22} \)-Lipschitz continuous with respect to \( H^2 \) on \( K_1(H^1, H^2) \times K_2(H^1, H^2) \). If there exist \( \alpha > 0 \) and \( \beta > 0 \) such that

\[
1 - 2\gamma\theta_1 + \alpha^2L_{11}^2 + \beta L_{21} < 1,
\]

\[
1 - 2\gamma\theta_2 + \beta^2L_{22}^2 + \alpha L_{12} < 1,
\]

then problem (3.1) admits unique solution.

Remark 3.7. If \( f^i_j(H^1, H^2) \) is \( \hat{\theta}^i_j \)-strictly monotone with respect to \( H^1 \) and \( g^i_j \circ \sum_{j=1}^n \delta_{pj}l^i_j \) is \( \hat{\theta}^j_i \)-strictly monotone with respect to \( H^1 \), then

\[
\theta_1 = \sum_{j=1}^n (\hat{\theta}^i_j + \delta_{pj}l^i_j).
\]

In fact,

\[
< C^1_j(H^1, H^2) - C^2_j(\hat{H}^1, H^2), H^1 - \hat{H}^1 >
\]

\[
= g_i \left( \sum_{j=1}^n \delta_{pj}l^i_j(H^1, H^2) \right) + \sum_{j=1}^n \delta_{pj}l^i_j + \sum_{j=1}^n \delta_{pj}l^i_j(H^1, H^2) - g_j \left( \sum_{j=1}^n \delta_{pj}l^i_j(\hat{H}^1, H^2) \right) \]

\[
+ \sum_{j=1}^n \delta_{pj}l^i_j + \sum_{j=1}^n \delta_{pj}l^i_j(\hat{H}^1, H^2), H^1 - \hat{H}^1 >
\]

\[
\geq \sum_{j=1}^n (\hat{\theta}^i_j + \delta_{pj}l^i_j)\|H^1 - \hat{H}^1\|^2
\]

So,

\[
< C_j(H^1, H^2) - C_j(\hat{H}^1, H^2), H^1 - \hat{H}^1 > \geq \theta_1\|H^1 - \hat{H}^1\|.
\]
4 Algorithms for solving the multicriteria transportation equilibrium system problem

Here, we describe an iterative algorithm with fixed step-sizes, and also describe a self-adaptive algorithm, which uses a self-adaptive strategy of step-size choice.

Algorithm 4.1 Iterative Method with fixed step-sizes
Step 1. Given $\epsilon > 0, \alpha, \beta \in (0, 1)$, and $(H_1^0, H_2^0) \in K_1(H^1, H^2) \times K_2(H^1, H^2)$, set $k = 0$.
Step 2. Get the next iterate:
$$H^{1,k+1} = P_{K_1}(H^{2,k} - \alpha C^1(H^{1,k}, H^{2,k}),$$
$$H^{2,k+1} = P_{K_2}(H^{2,k} - \beta C^1(H^{1,k}, H^{2,k}).$$
Step 3. Compute $r_1 = \|H^{1(k+1)}_1 - H^{1(k)}_1\|$, $r_2 = \|H^{2(k+1)}_2 - H^{2(k)}_2\|$, if $r_1, r_2 < \epsilon$, then stop; otherwise, $k = k + 1$, go to step 2.

Algorithm 4.2 SI method
Step 1. Given $\epsilon > 0, \gamma \in \{1, 2\}, \mu (0, 1), \rho > 0, \delta (0, 1), \delta_0 (0, 1)$, and $\mu_0 \in H$, set $k = 0$.
Step 2. Set $\rho_k = \rho$, if $\|r(H^{1(k)}, \rho)\| < \epsilon$ and $\|r(H^{1k}, \rho)\| < \epsilon$, then stop; otherwise, find the smallest nonnegative integer $m_k$, such that $\rho_k = \mu m_k$ satisfying
$$\|\rho_k(C^1(H^{1k}, H^{2k}) - C^1(w^k, H^{2k}))\| \leq \delta \|r(x^k, \rho_k)\|, \tag{4.1}$$
where $w^k = P_K[H^{1k} - \rho_k C^1(H^{1k}, H^{2k})]$. Let $\rho_k(C^1(H^{1k}, H^{2k}) - C(w^k, H^{2k})) \leq \delta_0 \|r(x^k, \rho_k)\|$, then set $\rho = \rho_k / \mu$, else set $\rho = \rho_k$. Set $k = k + 1$, and go to Step 2.

Remark 4.2. Note that Algorithm 4.2 is obviously a modification of the standard procedure. In Algorithm 4.2, the searching direction is taken as $H^{1k} - \gamma d(H^{1k}, \rho_k)$, which is closely related to the projection residue, and differs from the standard procedure. In addition, the self-adaptive strategy of step-size choice is used. The numerical results show that these modifications can introduce computational efficiency substantially.

Theorem 4.3. Suppose that $C^1(H^1, H^2)$ is $\theta_1$-strictly monotone and $L_{11}$-Lipschitz continuous with respect to $H^1$, and $L_{12}$-Lipschitz continuous with respect to $H_2$ on $K_1(H^1, H^2) \times K_2(H^1, H^2)$. Suppose that $C^2(H^1, H^2)$ is $L_{22}$-Lipschitz continuous with respect to $H^1$, $\theta_2$-strictly monotone, and $L_{22}$-Lipschitz continuous with respect to $H^2$ on $K_1(H^1, H^2) \times K_2(H^1, H^2)$. Let $H^{1*}, H^{2*} \in K$ form a solution set for the SNVI (2.1) and let the sequences $\{H^{1k}\}$ and $\{H^{2k}\}$ be generated by Algorithm 4.2. If $0 < \eta < \sqrt{1 - 2\theta_1 + 2\rho^2 L_{11}^2(1 + \gamma L_{22})/(1 - \gamma L_{22}) + \sqrt{2\rho^2 L_{11}^2 + 2\rho L_{11}} < 1$, then the sequence $\{H^{1k}\}$ converges to $H^{1*}$ and the sequence $\{H^{2k}\}$ converges to $H^{2*}$, for $0 < \rho < 2\eta/\delta^2$. Proof. Since $(H^{1*}, H^{2*})$ is a solution of transportation equilibrium system (3.2), it follows from Theorem 3.5 that
$$H^{1*} = P_{K_1}[H^{2*} - \rho C^1(H^{1*}, H^{2*})],$$
$$H^{2*} = P_{K_2}[H^{1*} - \gamma C^2(H^{1*}, H^{2*})] \tag{4.4}$$
Applying Algorithm 4.2, we know
\[ \|H^{1,k+1} - H^{1*}\| = \|P_{K_1}[H^{2k} - \rho C^1(H^{1k}, H^{2k})] - P_{K_1}[H^{2k} - \rho C^1(H^{1*}, H^{2*})]\]
\[ \leq \|H^{2k} - H^{2*} - \rho C^1(H^{1k}, H^{2k}) + \rho C^1(H^{1*}, H^{2*})\| \]

Since \( T \) is r-strongly monotone and s-Lipschitz continuous, we know
\[ \|H^{2k} - H^{2*}\|^2 \leq 2\rho < C^1(H^{1k} - H^{2k} - C^1(H^{1*}, H^{2*}) + \rho^2\|C^1(H^{1k}, H^{2k}) - C^1(H^{1*}, H^{2*})\|) \]
\[ \|H^{2k} - H^{2*}\|^2 \leq 2\rho^2\|\|H^{1k} - H^{1*}\|^2 + \rho^2\|C^1(H^{1k}, H^{2k}) - C^1(H^{1*}, H^{2*})\| \]
\[ \|H^{2k} - H^{2*}\|^2 \leq (1 - 2\rho^2 + 2\rho^2 L_{12}^2)\|H^{2k} - H^{2*}\|^2 + (2\rho^2 L_{11}^2 + 2\rho L_{11})\|H^{1k} - H^{1*}\|^2 \]

It follows that
\[ \|H^{1,k+1} - H^{1*}\| \leq \sqrt{1 - 2\rho^2 + 2\rho^2 L_{12}^2}\|H^{2k} - H^{2*}\|^2 + 2\rho^2 L_{11}^2 + 2\rho L_{11}\|H^{1k} - H^{1*}\|. \] (4.5)

Next, we consider
\[ \|H^{2k} - H^{2*}\| = \|P_{K_2}[H^{1k} - \gamma d(H^{1k}, \rho_k) - \gamma C^2(H^{1k}, H^{2k})] - P_{K_2}[H^{1*} - \gamma C^2(H^{1*}, H^{2*})]\| \]
\[ \leq \|H^{1k} - \gamma d(H^{1k}, \rho_k) - \gamma C^2(H^{1k}, H^{2k}) - H^{1*} + \gamma C^2(H^{1*}, H^{2*})\| \]
\[ \leq \|H^{1k} - \gamma d(H^{1k}, \rho_k) - H^{1*}\| + \|\gamma C^2(H^{1k}, H^{2k}) - C^2(H^{1*}, H^{2*})\| \]
where we use the property of the operator \( P_{K_2} \). Now, we consider
\[ \|H^{1k} - H^{1*}\|^2 - 2\gamma < H^{1k} - H^{1*}, d(H^{1k}, \rho_k) > + \gamma^2\|\gamma d(H^{1k}, \rho_k)\|^2 \]
\[ \leq \|H^{1k} - H^{1*}\|^2, \] (4.7)
where we use the definition of \( d(H^{2k}, \rho_k) \).

It follows that
\[ \|H^{2k} - H^{2*}\| \leq (1 + \gamma L_{21})\|H^{1k} - H^{1*}\|^2 + \gamma L_{22}\|H^{2k} - H^{2*}\|. \] (4.8)

From (4.5) to (4.8), we know
\[ \|H^{1,k+1} - H^{1*}\| \leq (1 - 2\rho^2 + 2\rho^2 L_{12}^2(1 + \gamma L_{21})/(1 - \gamma L_{22}) + \sqrt{2\rho^2 L_{11}^2 + 2\rho L_{11}})\|H^{1k} - H^{1*}\|. \] (4.9)

Since \( 0 < \overline{\rho} < 1 \), from (4.9), we know \( H^{1k} \to H^{1*} \). Thus from (4.8), we know \( H^{2k} \to H^{2*} \).

5 Numerical results

In this section, we presented some numerical results for the proposed method. We consider a simple traffic network consisting of two nodes, only a origin-destination (O/D) pair, and a set \( R \) of routes. Each route \( r \in R \) links the origin-destination pair in parallel. Assume that \( n \) is the number of the route in \( R \).

Let \( C^1(H_1, H_2) = DH_1(t) + c_1^T H_2(t), C^2(H_1, H_2) = DH_1(t) + c_2^T H_2(t), \) where
\[ D = \begin{bmatrix} 4 & -2 & \cdots & \cdots \\ 1 & 4 & \cdots & \cdots \\ \cdots & \cdots & 4 & -2 \\ \cdots & \cdots & 1 & 4 \end{bmatrix}, \]
\[ c_1 = (-1, -1, \cdots, -1)^T, \quad c_2 = (1, 1, \cdots, 1)^T \]

\( H_1(t) = H_1(t) \in R^n, H_1(t) = H_2(t) \in R^n \), let
\[ K_1(H_1, H_2) = \{H_1|H_1(t) \in [l, u], H_1^i + H_2^i \leq 2000, i = 1, 2, \cdots, n\}, \]
\[ K_2(H_1, H_2) = \{ H_1 | H_1 \in [l, u], H_1^i + H_2^i \leq 2000, i = 1, 2, \cdots, n \} \]

where \( l = (0, 0, \cdots, 0)^T \), \( u = (1000, 1000, \cdots, 1000)^T \). The calculations are started with vectors \( H_1 = (0, 0, \cdots, 0)^T \), \( H_2 = (5, 5, \cdots, 5)^T \) and stopped whenever \( r_1, r_2 < 10^{-5} \). Table 1 gives the numerical results of Algorithms 4.1. Table 2 gives the numerical results of Algorithms 4.2.

Comparing Table 2 and Table 1, it show that Algorithm 4.2 is very effective for the problem tested. In addition, it seems that the computational time and the iteration numbers are not very sensitive to the problem size.

Table 1: Computation performance with different scales by Algorithm 4.1

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<th>Iteration</th>
<th>CPU(s)</th>
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<td>29.5469</td>
</tr>
<tr>
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<td>183</td>
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<tr>
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<tr>
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<td>63</td>
<td>30.4375</td>
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Table 2: Computation performance with different scales by Algorithm 4.2

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<tr>
<td>300</td>
<td>38</td>
<td>18.2625</td>
</tr>
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References


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BARNES’ MULTIPLE FROBENIUS-EULER AND HERMITE MIXED-TYPE POLYNOMIALS

DAE SAN KIM, DMITRY V. DOLGY, AND TAEKYUN KIM

Abstract. In this paper, we consider the Barnes’ multiple Frobenius-Euler and Hermite mixed-type polynomials. Using the umbral calculus, we derive several explicit formulas and recurrence relations for these polynomials. Also, we establish connections between our polynomials and several known families of polynomials.

1. Introduction

For \( \lambda \neq 1, s \in \mathbb{N} \), the Frobenius-Euler polynomials of order \( s \) are defined by the generating function

\[
\left( \frac{1 - \lambda}{e^t - \lambda} \right)^s e^{xt} = \sum_{n=0}^{\infty} \mathbb{H}_n^{(s)}(x | \lambda) \frac{t^n}{n!}, \quad \text{(see [7, 12, 19])}.
\]

Let \( a_1, a_2, \ldots, a_r, \lambda_1, \lambda_2, \ldots, \lambda_r \in \mathbb{C} \) with \( a_1, \ldots, a_r \neq 0, \lambda_1, \ldots, \lambda_r \neq 1 \). Then the Barnes’ multiple Frobenius-Euler polynomials \( H_n(x | a_1, a_r; \lambda_1, \ldots, \lambda_r) \) are given by the generating function

\[
\prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{xt} = \sum_{n=0}^{\infty} H_n(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \frac{t^n}{n!}, \quad \text{(see [13, 15])}.
\]

When \( x = 0 \), \( H_n(a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = H_n(0 | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \) are called the Barnes’ multiple Frobenius-Euler numbers (see [13]).

For \( a_1 = a_2 = \cdots = a_r = 1, \lambda_1 = \lambda_2 = \cdots = \lambda_r = \lambda \), we have \( H_n(x | 1, 1, \ldots, 1; \lambda, \lambda, \ldots, \lambda) = \mathbb{H}_n^{(r)}(x | \lambda) \). When \( x = 0 \), \( \mathbb{H}_n^{(r)}(\lambda) = \mathbb{H}_n^{(r)}(0 | \lambda) \) are called the Frobenius-Euler numbers of order \( r \).

The Hermite polynomials \( H_n^{(\nu)}(x) \) of variance \( \nu (\nu \neq \nu \in \mathbb{R}) \) are given by the generating function

\[
e^{-\nu t^2/2} e^{xt} = \sum_{n=0}^{\infty} H_n^{(\nu)}(x) \frac{t^n}{n!}, \quad \text{(see [24])}.
\]

When \( x = 0 \), \( H_n^{(\nu)} = H_n^{(\nu)}(0) \) are called the Hermite numbers of variance \( \nu \). It is well known that the Bernoulli polynomials of order \( r (\in \mathbb{N}) \) are defined by the generating function

\[
\frac{te^{xt}}{e^t - 1} = \sum_{n=0}^{\infty} B_n^{(r)} \frac{t^n}{n!}, \quad \text{(see [19])}.
\]

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linear functionals on $F$. The map $\langle t \rangle$ is called an invertible series. Let $f(t)$ be a power series for which the coefficient of $t^k$ does not vanish. If the order of $f(t)$ is 1, then $f(t)$ is called a delta series; if the order $g(t)$ is 0, then $g(t)$ is called an invertible series. Let $f(t), g(t) \in \mathcal{F}$ with $o(f(t)) = 1$ and $o(g(t)) = 0$. Then there exists a unique sequence $s_n(x)$ (deg $s_n(x) = n$) such that $\langle g(t) f(t) x^n | s_n(x) \rangle = n! \delta_{n,k}$ for $n, k \geq 0$. Such a sequence $s_n(x)$ is called the Sheffer sequence for $(g(t), f(t))$ which is denoted by $s_n(x) \sim (g(t), f(t))$ (see [21, 24]). In particular, if $s_n(x) \sim (g(t), t)$, then $s_n(x)$ is called an Appell sequence for $g(t)$. For $f(t), g(t) \in \mathcal{F}$, we have

$$\langle f(t) g(t) p(x) \rangle = \langle f(t) | g(t) p(x) \rangle = \langle g(t) | f(t) p(x) \rangle = \langle 1 | f(t) g(t) p(x) \rangle,$$

and

$$f(t) = \sum_{k=0}^{\infty} \langle f(t) | x^k \rangle \frac{t^k}{k!}, \quad p(x) = \sum_{k=0}^{\infty} \langle t^k | p(x) \rangle \frac{x^k}{k!}, \quad \text{see [24]}. \tag{1.11}$$
Thus, by (1.11), we get
\begin{equation}
(1.12)
t^k p(x) = p^{(k)}(x) = \frac{d^k p(x)}{dx^k}, \quad e^y p(x) = p(x + y), \quad \text{and} \quad \langle e^y t \mid p(x) \rangle = p(y).
\end{equation}

The sequence \( s_n(x) \) is Sheffer for \((g(t), f(t))\) if and only if
\begin{equation}
(1.13)
\frac{1}{g(\overline{f}(t))} e^{y\overline{f}(t)} = \sum_{k=0}^{\infty} \frac{s_k(x)}{k!} t^k, \quad (y \in \mathbb{C}), \quad \text{(see [17, 21, 24])},
\end{equation}
where \( \overline{f}(t) \) is the compositional inverse of \( f(t) \) with \( \overline{f}(f(t)) = f(\overline{f}(t)) = t \). It is well known that the Sheffer identity is given by
\begin{equation}
(1.14)
s_n(x + y) = \sum_{j=0}^{\infty} \binom{n}{j} s_j(x) p_{n-j}(y), \quad \text{where} \ p_n(x) = g(t) s_n(x), \quad \text{(see [17, 24])}.
\end{equation}

For \( s_n(x) \sim (g(t), f(t)) \), we have
\begin{equation}
(1.15)
s_{n+1}(x) = \left( x - \frac{g'(x)}{g(x)} \right) \frac{1}{f'(x)} s_n(x), \quad (n \geq 0),
\end{equation}
\begin{equation}
(1.16)
s_n(x) = \sum_{j=0}^{n} \frac{1}{j!} \langle g(\overline{f}(t))^{-1} \overline{f}(t)^j \mid x^n \rangle x^j,
\end{equation}
and
\begin{equation}
(1.17)
\langle f(t) \mid xp(x) \rangle = (\partial_x f(t) \mid p(x)), \quad f(t) s_n(x) = n s_{n-1}(x), \quad (n \geq 1).
\end{equation}

Let \( s_n(x) \sim (g(t), f(t)) \) and \( r_n(x) \sim (h(t), l(t)), \quad (n \geq 0) \). Then we have
\begin{equation}
(1.18)
s_n(x) = \sum_{m=0}^{n} C_{n,m} r_m(x), \quad (n \geq 0),
\end{equation}
where
\begin{equation}
(1.19)
C_{n,m} = \frac{1}{m!} \left\langle h(\overline{f}(t)) \overline{f}(t)^m \mid x^n \right\rangle, \quad \text{(see [17, 21, 24])}.
\end{equation}

In this paper, we consider the polynomials \( FH_{\nu}^{(\nu)}(x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \) whose generating function is given by
\begin{equation}
(1.20)
\prod_{j=1}^{r} \left( 1 - \frac{\lambda_j}{e^a_j t - \lambda_j} \right) e^{-\nu^2 t^2} e^{x t} = \prod_{j=1}^{r} \left( 1 - \frac{\lambda_j}{e^a_j t - \lambda_j} \right) e^{x t - \nu^2 t^2/2}
= \sum_{n=0}^{\infty} FH_{\nu}^{(\nu)}(x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \frac{t^n}{n!},
\end{equation}
where \( r \in \mathbb{Z}_{>0}, a_1, \ldots, a_r, \lambda_1, \ldots, \lambda_r \in \mathbb{C} \) with \( a_1, \ldots, a_r \neq 0, \lambda_1, \ldots, \lambda_r \neq 1 \), and \( \nu \in \mathbb{R} \) with \( \nu \neq 0 \). \( FH_{\nu}^{(\nu)}(x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \) are called Barnes’ multiple Frobenius-Euler and Hermite mixed-type polynomials.

When \( x = 0 \), \( FH_{\nu}^{(\nu)}(a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = FH_{\nu}^{(\nu)}(0 \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \) are called the Barnes’ multiple Frobenius-Euler and Hermite mixed-type numbers.

We observe here that \( FH_{\nu}^{(\nu)}(x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r), H_n(x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r), \).
and \( H_n^{(\nu)}(x) \) are respectively Appell sequences for \( \prod_{j=1}^{r} \left( \frac{e^{a_j t} - \lambda_j}{1 - \lambda_j} \right) e^{\nu t^2/2} \), \( \Pi_{j=1}^{r} \left( \frac{e^{a_j t} - \lambda_j}{1 - \lambda_j} \right) \), and \( e^{\nu t^2/2} \). That is,

\[
(1.21) \quad FH_n^{(\nu)}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \sim \left( \prod_{j=1}^{r} \left( \frac{e^{a_j t} - \lambda_j}{1 - \lambda_j} \right) e^{\nu t^2/2}, t \right),
\]

\[
(1.22) \quad H_n(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \sim \left( \prod_{j=1}^{r} \left( \frac{e^{a_j t} - \lambda_j}{1 - \lambda_j} \right), t \right),
\]

and

\[
(1.23) \quad H_n^{(\nu)}(x) \sim \left( e^{\nu t^2/2}, t \right).
\]

From the Barnes’ multiple Frobenius-Euler and Hermite mixed-type polynomials, we investigate some properties of those polynomials. Finally, we give some new and interesting identities which are derived from umbral calculus.

2. **Barnes’ Multiple Frobenius-Euler and Hermite Mixed-type Polynomials**

From (1.21), (1.22) and (1.23), we note that

\[
(2.1) \quad tFH_n^{(\nu)}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = \frac{d}{dx} FH_n^{(\nu)}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
= nFH_{n-1}^{(\nu)}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r),
\]

\[
(2.2) \quad tH_n(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = \frac{d}{dx} H_n(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
= nH_{n-1}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r),
\]

and

\[
(2.3) \quad tH_n^{(\nu)}(x) = \frac{d}{dx} H_n^{(\nu)}(x) = nH_{n-1}^{(\nu)}(x).
\]

Now, we give explicit expressions related to the Barnes’ multiple Frobenius-Euler and Hermite mixed-type polynomials.

From (1.13), we note that

\[
(2.4) \quad FH_n^{(\nu)}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = e^{-\nu t^2/2} \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) x^n
\]

\[
= e^{-\nu t^2/2} H_n(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
= \sum_{m=0}^{\infty} \frac{1}{m!} \left( -\frac{\nu}{2} \right)^m t^{2m} H_n(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
= \sum_{m=0}^{\infty} \frac{1}{m!} \left( -\frac{\nu}{2} \right)^m (n)_{2m} H_{n-2m}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
= \sum_{m=0}^{\infty} \left( n - 2m \right)_{2m} \frac{(2m)!}{m!} \left( -\frac{\nu}{2} \right)^m H_{n-2m}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r).
\]
By (1.9), we get
\begin{align}
(2.5) \quad F H_n^{(v)}(y | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \\
&= \left\langle \sum_{i=0}^{\infty} F H_i^{(v)}(y | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \frac{t^i}{i!} \right| x^n \right\rangle \\
&= \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^2/2} e^{xt} \right| x^n \right\rangle \\
&= \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) \sum_{i=0}^{\infty} H_i^{(v)}(y) \frac{t^i}{i!} \right| x^n \right\rangle \\
&= \sum_{l=0}^{n} \binom{n}{l} H_l^{(v)}(y) \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) \right| x^{n-l} \right\rangle \\
&= \sum_{l=0}^{n} \binom{n}{l} H_{n-l}^{(v)}(a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) H_l^{(v)}(y) \\
\end{align}

Thus, by (2.5), we get
\begin{align}
(2.6) \quad F H_n^{(v)}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = \sum_{l=0}^{n} \binom{n}{l} H_{n-l}^{(v)}(a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) H_l^{(v)}(x) \\
\end{align}

Therefore, by (2.4) and (2.6), we obtain the following theorem.

**Theorem 2.1.** For \( n \geq 0 \), we have
\[
F H_n^{(v)}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
= \sum_{m=0}^{\left\lfloor \frac{n}{2} \right\rfloor} \binom{n}{2m} (2m)! \frac{(\nu/2)^m}{m!} H_{n-2m}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
= \sum_{l=0}^{n} \binom{n}{l} H_{n-l}(a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) H_l^{(v)}(x).
\]

From (1.9), we have
\begin{align}
(2.7) \quad F H_n^{(v)}(y | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \\
&= \left\langle \sum_{i=0}^{\infty} F H_i^{(v)}(y | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \frac{t^i}{i!} \right| x^n \right\rangle \\
&= \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^2/2} e^{xt} \right| x^n \right\rangle \\
\end{align}
From (1.16) and (2.9), we can derive the following equation:

\[
\begin{align*}
&\left< e^{-vt^2/2} \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^y x^n \right> \\
&= \left< e^{-vt^2/2} \sum_{l=0}^{\infty} H_l(y | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \frac{t^l}{l!} x^n \right> \\
&= \sum_{l=0}^{n} \binom{n}{l} H_l(y | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \left< \sum_{i=0}^{\infty} H_i^{(v)}(v) \frac{t^i}{i!} x^{n-i} \right> \\
&= \sum_{l=0}^{n} \binom{n}{l} H_l(y | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) H^{(v)}_{n-l}.
\end{align*}
\]

Thus, by (2.7), we get

\[
(2.8)
\]

\[
FH_n^{(v)}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = \sum_{l=0}^{n} \binom{n}{l} H_l(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) H^{(v)}_{n-l}.
\]

Now, we will use the conjugation representation in (1.16). For \(FH_n^{(v)}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \sim (g(t) = \prod_{j=1}^{r} \left( \frac{e^{a_j t} - \lambda_j}{1 - \lambda_j} \right) e^{vt^2/2}, f(t) = t \), we observe that

\[
(2.9)
\]

\[
\left< g(\overline{T}(t))^{-1} \overline{T}(t) \right| x^n\right> \\
= \left< \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^2/2} t^j \right| x^n\right> \\
= \left< \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^2/2} t^j \right| x^n\right> \\
= \left( n \right)_j \left< \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^2/2} x^{n-j} \right> \\
= \left( n \right)_j \left< e^{-vt^2/2} H_{n-j}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \right> \\
= \left( n \right)_j \left< \sum_{m=0}^{\infty} \frac{1}{m!} \left( \frac{\nu}{2} \right)^m t^{2m} H_{n-j}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \right> \\
= \left( n \right)_j \sum_{m=0}^{\infty} \frac{1}{m!} \left( \frac{\nu}{2} \right)^m (n-j)^{2m} H_{n-j-2m}(a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r).
\]

From (1.16) and (2.9), we can derive the following equation:

\[
(2.10)
\]

\[
FH_n^{(v)}(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \\
= \sum_{j=0}^{n} \left( \frac{n}{j} \right) \sum_{m=0}^{\infty} \frac{1}{m!} \left( \frac{\nu}{2} \right)^m (n-j)^{2m} H_{n-j-2m}(a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) x^j.
\]

Therefore, by (2.8) and (2.10), we obtain the following theorem.
Theorem 2.2. For \( n \geq 0 \), we have

\[
F_{n}^{(\nu)}(x \mid a_{1}, \ldots, a_{r}; \lambda_{1}, \ldots, \lambda_{r})
\]

\[
= \sum_{j=0}^{n} \binom{n}{j} H_{n}^{(\nu)}(x \mid a_{1}, \ldots, a_{r}; \lambda_{1}, \ldots, \lambda_{r})
\]

\[
= \sum_{j=0}^{n} \binom{n}{j} \sum_{m=0}^{\frac{n-j}{2}} \frac{1}{m!} \left( -\nu \right)^{m} (n-j)_{2m} H_{n-j-2m}(a_{1}, \ldots, a_{r}; \lambda_{1}, \ldots, \lambda_{r}) x^{j}.
\]

Remark. From (1.14), we have

\[
F_{n}^{(\nu)}(x+y \mid a_{1}, \ldots, a_{r}; \lambda_{1}, \ldots, \lambda_{r})
\]

\[
= \sum_{j=0}^{n} \binom{n}{j} F_{j}^{(\nu)}(x \mid a_{1}, \ldots, a_{r}; \lambda_{1}, \ldots, \lambda_{r}) y^{n-j}.
\]

By (1.15) and (1.21), we get

\[
F_{n+1}^{(\nu)}(x \mid a_{1}, \ldots, a_{r}; \lambda_{1}, \ldots, \lambda_{r})
\]

\[
= \left( x - \frac{g'(t)}{g(t)} \right) F_{n}^{(\nu)}(x \mid a_{1}, \ldots, a_{r}; \lambda_{1}, \ldots, \lambda_{r}),
\]

where \( g(t) = \prod_{j=1}^{r} \left( \frac{e^{a_{j}t} - \lambda_{j}}{1-\lambda_{j}} \right) e^{\nu t^{2}/2} \).

Now, we compute that

\[
g'(t) = (\log g(t))'
\]

\[
= \left( \sum_{j=1}^{r} \log (e^{a_{j}t} - \lambda_{j}) - \sum_{j=1}^{r} \log (1 - \lambda_{j}) + \frac{1}{2} \nu t^{2} \right)'
\]

\[
= \sum_{j=1}^{r} \frac{a_{j}e^{a_{j}t}}{e^{a_{j}t} - \lambda_{j}} + \nu t.
\]

So

\[
g' \left( \frac{g(t)}{t} \right) F_{n}^{(\nu)}(x \mid a_{1}, \ldots, a_{r}; \lambda_{1}, \ldots, \lambda_{r})
\]

\[
= \sum_{j=1}^{r} a_{j} e^{a_{j}t} \left( \frac{1 - \lambda_{j}}{1 - \lambda_{j}} \prod_{i=1}^{r} \left( \frac{1 - \lambda_{i}}{e^{a_{i}t} - \lambda_{i}} \right) e^{-\nu t^{2}/2} x^{n} \right)
\]

\[
+ \nu t F_{n}^{(\nu)}(x \mid a_{1}, \ldots, a_{r}; \lambda_{1}, \ldots, \lambda_{r})
\]

\[
= \sum_{j=1}^{r} \frac{a_{j}}{1 - \lambda_{j}} F_{n}^{(\nu)}(x + a_{j} \mid a_{1}, \ldots, a_{r}, a_{j}; \lambda_{1}, \ldots, \lambda_{r}, \lambda_{j})
\]

\[
+ n \nu F_{n-1}^{(\nu)}(x \mid a_{1}, \ldots, a_{r}; \lambda_{1}, \ldots, \lambda_{r})
\]

\[
= \sum_{j=1}^{r} \frac{a_{j}}{1 - \lambda_{j}} F_{n}^{(\nu)}(x + a_{j} \mid a_{1}, \ldots, a_{r}, a_{j}; \lambda_{1}, \ldots, \lambda_{r}, \lambda_{j})
\]

\[
+ n \nu F_{n-1}^{(\nu)}(x \mid a_{1}, \ldots, a_{r}, a_{j}; \lambda_{1}, \ldots, \lambda_{r}).
\]
By (2.12) and (2.14), we get

\begin{equation}
FH_{n+1}^{(\nu)}(x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
= xFH_n^{(\nu)}(x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
- \sum_{j=1}^{r} \frac{a_j}{1 - \lambda_j} FH_n^{(\nu)}(x + a_j \mid a_1, \ldots, a_r, a_j; \lambda_1, \ldots, \lambda_r, \lambda_j)
- n\nu FH_{n-1}^{(\nu)}(x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r).
\end{equation}

For \( n \geq 2 \), by (1.9), we get

\begin{equation}
FH_n^{(\nu)}(y \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
= \left\langle \sum_{i=0}^{\infty} FH_i^{(\nu)}(y \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \frac{t^i}{i!} \left| x^n \right. \right\rangle
= \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-\nu t^2/2 e^{yt}} \left| x^n \right. \right\rangle
= \left\langle \partial_t \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-\nu t^2/2 e^{yt}} \right) \right| x^{n-1} \right\rangle
= \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) \left( \partial_t e^{-\nu t^2/2} \right) e^{yt} \right| x^{n-1} \right\rangle
+ \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-\nu t^2/2} \left( \partial_t e^{yt} \right) \right| x^{n-1} \right\rangle.
\end{equation}

The third term is

\begin{equation}
y \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-\nu t^2/2 e^{yt}} \right| x^{n-1} \right\rangle
= yFH_{n-1}^{(\nu)}(y \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r).
\end{equation}

The second term is

\begin{equation}
- \nu \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-\nu t^2/2 e^{yt}} t x^{n-1} \right\rangle
= - \nu (n - 1) \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-\nu t^2/2 e^{yt}} \right| x^{n-2} \right\rangle
= - \nu (n - 1) FH_{n-2}^{(\nu)}(y \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r).
\end{equation}
Theorem 2.3. For

\[ FH_n^{(\nu)} (x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = xFH_{n-1}^{(\nu)} (x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) - \nu (n - 1) FH_{n-2}^{(\nu)} (x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \]

We observe that

\[
\frac{\partial}{\partial t} \left( \prod_{j=1}^{r} \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) = \sum_{i=1}^{r} \frac{a_i e^{a_i t}}{1 - \lambda_i} \prod_{j \neq i} \left( \prod_{j=1}^{r} \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right)
\]

where

\[
\sum_{i=1}^{r} \frac{a_i e^{a_i t}}{e^{a_i t} - \lambda_i} = \sum_{i=1}^{r} \frac{1 - \lambda_i}{1 - \lambda_i} e^{a_i t} - \lambda_i = \sum_{i=1}^{r} \frac{a_i e^{a_i t}}{1 - \lambda_i} \sum_{m=0}^{\infty} \mathbb{H}_m (\lambda_i) \frac{a_i^m}{m!} t^m.
\]

So, by (2.19) and (2.20), we get

\[
\frac{\partial}{\partial t} \left( \prod_{j=1}^{r} \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) = - \prod_{j=1}^{r} \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \sum_{i=1}^{r} \frac{a_i e^{a_i t}}{1 - \lambda_i} \sum_{m=0}^{\infty} \mathbb{H}_m (\lambda_i) \frac{a_i^m}{m!} t^m.
\]

Now, the first term is

\[
- \sum_{i=1}^{r} \frac{a_i}{1 - \lambda_i} \left( e^{(y+a_i)t} \prod_{j=1}^{r} \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-\nu t^2/2} \left| \sum_{m=0}^{n-1} \mathbb{H}_m (\lambda_i) a_i^m t^m x^{n-1} \right|
\]

\[
= - \sum_{i=1}^{r} \frac{a_i}{1 - \lambda_i} \sum_{m=0}^{n-1} \left( \begin{array}{c} n-1 \\ m \end{array} \right) \mathbb{H}_m (\lambda_i) a_i^m 
\times \left( e^{(y+a_i)t} \prod_{j=1}^{r} \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-\nu t^2/2} \left| x^{n-1-m} \right|
\]

\[
= - \sum_{i=1}^{r} \frac{a_i}{1 - \lambda_i} \sum_{m=0}^{n-1} \left( \begin{array}{c} n-1 \\ m \end{array} \right) \mathbb{H}_m (\lambda_i) a_i^m 
\times \left( \sum_{l=0}^{\infty} FH_l^{(\nu)} (y + a_i | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \frac{t^l}{l!} x^{n-1-m} \right)
\]

\[
= - \sum_{i=1}^{r} \sum_{m=0}^{n-1} \left( \begin{array}{c} n-1 \\ m \end{array} \right) \frac{a_i^{m+1}}{1 - \lambda_i} \mathbb{H}_m (\lambda_i) FH_{n-1-m}^{(\nu)} (y + a_i | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) .
\]

Therefore, by (2.16), (2.17), (2.18) and (2.22), we obtain the following theorem.
\[ -\sum_{i=1}^{r} \sum_{m=0}^{n-1} \left( \frac{n-1}{m} \right) a_i^{m+1} \frac{H_m}{1 - \lambda_i} \left( \lambda_i \right) F H_{n-1-m}^{(\nu)} (x + a_i \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r). \]

**Remark.** We compute the following in two different ways in order to derive an identity:

\[
\left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^2/2 t^m} \right| x^n \rightangle, \quad (m, n \geq 0).
\]

On one hand, it is

\[
= (n)_m \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^2/2} \right| x^{n-m} \rightangle
\]

\[= (n)_m F H_{n-m}^{(\nu)} (a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r).\]

On the other hand, it is

\[
\left\langle \partial_t \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^2/2 t^m} \right) \right| x^{n-1} \rightangle
\]

\[= \left\langle \partial_t \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^2/2} \right| x^{n-1} \rightangle
\]

\[+ \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) (\partial_t e^{-vt^2/2}) t^m \right| x^{n-1} \rightangle
\]

\[+ \left\langle \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^2} (\partial_t^m) \right| x^{n-1} \rightangle.\]

From (2.23) and (2.24), we can derive the following equation: for \( n \geq m + 2, \)

\[(2.25)\]

\[ F H_{n-m}^{(\nu)} (a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \]

\[= -\nu (n - m - 1) F H_{n-m-2}^{(\nu)} (a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \]

\[- \sum_{i=1}^{r} \sum_{m=0}^{n-1} \left( n - m - 1 \right) \frac{a_i^{m+1}}{1 - \lambda_i} \left( \lambda_i \right) F H_{n-1-m}^{(\nu)} (a_i; a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r). \]

For \( F H_{n-m}^{(\nu)} (x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \sim \left( \prod_{j=1}^{r} \left( \frac{e^{a_j t} - \lambda_j}{1 - \lambda_j} \right) e^{t^2/2} \right), (x)_n \sim (1, e^t - 1), \)

we have

\[(2.26)\]

\[ F H_{n}^{(\nu)} (x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = \sum_{m=0}^{n} C_{n,m} \left( x \right)_m, \]

\[ (2.27)\]

\[ C_{n,m} \]
For Theorem 2.4.

\[ FH \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2} \left( e^t - 1 \right)^m x^n \]

\[ = \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2} \right) \frac{1}{m!} \left( e^t - 1 \right)^m x^n \]

\[ = \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2} \right) \sum_{l=m}^{\infty} S_2 \left( l, m \right) t^l \frac{l!}{l!} x^n \]

\[ = \sum_{l=m}^{n} \binom{n}{l} S_2 \left( l, m \right) FH_{n-l}^{(\nu)} \left( a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r \right) \]

Therefore, by (2.26) and (2.27), we obtain the following theorem.

**Theorem 2.4.** For \( n \geq 0 \), we have

\[ FH_n^{(\nu)} \left( x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r \right) = \sum_{m=0}^{n} \sum_{l=m}^{n} \binom{n}{l} S_2 \left( l, m \right) FH_{n-l}^{(\nu)} \left( a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r \right) \left( x \right)_m . \]

It is easy to show that

\[ x^{(n)} = x \left( x + 1 \right) \cdots \left( x + n - 1 \right) \sim \left( 1, 1 - e^{-t} \right) . \]

From (1.18) and (1.19), we have

\[ (2.28) \quad FH_n^{(\nu)} \left( x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r \right) = \sum_{m=0}^{n} C_{n,m} x^{(m)} , \]

where

\[ (2.29) \quad C_{n,m} = \]

\[ \frac{1}{m!} \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2} \right) \left( 1 - e^{-t} \right)^m x^n \]

\[ = \frac{1}{m!} \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2} e^{-mt} \right) \left( e^t - 1 \right)^m x^n \]

\[ = \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2 e^{-mt}} \right) \frac{1}{m!} \left( e^t - 1 \right)^m x^n \]

\[ = \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2 e^{-mt}} \right) \sum_{l=m}^{\infty} S_2 \left( l, m \right) \frac{t^l}{l!} x^n \]

\[ = \sum_{l=m}^{n} \binom{n}{l} S_2 \left( l, m \right) \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2 e^{-mt}} \right) x^n \]

\[ = \sum_{l=m}^{n} \binom{n}{l} S_2 \left( l, m \right) \frac{t^l}{l!} x^n \]
Theorem 2.6. For \( n \geq 0 \), we have

\[
FH_n^{(v)} (x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
\]

\[
= \sum_{l=m}^{n} \binom{n}{l} S_2 \left( l, m \right) \left( \sum_{i=0}^{\infty} FH_i^{(v)} (-m \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \frac{t^i}{l!} x^{n-l} \right)
\]

\[
= \sum_{l=m}^{n} \binom{n}{l} S_2 \left( l, m \right) FH_{n-l}^{(v)} (-m \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r).
\]

Therefore, by (2.28) and (2.29), we obtain the following theorem.

Theorem 2.5. For \( n \geq 0 \), we have

\[
FH_n^{(v)} (x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
\]

\[
= \sum_{m=0}^{n} \sum_{l=m}^{n} \binom{n}{l} S_2 \left( l, m \right) FH_{n-l}^{(v)} (-m \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) x^{(m)}.
\]

From (1.4), (1.13), (1.18), (1.19) and (1.21), we have

\[
(2.30) \quad FH_n^{(v)} (x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = \sum_{m=0}^{n} C_{n,m} B_m^{(s)} (x), \quad (s \in \mathbb{N}),
\]

where

\[
(2.31)
\]

\[
C_{n,m} = \frac{1}{m!} \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^{2}/2} \left( \frac{e^t - 1}{t} \right)^s t^m \bigg| x^n \right),
\]

\[
= \binom{n}{m} \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^{2}/2} \left( \frac{e^t - 1}{t} \right)^s \bigg| x^{n-m} \right)
\]

\[
= \binom{n}{m} \sum_{l=0}^{n-m} \left( \frac{s!}{(l+s)!} \right) S_2 \left( l+s, s \right) (n-m) l \left( \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{a_j t} - \lambda_j} \right) e^{-vt^{2}/2} \bigg| x^{n-m-l} \right)
\]

\[
= \binom{n}{m} \sum_{l=0}^{n-m} \left( \frac{s!}{(l+s)!} \right) S_2 \left( l+s, s \right) FH_{n-m-l}^{(v)} (a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r).
\]

Therefore, by (2.30) and (2.31), we obtain the following theorem.

Theorem 2.6. For \( n \geq 0 \), and \( s \in \mathbb{N} \), we have

\[
FH_n^{(v)} (x \mid a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r)
\]

\[
= \sum_{m=0}^{n} \binom{n}{m} \sum_{l=0}^{n-m} \left( \frac{s!}{(l+s)!} \right) S_2 \left( l+s, s \right) FH_{n-m-l}^{(v)} (a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) B_m^{(s)} (x).
\]
where

\[ F^H(x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = \sum_{m=0}^{n} C_{n,m} \mathbb{H}^{(s)}_{m}(x | \lambda), \quad (s \in \mathbb{N}), \]

and

\[ C_{n,m} = \frac{1}{m!} \left< \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2} \left( \frac{e^t - \lambda}{1 - \lambda} \right)^s \sum_{j=0}^{m} \sum_{r=0}^{s} \left( \frac{s}{j} \right) \left( \alpha_j t \right)^{s-r} \right| x^n \]

\[ = \frac{1}{m! (1 - \lambda)^s} \left< \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2} \left( e^t - \lambda \right)^s \sum_{j=0}^{m} \sum_{r=0}^{s} \left( \frac{s}{j} \right) \left( \alpha_j t \right)^{s-r} \right| x^n \]

\[ = \frac{1}{m! (1 - \lambda)^s} \sum_{j=0}^{s} \left( \frac{s}{j} \right) (-\lambda)^{s-j} \left< \prod_{j=1}^{r} \left( \frac{1 - \lambda_j}{e^{\alpha_j t} - \lambda_j} \right) e^{-\nu t^2/2} e^{jt} \right| x^{n-m} \]

\[ = \frac{1}{m! (1 - \lambda)^s} \sum_{j=0}^{s} \left( \frac{s}{j} \right) (-\lambda)^{s-j} F^{H}_{n-m} (j | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r). \]

Therefore, by (2.32) and (2.33), we obtain the following theorem.

**Theorem 2.7.** For \( n \geq 0 \), we have

\[ F^{H}_{n} (x | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) = \frac{1}{(1 - \lambda)^s} \sum_{m=0}^{n} \sum_{j=0}^{s} \left( \frac{s}{j} \right) (-\lambda)^{s-j} F^{H}_{n-m} (j | a_1, \ldots, a_r; \lambda_1, \ldots, \lambda_r) \mathbb{H}^{(s)}_{m}(x | \lambda). \]

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Robust stability and stabilization of linear uncertain stochastic systems with Markovian switching

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Abstract. This paper is concerned with robust stability and stabilization problem for a class of linear uncertain stochastic systems with Markovian switching. The uncertain system under consideration involves parameter uncertainties both in the drift part and in the diffusion part. New criteria for testing the robust stability of such systems are established in terms of bi-linear matrix inequalities (BLMIs), and sufficient conditions are proposed for the design of robust state-feedback controllers. An example illustrates the proposed techniques.

Keywords: Bi-linear matrix inequalities (BLMIs); Robust stabilization; Stochastic system with Markovian switching; Uncertainty

1 Introduction

Stochastic systems with Markovian switching have been used to model many practical systems where they may experience abrupt changes in their structure and parameters. Such systems have played a crucial role in many applications, such as hierarchical control of manufacturing systems ([4, 5, 16]), financial engineering ([19]) and wireless communications ([6]).

In the past decades, the stability and control of Markovian jump systems have recently received a lot of attention. For example, [3] and [15] systematically studied stochastic stability properties of jump linear systems. [1] discussed the stability of a semi-linear stochastic differential equation with Markovian switching. [7, 9, 10, 12] discussed the exponential stability of general nonlinear stochastic systems with Markovian switching of the form

\[ dx(t) = f(x(t), t, r(t))dt + g(x(t), t, r(t))dB(t). \] (1.1)

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Over the last decade, stochastic control problems governed by stochastic differential equation with Markovian switching have attracted considerable research interest, and we here mention [2, 11, 20, 23, 24]. It is well known that uncertainty occurs in many dynamic systems and is frequently a cause of instability and performance degradation. In the past few years, considerable attention has been given to the problem of designing robust controllers for linear systems with parameter uncertainty, such as [8, 13, 17, 21, 22]. However, a literature search reveals that the issue of stabilization of uncertain system under consideration involves parameter uncertainties both in the drift part and in the diffusion part has not been fully investigated and remains important and challenging. This situation motivates the present study on the robust stabilization of linear uncertain stochastic systems with Markovian switching. We aim at designing a robust state-feedback controller such that, for all admissible uncertainties, the closed-loop system is exponentially stable in mean square.

The structure of this paper is as follows. In Section 2, we introduce notations, definitions and results required from the literature. In Section 3, we shall discuss the problem of mean square exponential stabilization for a linear jump stochastic system. In Section 4, sufficient conditions are proposed for the design of robust state-feedback controllers. An example is discussed for illustrating our main results in Section 5.

2 Preliminaries

In this paper, we will employ the following notation. Let $|\cdot|$ be the Euclidean norm in $\mathbb{R}^n$. The interval $[0, \infty)$ be denoted by $\mathbb{R}_+$. If $A$ is a vector or matrix, its transpose is denoted by $A^T$. $I_n$ denotes the $n \times n$ identity matrix. If $A$ is a symmetric matrix $\lambda_{\min}(A)$ and $\lambda_{\max}(A)$ mean the smallest and largest eigenvalue, respectively. If $A$ and $B$ are symmetric matrices, by $A > B$ and $A \geq B$ we mean that $A - B$ is positive definite and nonnegative definite, respectively. And $C^{2,1}(\mathbb{R}^n \times \mathbb{R}_+ \times S; \mathbb{R}_+)$ denotes the family of all $\mathbb{R}_+$-valued functions on $\mathbb{R}^n \times \mathbb{R}_+ \times S$ which are continuously twice differentiable in $x$ and once differentiable in $t$. We write $\text{diag}(a_1, \ldots, a_n)$ for a diagonal matrix whose diagonal entries starting in the upper left corner are $a_1, \ldots, a_n$.

Let $(\Omega, \mathcal{F}, (\mathcal{F}_t), P)$ be a complete probability space with a filtration $(\mathcal{F}_t)$ satisfying the usual conditions. Let $r(t), t \geq 0$, be a right-continuous Markov chain on the probability space taking values in a finite state space $S = \{1, 2, \ldots, N\}$ with generator $Q = (q_{ij})_{N \times N}$ given by

$$P(r(t + \Delta) = j \mid r(t) = i) = \begin{cases} q_{ij}\Delta + o(\Delta), & \text{if } i \neq j \\ 1 + q_{ii}\Delta + o(\Delta), & \text{if } i = j \end{cases}$$

where $\Delta > 0$, and $q_{ij} \geq 0$ denotes the switching rate from $i$ to $j$ if $i \neq j$ while $q_{ii} = -\sum_{i \neq j} q_{ij}$.
Definition 1 ([9]) The trivial solution of system (1), or simply system (1) is said to be exponentially stable in mean square if
\[
\limsup_{t \to \infty} \frac{1}{t} \log(E|\xi(t; t_0, x_0, r_0)|^2) < 0,
\]
for all \((t_0, x_0, r_0) \in \mathcal{R}_+ \times \mathcal{R}^n \times S\).

If \(V \in C^{2,1}(\mathcal{R}^n \times \mathcal{R}^+ \times S; \mathcal{R}^+)\), define operator \(\mathcal{L}V(x, t, i)\) associated with system (1) by
\[
\mathcal{L}V(x, t, i) = \frac{\partial V(x, t, i)}{\partial t} + \frac{\partial V(x, t, i)}{\partial x} f(x, t, i) + \frac{1}{2} \text{tr}\{g^T(x, t, i) \frac{\partial^2 V(x, t, i)}{\partial x^2} g(x, t, i)\} + \sum_{j=1}^{N} q_{ij} V(x, t, i).
\]

We have the following lemma.

Lemma 2.1 ([9]) Let \(\lambda, c_1, c_2\) be positive numbers. Assume that there exists a function \(V(x, t, i) \in C^{2,1}(\mathcal{R}^n \times \mathcal{R}^+ \times S; \mathcal{R}^+)\) such that
\[
c_1|x(t)|^2 \leq V(x, t, i) \leq c_2|x(t)|^2
\]
and
\[
\mathcal{L}V(x, t, i) \leq -\lambda|x(t)|^2
\]
for all \((x, t, i) \in \mathcal{R}^n \times \mathcal{R}^+ \times S\), then system (1) is exponentially stable in mean square.

In this note, we consider the following linear uncertain stochastic systems with Markovian switching:
\[
\begin{align*}
\dot{x}(t) &= \tilde{A}(r(t))x(t)dt + \sum_{k=1}^{d} \tilde{B}_k(r(t))x(t)dw_k(t), \\
x(t_0) &= x_0 \in \mathcal{R}^n, \quad t \geq t_0,
\end{align*}
\]
where \(w(t) = (w_1(t), w_2(t), \cdots, w_d(t))^T\) denotes a \(d\)-dimensional Brownian motion or Wiener process, \(x(t) \in \mathcal{R}^n\) is the system state, we assume that \(w(t)\) and \(r(t)\) are independent. For any \(i \in S, 1 \leq k \leq d, \tilde{A}_i = \tilde{A}(r(t) = i)\) and \(\tilde{B}_{ki} = \tilde{B}_k(r(t) = i)\) are not precisely known a priori, but belong to the following admissible uncertainty domains:
\[
\mathcal{D}_a = \{A_i + D_{0i}F_{0i}(t)E_{0i} : F_{0i}(t)^TF_{0i}(t) \leq I, i \in S\},
\]
\[
\mathcal{D}_{bk} = \{B_{ki} + D_{ki}E_{ki}(t)E_{ki} : E_{ki}(t)^TE_{ki}(t) \leq I, i \in S\},
\]
where \(A_i, B_{ki}, D_{0i}, E_{0i}, D_{ki}, E_{ki}\) are known constant real matrices with appropriate dimensions, while \(F_{0i}(t)\) and \(F_{ki}(t)\) denotes the uncertainties in the system matrices, for all \(i \in S\).
Lemma 2.2 ([14, 18]) Let $A, D, E, W$ and $F(t)$ be real matrices of appropriate dimensions such that $F^T(t)F(t) \leq I$ and $W > 0$, then,

1. For scalar $\varepsilon > 0$, $DF(t)E + (DF(t)E)^T \leq \varepsilon DD^T + \frac{1}{\varepsilon} E^TE$
2. For any scalar $\varepsilon > 0$ such that $W - \varepsilon DD^T > 0$,
   
   \[ (A + DF(t)E)^TW^{-1}(A + DF(t)E) \leq A^T(W - \varepsilon DD^T)^{-1}A + \frac{1}{\varepsilon} E^T E. \]

3 Robust stability analysis

This section, we discuss the robust stability for system (2). For convenience, we will let the initial values $x_0$ and $r_0$ be non-random, namely $x_0 \in \mathbb{R}^n$ and $r_0 \in S$, but the theory developed in this paper can be generalized without any difficulty to cope with the case of random initial values, and we write $x(t; t_0, x_0, r_0) = x(t)$ simply.

Theorem 3.1 Suppose that there exist $N$ symmetric positive-definite matrices $P_i$ and positive scalars $\varepsilon_i$, $\gamma_i$, and $\lambda_i$, such that $\forall i \in S$, the following BLMIs hold:

\[
\begin{pmatrix}
\Pi_{11} & \ast & \ast & \ast & \ast \\
E_{0i}P_i & -\gamma_iI & \ast & \ast & \ast \\
\Pi_{31} & 0 & \Pi_{33} & \ast & \ast \\
\Pi_{41} & 0 & 0 & -\varepsilon_iI & \ast \\
\Pi_{51} & 0 & 0 & 0 & \Pi_{55}
\end{pmatrix} < 0,
\]

where the symbol ‘$\ast$’ denotes the transposed element at the symmetric position, and

\[
\Pi_{11} = A_iP_i + P_iA_i^T + q_{ii}P_i + \lambda_iP_i + \gamma_iD_{0i}D_{0i}^T,
\]

\[
\Pi_{31} = [P_iB_{1i}^T, P_iB_{2i}^T, \ldots, P_iB_{di}^T]^T,
\]

\[
\Pi_{41} = [P_iE_{1i}^T, P_iE_{2i}^T, \ldots, P_iE_{di}^T]^T,
\]

\[
\Pi_{33} = \text{diag}[\varepsilon_iD_{1i}D_{1i}^T - P_i, \ldots, \varepsilon_iD_{di}D_{di}^T - P_i],
\]

\[
\Pi_{51} = \left[ P_i, P_i, \ldots, P_i \right]^T,
\]

\[
\Pi_{55} = \text{diag}\left[ -\frac{1}{q_{i1}}, \ldots, -\frac{1}{q_{i(i-1)}}, -\frac{1}{q_{i(i+1)}}, \ldots, -\frac{1}{q_{iN}} \right],
\]

then system (2) is exponentially stable in mean square.

Proof Let $X_i = P_i^{-1}$ and define $V(x, i) = x^TX_i x$ for all $i \in S$. And let $c_1 = \min\{\lambda_{\min}(X_i) : i \in S\}$, $c_2 = \max\{\lambda_{\max}(X_i) : i \in S\}$, it is clear that

\[
c_1|x(t)|^2 \leq V(x, i) \leq c_2|x(t)|^2.
\]

(3.4)
On the other hand, a calculation shows that
\[
\mathcal{L}V(x, i) = x(t)^T [X_i(A_i + D_{0i}F_{0i}E_{0i}) + (A_i + D_{0i}F_{0i}E_{0i})^T X_i + \sum_{j=1}^{N} q_{ij} X_j] \\
+ \sum_{k=1}^{d} (B_{ki} + D_{ki}F_{ki}E_{ki})^T X_i (B_{ki} + D_{ki}F_{ki}E_{ki}) x(t),
\]
by Lemma 2.2, for all \( i \in S \), if there exist positive scalars \( \varepsilon_i \) and \( \gamma_i \) such that \( \varepsilon_i D_{ki} D_{ki}^T - P_i < 0 \), \( 1 \leq k \leq d \), then we have
\[
\mathcal{L}V(x, i) \leq x(t)^T [X_iA_i + \frac{1}{\gamma_i}E_{0i}^T E_{0i} + \sum_{j=1}^{N} q_{ij} X_j] x(t).
\]
Thus, there exists a \( \lambda > 0 \) such that
\[
\mathcal{L}V(x, i) \leq -\lambda |x(t)|^2
\]
will hold if for any \( i \in S \) there exists a \( \lambda_i > 0 \) such that
\[
X_iA_i + \frac{1}{\gamma_i}D_{0i}D_{0i}^T X_i + \frac{1}{\gamma_i}E_{0i}^T E_{0i} + \sum_{j=1}^{N} q_{ij} X_j + \lambda_i X_i < 0. 
\tag{3.5}
\]
Pre- and post-multiplying (5) by \( P_i \) yields
\[
A_i P_i + P_i A_i^T + \frac{1}{\gamma_i}D_{0i}D_{0i}^T P_i + P_i E_{0i}^T E_{0i} P_i \\
+ \sum_{k=1}^{d} P_i B_{ki}^T (P_i - \varepsilon_i D_{ki} D_{ki}^T)^{-1} B_{ki} P_i \\
+ \sum_{k=1}^{d} \frac{1}{\varepsilon_i} P_i E_{ki}^T E_{ki} P_i + \sum_{j \neq i} q_{ij} P_i P_j^{-1} P_i + q_{ii} P_i + \lambda_i P_i < 0,
\]
which is equivalent to inequality (3) in view of Schur complement equivalence. The assertion of this theorem follows from Lemma 2.1 immediately.

**Remark 1** Theorem 3.1 provides the analysis results for the exponential stability of the system (2). It can be seen from (3) that we need to check whether there exist \( N \) symmetric positive-definite matrices \( P_i \) and positive scalars \( \varepsilon_i, \gamma_i, \) and \( \lambda_i \) meeting the \( N \) coupled matrix inequalities. It is clear that inequality (3) is BLMIs, and it is LMIs for a prescribed \( \lambda_i \), then we are able to determine exponential stability of the system (3) readily by checking the solvability of the LMIs.
4 Robust stabilization synthesis

This section deals with the robust stabilization problem for linear uncertain stochastic systems with Markovian switching. Let us consider the uncertain stochastic control system of the form

\[
\dot{x}(t) = \left[\hat{A}(r(t))x(t) + C(r(t))u(t)\right]dt + \sum_{k=1}^{d} \left[\hat{B}_k(r(t))x(t) + C_k(r(t))u(t)\right]dw_k(t),
\]

where

\[
x(t_0) = x_0 \in \mathbb{R}^n, t \geq t_0.
\]

We aim to design a state-feedback controller \(u(t) = K(r(t))x(t)\) such that the resulting closed-loop system

\[
\dot{x}(t) = \left[\hat{A}(r(t)) + C(r(t))K(r(t))\right]x(t)dt + \sum_{k=1}^{d} \left[\hat{B}_k(r(t)) + C_k(r(t))K(r(t))\right]x(t)dw_k(t),
\]

\[
x(t_0) = x_0 \in \mathbb{R}^n, t \geq t_0.
\]

is exponentially stable in mean square over all admissible uncertainty domains \(D_a\) and \(D_{bk}\), where \(K_i = K(r(t) = i)\) \((i \in S)\) is the controller to be determined.

The following results solve the robust stabilization problem for system (6).

**Theorem 4.1** The closed-loop system (7) is exponentially stable in mean square with respect to state-feedback gain \(K_i = Y_iP_i^{-1}\), if there exist \(N\) symmetric positive-definite matrices \(P_i\), \(N\) matrices \(Y_i\) and positive scalars \(\varepsilon_i, \gamma_i, \text{and } \lambda_i\), such that \(\forall i \in S\), the following BLMI holds:

\[
\begin{pmatrix}
\Pi_{11} & * & * & * \\
E_0P_i & -\gamma_iI & * & * \\
0 & 0 & \Pi_{33} & * \\
0 & 0 & 0 & \Pi_{55}
\end{pmatrix} < 0,
\]

(4.8)

where

\[
\Pi_{11} = (A_iP_i + C_iY_i) + (A_iP_i + C_iY_i)^T + q_iP_i,
\]

\[
+ \lambda_iP_i + \gamma_iD_0iD_0^T,
\]

\[
\Pi_{31} = [(B_{1i}P_i + C_{1i}Y_i)^T, \ldots, (B_{di}P_i + C_{di}Y_i)^T]^T,
\]

\[
\Pi_{41} = [P_iE_{1i}^T, \ldots, P_iE_{di}^T]^T,
\]

\[
\Pi_{33} = \text{diag}[\varepsilon_iD_{1i}D_{1i}^T - P_i, \ldots, \varepsilon_iD_{di}D_{di}^T - P_i],
\]

\[
\Pi_{51} = \left[P_i, \ldots, P_i\right]^T,
\]

\[
\Pi_{55} = \text{diag}\left[-\frac{1}{q_{i1}}, \ldots, -\frac{1}{q_{(i-1)}}, -\frac{1}{q_{(i+1)}}, \ldots, -\frac{1}{q_{iN}}\right].
\]
Proof The proof is similar to that of Theorem 3.1, so we only give an outlined one. Let \( X_i = P_i^{-1} \) and define \( V(x,i) = x^T X_i x \). There exists a \( \lambda > 0 \) such that \( \mathcal{L} V(x,i) \leq -\lambda |x(t)|^2 \) will hold if for any \( i \in S \) there exist positive scalars \( \varepsilon_i, \gamma_i \) and \( \lambda_i \), where \( \varepsilon_i D_k k_i^T - P_i < 0 \), \( 1 \leq k \leq d \), such that

\[
X_i(A_i + C_i K_i) + (A_i + C_i K_i)^T X_i + \gamma_i X_i D_0 D_0^T X_i + \frac{1}{\gamma_i} E_{ki}^T E_{ki} + \sum_{k=1}^d (B_{ki} + C_k K_i)^T (P_i - \varepsilon_i D_k k_i^T)^{-1} (B_{ki} + C_k K_i) + \sum_{k=1}^d \frac{1}{\varepsilon_i} E_{ki}^T E_{ki} + \sum_{j=1}^N q_{ij} X_j + \lambda_i X_i < 0.
\]

(4.9)

Noting that \( Y_i = K_i P_i \), and Pre- and post-multiplying (9) by \( P_i \) yields

\[
(A_i P_i + C_i Y_i) + (A_i P_i + C_i Y_i)^T + \gamma_i D_0 D_0^T + \frac{1}{\gamma_i} P_i E_{ki}^T E_{ki} P_i + \sum_{k=1}^d (B_{ki} P_i + C_k Y_i)^T (P_i - \varepsilon_i D_k k_i^T)^{-1} (B_{ki} P_i + C_k Y_i) + \sum_{k=1}^d \frac{1}{\varepsilon_i} P_i E_{ki}^T E_{ki} P_i + \sum_{j \neq i} q_{ij} P_i P_j^{-1} P_i + \lambda_i P_i < 0,
\]

which is equivalent to (8) in view of Schur complement equivalence. The assertion of this theorem follows from Lemma 2.1 immediately.

Remark 2 It is shown in Theorem 4.1 that the robust exponentially stabilization of system (6)-(7) is guaranteed if the inequalities (8) are valid. And the inequality (8) is linear in \( Y_i \) and \( P_i \) for a prescribed \( \lambda_i \), thus the standard LMI techniques can be exploited to check the exponential stability of the closed-loop system (7).

5 Example

Let \( w(t) \) be a one-dimensional Brownian motion, let \( r(t) \) be a right-continuous Markov chain taking values in \( S = \{1, 2\} \) with generator \( Q = \begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \), consider a two-dimensional stochastic systems with Markovian switching of the form

\[
dx(t) = \left[ (A(r(t)) + D_0(r(t)) F_0(r(t), r(t)) E_0(r(t))) x(t) + C(r(t)) u(t) \right] dt
\]

\[
+ \left[ (B(r(t)) + D_1(r(t)) F_1(r(t), r(t)) E_1(r(t))) x(t) + C_1(r(t)) u(t) \right] dw(t),
\]

(5.10)

where

\[
A_1 = \begin{pmatrix} 0.5 & 0.2 \\ 0.3 & 0.8 \end{pmatrix},
A_2 = \begin{pmatrix} 1 & 0.1 \\ 0.2 & 2 \end{pmatrix},
B_1 = \begin{pmatrix} -1 & 0.5 \\ 0.5 & -1 \end{pmatrix},
B_2 = \begin{pmatrix} -2 & 0.1 \\ 0.1 & 1 \end{pmatrix},
\]

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$D_{01} = \text{diag}(-1, -2), D_{02} = \text{diag}(0.2, 0.3), D_{11} = \text{diag}(-1, -1), D_{12} = \text{diag}(5, -0.5),
$  
$E_{01} = \text{diag}(0.2, 0.2), E_{02} = \text{diag}(-3, -5), E_{11} = \text{diag}(-0.9, -0.9), E_{12} = \text{diag}(0.5, 1),
$  
\[
C_1 = \begin{pmatrix} -8 & 0.1 \\ 0.05 & -10 \end{pmatrix},
C_2 = \begin{pmatrix} -20 & 0 \\ 0 & -30 \end{pmatrix}, C_{11} = \begin{pmatrix} -1 & 0.5 \\ 2 & 3 \end{pmatrix}, C_{12} = \begin{pmatrix} -2 & 1 \\ 0.5 & -4 \end{pmatrix},
\]

for $i = 1, 2$, $F_{0i}(t)$ and $F_{1i}(t)$ denote the uncertainties of system (10). Let $\lambda_1 = 1, \lambda_2 = 2$, by solving LMIs (8), we find the feasible solution:

\[
P_1 = \begin{pmatrix} 98.708 & 4.383 \\ 4.383 & 85.385 \end{pmatrix}, P_2 = \begin{pmatrix} 233.108 & -0.786 \\ -0.786 & 180.327 \end{pmatrix}, Y_1 = \begin{pmatrix} 93.468 & -16.376 \\ -20.698 & 70.862 \end{pmatrix},
\]

\[
Y_2 = \begin{pmatrix} 171.947 & -64.056 \\ 75.520 & 82.513 \end{pmatrix}, \gamma_1 = 0.082, \ \gamma_2 = 1.170, \varepsilon_1 = 0.034, \ \varepsilon_2 = 0.004,
\]

therefore, by Theorem 4.1, closed-loop system (10) is exponentially stable in mean square with respect to state-feedback gain $K_i = Y_i P_i^{-1}$.

6 Conclusions

Based on the exponential stability theory, we have investigated the robust stochastic stability of the uncertain stochastic system with Markovian switching, sufficient stability conditions were developed. The robust stability of such systems can be tested based on the feasibility of bi-linear matrix inequalities An example has been presented to illustrate the effectiveness of the main results. It is believed that this approach is one step further toward the descriptions of the uncertain stochastic systems.

References


On interval valued functions and Mangasarian type duality involving Hukuhara derivative

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Abstract

In this paper, we introduce twice weakly differentiable and twice $H$-differentiable interval valued functions. The existence of twice $H$-differentiable interval-valued function and its relation with twice weakly differentiable functions are presented. Interval valued bonvex and generalized bonvex functions involving twice $H$-differentiability are proposed. Under the proposed settings, necessary conditions are elicited naturally in order to achieve $LU$-efficient solution. Mangasarian type dual is discussed for a nondifferentiable multiobjective programming problem and appropriate duality results are also derived. The theoretical developments are illustrated through non-trivial numerical examples.

Keyword: Interval valued functions; twice weak differentiability; twice $H$-differentiability, $LU$-efficient solution; generalized convexity; duality.

Mathematics Subject Classification: 90C25, 90C29, 90C30.

1 Introduction

The study of uncertain programming is always challenging in its modern face. Several attempts to achieve optimal in the same have been made in several directions. However optimality conditions still needs to be optimized. In this direction interval valued programming is one of the several techniques which has got attention of researchers in the recent past. Existing literature [2, 4, 5, 7, 8, 9, 10, 11, 12, 13, 17, 19, 20, 21, 22] contains many interesting results on the study of interval valued programming involving different types of differentiability concepts and various types of convexity concepts of interval valued functions.

Second order duality gives tighter bounds for the value of the objective function when approximations are used. For more information, authors may see ([11], pp

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93). One more advantage is that if a feasible point in the primal problem is given and first order duality does not use, then we can apply second order duality to provide a lower bound of the value of the primal problem.

Note that the study of nondifferentiable interval valued programming problems has not been studied extensively as quoted in Sun and Wang [18] therefore to study the second order duals of the aforesaid problem is an interesting move, we consider the following nondifferentiable vector programming problem with interval valued objective functions and constraint conditions and study its second order dual of Mangasarian type.

\[(IP)\]
\[
\min f(x) + (x^T B x)^{\frac{1}{2}} = \left( f_1(x) + (x^T B x)^{\frac{1}{2}}, ..., f_k(x) + (x^T B x)^{\frac{1}{2}} \right)
\]

subject to \[g_j(x) \leq_{LU} [0, 0], j \in \Lambda_m\]

where \[f_i = [f_i^L, f_i^U], i \in \Lambda_k\] and \[g_j = [g_j^L, g_j^U], j \in \Lambda_m\] are interval valued functions with \(f_i^L, f_i^U, g_j^L, g_j^U: \mathbb{R}^n \to \mathbb{R}, i \in \Lambda_k, j \in \Lambda_m\) be twice differentiable functions.

The remaining paper is designed as: section 2 is devoted to preliminaries. Section 3 represents the differentiation of interval valued functions with the introduction of twice weakly differentiable and twice \(H\)-differentiable interval valued functions. Some properties of these functions are also presented. Section 4 highlights the concept of so-called convexity and its quasi and pseudo forms of interval valued functions and their properties. In section 5, the necessary conditions for proposed solution concept are elicited naturally by considering above settings. Finally with the proposed settings the section 6 is devoted to study the Mangasarian type dual of primal problem \((IP)\). Lastly we conclude in section 7.

2 Preliminaries

Let \(I_c\) denote the class of all closed and bounded intervals in \(\mathbb{R}\). i.e.,

\[I_c = \{[a, b]: a, b \in \mathbb{R} \text{ and } a \leq b\}.\]

And \(b - a\) is the width of the interval \([a, b] \in I_c\). Then for \(A \in I_c\) we adopt the notation \(A = [a^L, a^U]\), where \(a^L\) and \(a^U\) are respectively the lower and upper bounds of \(A\). Let \(A = [a^L, a^U], B = [b^L, b^U] \in I_c\) and \(\lambda \in \mathbb{R}\), we have the following operations.

\[\begin{align*}
(i) & \quad A + B = \{a + b: a \in A \text{ and } b \in B\} = [a^L + b^L, a^U + b^U] \\
(ii) & \quad \lambda A = \lambda [a^L, a^U] = \begin{cases} 
[\lambda a^L, \lambda a^U] & \text{if } \lambda \geq 0 \\
[\lambda a^U, \lambda a^L] & \text{if } \lambda < 0;
\end{cases} \\
(iii) & \quad A \times B = [\min_{ab}, \max_{ab}],
\end{align*}\]

where

\[
\min_{ab} = \min\{a^L b^L, a^L b^U, a^U b^L, a^U b^U\}
\]
and
\[ \max_{ab} = \max\{a^Lb^L, a^Lb^U, a^Ub^L, a^Ub^U\} \]

In view of (i) and (ii) we see that
\[ -B = -[b^L, b^U] = [-b^U, -b^L] \quad \text{and} \quad A - B = A + (-B) = [a^L - b^L, a^U - b^L]. \]

Also the real number \( a \in \mathbb{R} \) can be regarded as a closed interval \( A_a = [a, a] \), then we have for \( B \in \mathcal{I}_c \)
\[ a + B = A_a + B = [a + b^L, a + b^U]. \]

Note that the space \( \mathcal{I}_c \) is not a linear space with respect to the operations (i) and (ii), since it does not contain inverse elements.

## 3 Differentiation of interval valued functions

### Definition 1. [20]
Let \( X \) be open set in \( \mathbb{R} \). An interval-valued function \( f : X \to \mathcal{I}_c \) is called weakly differentiable at \( x^* \) if the real-valued functions \( f^L \) and \( f^U \) are differentiable at \( x^* \) (in the usual sense).

Given \( A, B \in \mathcal{I}_c \), if there exists \( C \in \mathcal{I}_c \) such that \( A = B + C \), then \( C \) is called the Hukuhara difference of \( A \) and \( B \). We also write \( C = A \ominus_H B \) when the Hukuhara difference \( C \) exists, which means that \( a^L - b^L \leq a^U - b^U \) and \( C = [a^L - b^L, a^U - b^U] \).

### Proposition 1. [20]
Let \( A = [a^L, a^U] \) and \( B = [b^L, b^U] \) be two closed intervals in \( \mathbb{R} \). If \( a^L - b^L \leq a^U - b^U \), then the Hukuhara difference \( C \) exists and \( C = [a^L - b^L, a^U - b^U] \).

### Definition 2. [20]
Let \( X \) be an open set in \( \mathbb{R} \). An interval-valued function \( f : X \to \mathcal{I}_c \) is called \( H \)-differentiable at \( x^* \) if there exists a closed interval \( A(x^*) \in \mathcal{I}_c \) such that
\[ \lim_{h \to 0^+} \frac{f(x^* + h) \ominus_H f(x^*)}{h} \quad \text{and} \quad \lim_{h \to 0^+} \frac{f(x^*) \ominus_H f(x^* + h)}{h} \]
both exist and are equal to \( A(x^*) \). In this case, \( A(x^*) \) is called the \( H \)-derivative of \( f \) at \( x^* \).

### Proposition 2. [20]
Let \( f \) be an interval-valued function defined on \( X \subseteq \mathbb{R}^n \). If \( f \) is \( H \)-differentiable at \( x^* \in X \), then \( f \) is weakly differentiable at \( x^* \).

Next we introduce twice differentiable interval valued functions and study some properties.

### Definition 3. Let \( X \) be an open set in \( \mathbb{R}^n \), and let \( x^* = (x_1^*, ..., x_n^*) \in X \) be fixed. Then we say that \( f \) is twice weakly differentiable interval valued function at \( x^* \) if
Example 2. Consider the interval valued function (1), then by definition we have

\[
\nabla^2 f(x^*) = \nabla(\nabla f(x))_{x=x^*} \\
= \nabla(\nabla f^L(x), \nabla f^U(x))_{x=x^*} \\
= \nabla(\nabla f^L(x), \nabla f^U(x))_{x=x^*} \\
= \left[ \begin{array}{cc} \partial^2 f^L & \partial^2 f^U \\ \frac{\partial^2 f^L}{\partial x_i \partial x_j} & \frac{\partial^2 f^U}{\partial x_i \partial x_j} \end{array} \right]_{x=x^*}.
\]

Definition 3 is illustrated by the following example.

Example 1. Consider the interval valued function

\[ f(x_1, x_2) = [f^L = 2x_1 + x_2^2, f^U = x_1^2 + x_2^3 + 1]. \tag{1} \]

Therefore we have

\[
\nabla f(x) = [(2, 2x_2), (2x_1, 2x_2)]^T
\]

and

\[
\nabla^2 f(x) = \left[ \begin{array}{cc} 0 & 0 \\ 0 & 2 \end{array} \right], \left[ 2 & 0 \\ 0 & 2 \right].
\]

Definition 4. Let \( X \) be an open set in \( \mathbb{R}^n \), and let \( x^* = (x_1^*, ..., x_n^*) \in X \) be fixed. Then we say that \( f \) is twice \( H \)-differentiable interval valued function if \( f' \) is \( H \)-differentiable at \( x^* \), where \( f' \) is \( H \)-derivative of \( f \). We denote by \( \nabla^2_H f \) the second order \( H \)-differential of \( f \), then we have

\[
\nabla^2_H f(x^*) = \nabla_H(\nabla_H f(x))_{x=x^*} \\
= \nabla_H \left( \partial f^L(x), ..., \partial f^U(x) \right)_{x=x^*}^T \\
= \left( \nabla_H \left[ \frac{\partial^2 f^L}{\partial x_1}, \frac{\partial^2 f^U}{\partial x_1} \right] ..., \nabla_H \left[ \frac{\partial^2 f^L}{\partial x_n}, \frac{\partial^2 f^U}{\partial x_n} \right] \right)_{x=x^*}^T \\
= \left( \left[ \frac{\partial^2 f^L}{\partial x_1}, \frac{\partial^2 f^U}{\partial x_1} \right] ..., \left[ \frac{\partial^2 f^L}{\partial x_n}, \frac{\partial^2 f^U}{\partial x_n} \right] \right)_{n \times n, x=x^*}.
\]

Following example justifies the existence of twice \( H \)-differentiable interval valued function.

Example 2. Consider the interval valued function (1), then by definition we have

\[
\nabla_H f(x) = ([2, 2x_1], [2x_2, 2x_2])^T
\]
Proposition 3. Let \( f \) be an interval-valued function defined on \( X \subseteq \mathbb{R}^n \). If \( f \) is twice \( H \)-differentiable at \( x^* \in X \), then \( f \) is twice weakly differentiable at \( x^* \).

Proof. From (2) we have

\[
\nabla^2 \!_H f(x) = \nabla_H ([2, 2x_1], [2x_2, 2x_2])^T = \begin{pmatrix}
[0, 2] & [0, 0] \\
[0, 0] & [2, 2]
\end{pmatrix}.
\]

The relation between twice weakly differentiable and twice \( H \)-differentiable interval valued functions is furnished as follows.

Proposition 3. Let \( f \) be an interval-valued function defined on \( X \subseteq \mathbb{R}^n \). If \( f \) is twice \( H \)-differentiable at \( x^* \in X \), then \( f \) is twice weakly differentiable at \( x^* \).

Proof. From (2) we have

\[
\nabla^2 \!_H f(x^*) = \begin{pmatrix}
\frac{\partial^2 f_L}{\partial x_1^2}(x) & \ldots & \frac{\partial^2 f_L}{\partial x_n^2}(x) \\
\vdots & \ddots & \vdots \\
\frac{\partial^2 f_L}{\partial x_n^2}(x) & \ldots & \frac{\partial^2 f_L}{\partial x_n^2}(x)
\end{pmatrix} \times_n \begin{pmatrix}
\frac{\partial^2 f_U}{\partial x_1^2}(x) & \ldots & \frac{\partial^2 f_U}{\partial x_n^2}(x) \\
\vdots & \ddots & \vdots \\
\frac{\partial^2 f_U}{\partial x_n^2}(x) & \ldots & \frac{\partial^2 f_U}{\partial x_n^2}(x)
\end{pmatrix}
\]

\[
= [\nabla^2 f_L(x), \nabla^2 f_U(x)]_{x=x^*}
\]

\[
= \nabla^2 f(x^*).
\]

We authenticate Proposition 3 by following example.

Example 3. From Example 2 we have

\[
\nabla^2 \!_H f(x) = \begin{pmatrix}
[0, 2] & [0, 0] \\
[0, 0] & [2, 2]
\end{pmatrix} = \begin{pmatrix}
0 & 0 \\
0 & 2
\end{pmatrix} \times_n \begin{pmatrix}
2 & 0 \\
0 & 2
\end{pmatrix}
\]

\[
= [\nabla^2 f_L(x), \nabla^2 f_U(x)]
\]

\[
= \nabla^2 f(x). \text{ (see Example 1)}.
\]

The converse of Proposition 3 is not true in general, however we have the following result.

Proposition 4. Let \( f \in T \), be twice weakly differentiable function at \( x^* \), with \( (f^L)^n(x^*) = a^L(x^*) \) and \( (f^U)^n(x^*) = a^U(x^*) \).

1. if \( (f^L)'(x^*+h)-(f^L)'(x^*) \leq (f^U)'(x^*+h)-(f^U)'(x^*) \) and \( (f^L)'(x^*)-(f^L)'(x^*-h) \leq (f^U)'(x^*)-(f^U)'(x^*-h) \) for every \( h > 0 \), then \( f \) is twice \( H \)-differentiable with second \( H \)-derivative \([a^L(x^*), a^U(x^*)]\).

2. if \( a^L(x^*) > a^U(x^*) \), then \( f \) is not twice \( H \)-differentiable at \( x^* \).

Proof. The proof is similar as that of Proposition 4.3 of [20].

The existence of twice weakly differentiable interval valued functions which are not twice \( H \)-differentiable is proved by following example.

Example 4. Consider \( f : [0, 2] \to [x^3 + x^2 + 1, x^3 + 2x + 2] \) be an interval valued function defined on \([0, 2]\). Then \( f \) is twice weakly differentiable on \((0, 2)\) but \( f \) is not twice \( H \)-differentiable on \((0, 2)\) as \( a^L(x^*) > a^U(x^*) \).
4 Interval valued bonvex functions

Convexity is an important concept in studying the theory and methods of mathematical programming, which has been generalized in several ways. For differentiable functions numerous generalizations of convexity exist in the literature. An important concept so-called second order convexity for twice differentiable real valued functions was introduced in Mond [14], however Bector and Chandra [6] named them as bonvex functions. Now consider \( f \) to be real valued twice differentiable function, then for the definitions of (strictly) bonvexity, (strictly) pseudobonvexity and (strictly) quasibonvexity, one is refered to [3].

In this section, we introduce \( LU \)-bonvex, \( LU \)-pseudobonvex and \( LU \)-quasibonvex interval valued functions and their strict conditions. We consider \( T \) to be the set of all interval valued functions defined on \( X \subseteq \mathbb{R}^n \).

**Definition 5.** Let \( f \in T \) be twice \( H \)-differentiable function at \( x^* \in X \). If we have for every \( x \in X \) and \( P = (P_1, ..., P_n) \) with \( P_i \in I \) such that \( P_i \leq 0 \), \( i \in \Lambda_k \).

1. \[
    f(x) \ominus_H f(x^*) + \frac{1}{2} P^T \nabla^2_H f(x^*) P \succeq_{LU} \{ \nabla_H f(x^*) + \nabla^2_H f(x^*) P \} (x - x^*)
\]
then we say that \( f \) is \( LU \)-bonvex at \( x^* \). We also say that \( f \) is strictly \( LU \)-bonvex at \( x^* (\neq x) \) if the inequality is strict.

2. If \[
    f(x) \ominus_H f(x^*) + \frac{1}{2} P^T \nabla^2_H f(x^*) P \succeq_{LU} [0, 0],
\]
\[
    \Rightarrow \{ \nabla_H f(x^*) + \nabla^2_H f(x^*) P \} (x - x^*) \succeq_{LU} [0, 0]
\]
then we say that \( f \) is \( LU \)-quasibonvex at \( x^* \). We also say that \( f \) is strictly \( LU \)-quasibonvex \( x^* (\neq x) \) if the inequality is strict.

3. If \[
    \{ \nabla_H f(x^*) + \nabla^2_H f(x^*) P \} (x - x^*) \succeq_{LU} [0, 0],
\]
\[
    \Rightarrow f(x) \ominus_H f(x^*) + \frac{1}{2} P^T \nabla^2_H f(x^*) P \succeq_{LU} [0, 0]
\]
then we say that \( f \) is \( LU \)-pseudobonvex at \( x^* \). We also say that \( f \) is strictly \( LU \)-pseudobonvex at \( x^* (\neq x) \) if the inequality is strict.

Now we present some non-trivial examples which authenticates that the class of interval valued functions introduced in this section is non-empty.

**Example 5.** Consider an interval valued function \( f(x) = [x^2 + 3x + 2, x^2 + 3x + 5], x \geq 0 \). Then we have
\[
    \nabla_H f(x) = ([2x + 3, 2x + 3])
\]
\[= ([3, 3])_{x=0}\]

and
\[\nabla^2_H f(x) = ([2, 2])\]

we have
\[[x^2 + 3x + 2, x^2 + 3x + 5] \ominus_H [2, 5] + \frac{1}{2}([0, 1])^T [2, 2][0, 1] = [x^2 + 3x + 2, x^2 + 3x + 2] \geq_{LU} ([3, 3] + [2, 2][0, 1])(x)
\]
\[= [3x, 5x]\]

therefore \(f\) is \(LU\)-convex at \(x = 0\).

Next consider another interval valued functions defined as
\[f(x_1, x_2) = [x_1^2 + x_2^2 + 3, x_1^2 + x_2^2 + 5], \; x \geq 0.\]

Then we have
\[\nabla_H f(x_1, x_2) = ([2x_1, 2x_1], [2x_2, 2x_2])^T = ([4, 4], [4, 4])^T(x_1, x_2) = (2, 2)\]

and
\[\nabla^2_H f(x) = \left(\begin{array}{cc} 2 & 0 \\ 0 & 2 \end{array}\right)\]

Now let
\[[x_1^2 + x_2^2 + 3, x_1^2 + x_2^2 + 5] \ominus_H [11, 13] + \frac{1}{2} \left(\begin{array}{c} [1, 1] \\ [1, 1] \end{array}\right)^T \left(\begin{array}{cc} [2, 2] & [0, 0] \\ [0, 0] & [2, 2] \end{array}\right) \left(\begin{array}{c} [1, 1] \\ [1, 1] \end{array}\right) \leq_{LU} [0, 0]\]

then
\[\left(\left(\begin{array}{c} [4, 4] \\ [4, 4] \end{array}\right) + \left(\begin{array}{cc} [2, 2] & [0, 0] \\ [0, 0] & [2, 2] \end{array}\right) \left(\begin{array}{c} [1, 1] \\ [1, 1] \end{array}\right)\right) \left(\begin{array}{c} x_1 - 2 \\ x_2 - 2 \end{array}\right) \leq_{LU} [0, 0].\]

this shows that \(f\) is \(LU\)-quasiconvex at \((2, 2)\).

However if
\[\left(\left(\begin{array}{c} [4, 4] \\ [4, 4] \end{array}\right) + \left(\begin{array}{cc} [2, 2] & [0, 0] \\ [0, 0] & [2, 2] \end{array}\right) \left(\begin{array}{c} [1, 1] \\ [1, 1] \end{array}\right)\right) \left(\begin{array}{c} x_1 - 2 \\ x_2 - 2 \end{array}\right) \leq_{LU} [0, 0].\]

then
\[[x_1^2 + x_2^2 + 3, x_1^2 + x_2^2 + 5] \ominus_H [11, 13] + \frac{1}{2} \left(\begin{array}{c} [1, 1] \\ [1, 1] \end{array}\right)^T \left(\begin{array}{cc} [2, 2] & [0, 0] \\ [0, 0] & [2, 2] \end{array}\right) \left(\begin{array}{c} [1, 1] \\ [1, 1] \end{array}\right) \leq_{LU} [0, 0]\]

this shows that \(f\) is \(LU\)-pseudobonvex at \((2, 2).\)
Proposition 5. Let \( f \in T \) be twice \( H \)-differentiable function at \( x^{*} \) and \( P = (P_{1}, ..., P_{n}) \) with \( P_{i} \in \mathcal{I}_{e} \) such that \( P_{i}^{L} \geq 0, i \in \Lambda_{n} \).

1. if \( f \) is \( LU \)-bonvex at \( x^{*} \) then \( f^{L} \) and \( f^{U} \) are bonvex functions at \( x^{*} \).

2. if \( f \) is \( LU \)-quasibonvex at \( x^{*} \) then \( f^{L} \) and \( f^{U} \) are quasibonvex functions at \( x^{*} \).

3. if \( f \) is \( LU \)-pseudobonvex at \( x^{*} \) then \( f^{L} \) and \( f^{U} \) are pseudobonvex functions at \( x^{*} \).

Proof. (i) Let \( f \) is \( LU \)-bonvex at \( x^{*} \), then by definition we have

\[
f(x) \odot_{H} f(x^{*}) + \frac{1}{2} P^{T} \nabla^{2}_{H} f(x^{*}) P \succeq_{LU} \left\{ \nabla_{H} f(x^{*}) + \nabla^{2}_{H} f(x^{*}) P \right\} (x - x^{*})\]

Since \( f \) is twice \( H \)-differentiable at \( x^{*} \), then by Proposition 3 and Definition 3 \( f^{L} \) and \( f^{U} \) are twice differentiable at \( x^{*} \). Also since \( P_{i}^{L} \geq 0 \), therefore we have

\[
f^{L}(x) - f^{L}(x^{*}) + \frac{1}{2} P^{LT} \nabla^{2} f^{L}(x^{*}) P^{L} \geq \left\{ \nabla f^{L}(x^{*}) + \nabla^{2} f^{L}(x^{*}) P^{L} \right\} (x - x^{*}),\]

and

\[
f^{U}(x) - f^{U}(x^{*}) + \frac{1}{2} P^{UT} \nabla^{2} f^{U}(x^{*}) P^{U} \geq \left\{ \nabla f^{U}(x^{*}) + \nabla^{2} f^{U}(x^{*}) P^{U} \right\} (x - x^{*}).\]

Therefore \( f^{L} \) and \( f^{U} \) are bonvex functions at \( x^{*} \).

(ii) and (iii) follows by similar treatment. \( \square \)

Note that the converse of Proposition 5 follows in the light of Proposition 4.

Proposition 6. Let \( f \in T \) be twice \( H \)-differentiable function at \( x^{*} \) and \( P = (P_{1}, ..., P_{n}) \) with \( P_{i} \in \mathcal{I}_{e} \) such that \( P_{i}^{L} \geq 0, i \in \Lambda_{n} \).

1. if \( f \) is strictly \( LU \)-bonvex at \( x^{*} \) then either \( f^{L} \) or \( f^{U} \) or both are strictly bonvex functions at \( x^{*} \).

2. if \( f \) is strictly \( LU \)-quasibonvex at \( x^{*} \) then either \( f^{L} \) or \( f^{U} \) or both are strictly quasibonvex functions at \( x^{*} \).

3. if \( f \) is strictly \( LU \)-pseudobonvex at \( x^{*} \) then either \( f^{L} \) or \( f^{U} \) or both are strictly pseudobonvex functions at \( x^{*} \).

Proof. Proof is same as that of Proposition 5. \( \square \)

Remark 1. If we assume that \( f^{L} = f^{U} \), then bonvexity comes as a sub-case of \( LU \)-bonvexity, and similarly for quasi and pseudobonvexity.
5 Solution concept and necessary conditions

In this section we shall propose solution concept and derive some necessary conditions for problem \((IP)\). We define by \(S_{IP}\) the set of feasible solutions of \((IP)\).

**Definition 6.** Let \(x^* \in S_{IP}\). We say that \(x^*\) is an efficient solution of \((IP)\) if there exist no \(\hat{x} \in S_{IP}\), such that

\[
 f_i(\hat{x}) \preceq_{LU} f_i(x^*), i \in \Lambda_k \quad \text{and} \quad f_h(\hat{x}) \prec_{LU} f_h(x^*), \text{ for at least one index } h.
\]

An efficient solution \(x^*\) is said to be properly efficient solution of \((IP)\) if there exist scalar \(M > 0\), such that for all \(i \in \Lambda_k\), \(f_i(x) \preceq_{LU} f_i(x^*)\) and \(x \in S_{IP}\) imply that

\[
 f_i(x^*) \ominus_{H} f_i(x) \preceq_{LU} M\{f_h(x) \ominus_{H} f_h(x^*)\}
\]

for atleast one index \(h \in \Lambda_k - i\) such that \(f_h(x^*) \prec_{LU} f_h(x)\).

**Theorem 1.** (Mond et al. [16]) Let \(x^*\) be a properly efficient solution of \((P)\) (see, [3]) at which constraint qualification [15] is satisfied. Then there exist \(\lambda^* \in R^k\), \(u^* \in R^n\) and \(v_i^* \in R^n\), \(i \in \Lambda_k\) such that

\[
 \sum_{i=1}^{k} \lambda_i^* (f_i(x^*) + B_i v_i^*) + \nabla u^T g(x^*) = 0,
\]

\[
 u^T g(x^*) = 0,
\]

\[
 (x^T B_i x^*)^{\frac{1}{2}} = x^T B_i v_i^*, i \in \Lambda_k,
\]

\[
 v_i^T B_i v_i^* \leq 1, i \in \Lambda_k,
\]

\[
 \lambda^* > 0, \sum_{i=1}^{k} \lambda_i^* = 1, u^* \geq 0.
\]

Now we present the necessary conditions for problem \((IP)\). Consider the following constraint qualification CQ1

\[
 d^T \nabla_H g_j(x^*) \succeq_{LU} [0, 0], j \in J_0(x^*)
\]

\[
 d^T \nabla_H f_i(x^*) + d^T B_i x^*/(x^T B_i x^*)^{\frac{1}{2}} \succeq_{LU} [0, 0], \quad \text{if} \quad x^T B_i x^* > 0
\]

\[
 d^T \nabla_H f_i(x^*) + (d^T B_i d)^{\frac{1}{2}} \succeq_{LU} [0, 0], \quad \text{if} \quad x^T B_i x^* = 0
\]

**Theorem 2.** Let \(x^*\) be a properly efficient solution of \((IP)\) at which a constraint qualification CQ1 is satisfied. Then there exist \(\lambda^* \in R^k\), \(u^* \in R^n\) and \(v_i^* \in R^n\), \(i \in \Lambda_k\) such that

\[
 \sum_{i=1}^{k} \lambda_i^* (\nabla_H f_i(x^*) + B_i v_i^*) + \nabla_H u^T g(x^*) = [0, 0],
\]

\[
 u^T g(x^*) = [0, 0],
\]

\[
 (x^T B_i x^*)^{\frac{1}{2}} = x^T B_i v_i^*, i \in \Lambda_k,
\]

\[
 v_i^T B_i v_i^* \leq 1, i \in \Lambda_k,
\]

\[
 \lambda^* > 0, \sum_{i=1}^{k} \lambda_i^* = 1, u^* \geq 0.
\]
Proof. Since \( x^* \) is properly efficient solution of \((IP)\) at which a constraint qualification \(CQ1\) is satisfied. Then using the property of intervals and twice \(H\)-derivative, for \(0 < \xi^L_i, \xi^U_i \in R, i \in \Lambda_k\) with \(\xi^L_i + \xi^U_i = 1, i \in \Lambda_k\), we have
\[
CQ2
\]
\[
d^T \nabla g^L_j(x^*) > 0, j \in J_0(x^*)
\]
\[
d^T \nabla g^U_j(x^*) > 0, j \in J_0(x^*)
\]
\[
d^T (\xi^L_i \nabla f^L_i(x^*) + \xi^U_i \nabla f^U_i(x^*)) + d^T B_i x^*/(x^T B_i x^*)^{1/2} < 0, \text{ if } x^T B_i x^* > 0
\]
\[
d^T (\xi^L_i \nabla f^L_i(x^*) + \xi^U_i \nabla f^U_i(x^*)) + (d^T B_i d)^{1/2} < 0, \text{ if } x^T B_i x^* = 0
\]

Further using the property of intervals and twice \(H\)-derivative, for \(0 < \xi^L_i, \xi^U_i \in R, i \in \Lambda_k\) with \(\xi^L_i + \xi^U_i = 1, i \in \Lambda_k\) we have new conditions as
\[
\sum_{i=1}^k \lambda_i^* \left( (\xi^L_i \nabla f^L_i(x^*) + \xi^U_i \nabla f^U_i(x^*)) + B_i v_i^* \right) + \nabla u^T (g^L(x^*) + g^U(x^*)) = 0,
\]
\[
u^T g^L(x^*) = 0,
\]
\[
u^T g^U(x^*) = 0,
\]
\[
(x^T B_i x^*)^{1/2} = x^T B_i v_i^*, i \in \Lambda_k,
\]
\[
v^T B_i v_i^* \leq 1, i \in \Lambda_k,
\]
\[
\lambda^* > 0, \sum_{i=1}^k \lambda_i^* = 1, u^* \geq 0.
\]

Now using constraint qualification \(CQ2\) the above conditions are justified by Theorem 1 for the problem (say \((IP1)\)) having objective function \((\xi^L_i f^L_i(x) + \xi^U_i f^U_i(x)), \ldots, \xi^L_k f^L_k(x) + \xi^U_k f^U_k(x))\) and constraint functions \(g^L_j(x), g^U_j(x) \leq 0, j \in \Lambda_m\). Now it is easy to see that the optimal solutions of \((IP)\) and \((IP1)\) are same. This completes the proof. \(\square\)

6 Mangasarian type duality

In this section, we propose the following Mangasarian type dual of primal problem \((IP)\).

\((MSD)\) \text{V-maximize}
\[
\left( f_1(y) + u^T g(y) + y^T B_1 v_1 \Theta_H \frac{1}{2} P^T \nabla^2_H \{ f_1(y) + u^T g(y) \} P, \ldots, \right.
\]
\[
\left. f_k(y) + u^T g(y) + y^T B_k v_k \Theta_H \frac{1}{2} P^T \nabla^2_H \{ f_k(y) + u^T g(y) \} P \right)
\]
subject to
\[
\sum_{i=1}^k \lambda_i (\nabla_H f_i(y) + \nabla^2_H f_i(y) P + B_i v_i) + \nabla_H u^T g(y) + \nabla^2_H u^T g(y) P = [0, 0] \quad (3)
\]
From (3) we have

\[ v_i^T B_i v_i \leq 1, \, i \in \Lambda_k \]  

(4)

\[ \lambda > 0, \sum_{i=1}^r \lambda_i = 1 \]  

(5)

\[ u = (u_1, \ldots, u_m)^T \geq 0, \, g = (g_1, \ldots, g_m) \text{ such that } g_j = [g_{jL}, g_{jU}], \, j = 1, \ldots, m, \, P = (P_1, \ldots, P_n) \text{ with } P_i \in \mathcal{L}_c \text{ such that } P_i^L \geq 0, \, i \in \Lambda_k, \text{ and } y, v_i \in \mathbb{R}^n. \]

We define by \( S_{MSD} \) the set of all feasible solutions of \((MSD)\), therefore if \( z \in S_{MSD} \) then \( z = (y, u, v, \lambda, P) \), such that \( v \in \mathbb{R}^k \) with \( v_i \in \mathbb{R}^n \), and \( P_i \in \mathcal{L}_c \) such that \( P_i^L \geq 0, i \in \Lambda_k \). We shall use the following generalized Schwartz inequality:

\[ x^T A z \leq (x^T A x)^{1/2} (z^T A z)^{1/2}, \]

where \( x, z \in \mathbb{R}^n \) and \( A \) is positive semidefinite symmetric matrix of order \( n \).

**Theorem 3.** (weak duality) Let \( x \in S_{LP} \) and \( z \in S_{MSD} \). Assume that \( f_i(.) + (.)^T B_i v_i, i \in \Lambda_k \) and \( g_j(.) , j \in \Lambda_m \) are LU-bonvex at \( y \), then the following can not hold.

\[ f_i(x) + (x^T B_i x)^{1/2} \leq_{LU} f_i(y) + u^T y + y^T B_i v_i + \frac{1}{2} P_i^L \left\{ \nabla^2 f_i(y) + u^T y \right\} P_i, \, i \in \Lambda_k. \]

(6)

and

\[ f_h(x) + (x^T B_h x)^{1/2} \leq_{LU} f_h(y) + u^T y + y^T B_h v_h + \frac{1}{2} P_h^L \left\{ \nabla^2 f_h(y) + u^T y \right\} P_h, \]

(7)

for at least one index \( h \).

**Proof.** From (3) we have

\[
\sum_{i=1}^k \lambda_i \left( \nabla f_i^L(y) + \nabla^2 f_i^L(y) P^L + B_i v_i \right) + \nabla u^T g^L(y) + \nabla^2 u^T g^L(y) P^L = 0.
\]

\[
\sum_{i=1}^k \lambda_i \left( \nabla f_i^U(y) + \nabla^2 f_i^U(y) P^U + B_i v_i \right) + \nabla u^T g^U(y) + \nabla^2 u^T g^U(y) P^U = 0.
\]

Adding we get,

\[
\sum_{i=1}^k \lambda_i \left( \nabla f_i^L(y) + \nabla f_i^U(y) + \nabla^2 f_i^L(y) P^L + \nabla^2 f_i^U(y) P^U + 2B_i v_i \right) + \nabla u^T g^L(y) + \nabla u^T g^U(y) + \nabla^2 u^T g^L(y) P^L + \nabla^2 u^T g^U(y) P^U = 0.
\]

(8)

If possible let (6) and (7) holds then by definition we have

\[
\begin{align*}
\left\{ f_i^L(x) + (x^T B_i x)^{1/2} & \leq f_i^L(y) + u^T g^L(y) + y^T B_i v_i - \frac{1}{2} P_i^L \nabla^2 \{ f_i^L(y) + u^T g^L(y) \} P_i^L. \\
f_i^U(x) + (x^T B_i x)^{1/2} & \leq f_i^U(y) + u^T g^U(y) + y^T B_i v_i - \frac{1}{2} P_i^U \nabla^2 \{ f_i^U(y) + u^T g^U(y) \} P_i^U.
\end{align*}
\]

for \( i \in \Lambda_k \), and

\[
\begin{align*}
\left\{ f_h^L(x) + (x^T B_h x)^{1/2} & \leq f_h^L(y) + u^T g^L(y) + y^T B_h v_h - \frac{1}{2} P_h^L \nabla^2 \{ f_h^L(y) + u^T g^L(y) \} P_h^L. \\
f_h^U(x) + (x^T B_h x)^{1/2} & \leq f_h^U(y) + u^T g^U(y) + y^T B_h v_h - \frac{1}{2} P_h^U \nabla^2 \{ f_h^U(y) + u^T g^U(y) \} P_h^U.
\end{align*}
\]

for \( h \in \Lambda_m \).
or

\[
\begin{align*}
\{ f^L_h(x) + (x^T B_h x)^{\frac{1}{2}} &\leq f^L_i(y) + u^T g^L(y) + y^T B_h v_h - \frac{1}{2} P^{LT} \nabla^2 \{ f^L_i(y) + u^T g^L(y) \} P^L, \\
\{ f^U_h(x) + (x^T B_h x)^{\frac{1}{2}} &< f^U_i(y) + u^T g^U(y) + y^T B_h v_h - \frac{1}{2} P^{UT} \nabla^2 \{ f^U_i(y) + u^T g^U(y) \} P^U. \\
\end{align*}
\]

or

\[
\begin{align*}
\{ f^L_h(x) + (x^T B_h x)^{\frac{1}{2}} &< f^L_i(y) + u^T g^L(y) + y^T B_h v_h - \frac{1}{2} P^{LT} \nabla^2 \{ f^L_i(y) + u^T g^L(y) \} P^L, \\
\{ f^U_h(x) + (x^T B_h x)^{\frac{1}{2}} &< f^U_i(y) + u^T g^U(y) + y^T B_h v_h - \frac{1}{2} P^{UT} \nabla^2 \{ f^U_i(y) + u^T g^U(y) \} P^U. \\
\end{align*}
\]

for atleast one index h.

This yields for \( \lambda = (\lambda_1, ..., \lambda_r); \lambda_i > 0 \)

\[
\sum_{i=1}^{k} \lambda_i \left\{ f^L_i(x) + (x^T B_i x)^{\frac{1}{2}} \right\} < \sum_{i=1}^{k} \lambda_i \left\{ f^L_i(y) + y^T B_i v_i - \frac{1}{2} P^{LT} \nabla^2 f^L_i(y) P^L \right\} + u^T g^L(y) - \frac{1}{2} P^{LT} \nabla^2 u^T g^L(y) P^L + \\
\sum_{i=1}^{k} \lambda_i \left\{ f^U_i(y) + y^T B_i v_i - \frac{1}{2} P^{UT} \nabla^2 f^U_i(y) P^U \right\} + u^T g^U(y) - \frac{1}{2} P^{UT} \nabla^2 u^T g^U(y) P^U. 
\]

From the hypothesis that \( f_i(.) + (.)^T B_i x, i \in \Lambda_k \) and \( g_j, j \in \Lambda_m \) are \( LU \)-bonvex at \( y \), we have

\[
f_i(x) + x^T B_i v_i \ominus_H (f_i(y) + y^T B_i v_i) + \frac{1}{2} P^T \nabla^2 f_i(y) P \succ LU \\
(\nabla_H f_i(y) + \nabla^2_H f_i(y) P + B_i v_i)(x - y), i \in \Lambda_k
\]

and

\[
g_j(x) \ominus_H g_j(y) + \frac{1}{2} P^T \nabla^2_H g_j(y) P \succ LU \ (\nabla_H g_j(y) + \nabla^2_H g_j(y) P)(x - y), j \in \Lambda_m.
\]

After multiplying (10) by \( \lambda_i, i \in \Lambda_k \) and (11) by \( u_j, j \in \Lambda_m \) and adding, yields

\[
\sum_{i=1}^{k} \lambda_i \left\{ f^L_i(x) + x^T B_i v_i - f^L_i(y) - y^T B_i v_i + \frac{1}{2} P^{LT} \nabla^2 f^L_i(y) P^L \right\} + u^T g^L(x) - u^T g^L(y) + \\
\frac{1}{2} P^{LT} \nabla^2 u^T g^L(y) P^L + \sum_{i=1}^{k} \lambda_i \left\{ f^U_i(y) + x^T B_i v_i - f^U_i(y) - y^T B_i v_i + \frac{1}{2} P^{UT} \nabla^2 f^U_i(y) P^U \right\} + \\
u^T g^U(x) - u^T g^U(y) + \frac{1}{2} P^{UT} \nabla^2 u^T g^U(y) P^U \geq
\]

\[
\left\{ \sum_{i=1}^{k} \lambda_i (\nabla f^L_i(y) + \nabla^2 f^L_i(y) P^L + B_i v_i) + \nabla u^T g^L(y) + \nabla^2 u^T g^L(y) P^L \right\} (x - y) + \\
\left\{ \sum_{i=1}^{k} \lambda_i (\nabla f^U_i(y) + \nabla^2 f^U_i(y) P^U + B_i v_i) + \nabla u^T g^U(y) + \nabla^2 u^T g^U(y) P^U \right\} (x - y).
\]
Now by (4), (9), Schewartz inequality and \( u^T g(x) \preceq_{LU} [0, 0] \), we get
\[
\sum_{i=1}^{k} \lambda_i \left\{ \nabla f_i^L(y) + \nabla^2 f_i^L(y) P^L + \nabla f_i^U(y) + \nabla^2 f_i^U(y) P^U + 2Bv_i \right\} + \nabla u^T g^L(y) + \nabla u^T g^U(y) + \nabla^2 u^T g^L(y) P^L + \nabla^2 u^T g^U(y) P^U < 0.
\]
which is a contradiction to (8). This completes the proof. \( \square \)

**Theorem 4.** (Strong duality theorem) Assume that \( x^* \) is properly efficient solution of problem \((IP)\) at which constraint qualification \( CQ1 \) is satisfied. Then there exist \( \lambda^* \in R^k, u^* \in R^m \) and \( v_i^* \in R^n, i \in \Lambda_k \), such that \((x^*, u^*, v_i^*, \lambda^*, P^{*T} = ([0, 0], ..., [0, 0])) \) is feasible for \((MSD)\) and the corresponding objective values of \((IP)\) and \((MSD)\) are equal. Moreover assume that the weak duality between \((IP)\) and \((MSD)\) in Theorem are satisfied, then \((x^*, u^*, v_i^*, \lambda^*, P^{*T} = ([0, 0], ..., [0, 0])) \) is an efficient solution of \((MSD)\).

**Proof.** Since \( x^* \) is efficient solution of problem \((IP)\) at which constraint qualification \( CQ1 \) is satisfied. Then by Theorem 2 there exist \( \lambda^* \in R^k, u^* \in R^m \) and \( v_i^* \in R^n, i \in \Lambda_k \), such that
\[
\sum_{i=1}^{k} \lambda_i^*(\nabla_H f_i(x^*) + B_i v_i^*) + \nabla_H u^T g(x^*) = [0, 0],
\]
\[
u_i^* T B_i v_i^* = [0, 0], \quad i \in \Lambda_k,
\]
\[
\lambda^* > 0, \quad \sum_{i=1}^{k} \lambda_i^* = 1, \quad u^* \geq 0.
\]
Which yields that \((x^*, u^*, v_i^*, \lambda^*, P^{*T} = ([0, 0], ..., [0, 0])) \in S_{MSD} \) and the corresponding objective values of \((IP)\) and \((MSD)\) are equal.

Now let \((x^*, u^*, v_i^*, \lambda^*, P^{*T} = ([0, 0], ..., [0, 0])) \) is not efficient solution of dual problem \((MSD)\), then by Definition there exist \((y^*, u^*, v_i^*, \lambda^*, P^*) \in S_{MSD} \), such that
\[
f_i(x^*) + x^T B_i v_i^* + u^T g(x^*) \preceq_{LU} f_i(y^*) + u^T g(y^*) + y^* T B_i v_i^*
\]
\[
\otimes_H \frac{1}{2} P^{*T} \nabla_H^2 \{ f_i(y^*) + u^T g(y^*) \} P^*, \quad i \in \Lambda_k
\]
and
\[
f_i(x^*) + x^T B_i v_i^* + u^T g(x^*) \preceq_{LU} f_i(y^*) + u^T g(y^*) + y^* T B_i v_i^*
\]
\[
\otimes_H \frac{1}{2} P^{*T} \nabla_H^2 \{ f_i(y^*) + u^T g(y^*) \} P^*,
\]
for at least one index \( h \).

Now using \((x^T B_i x^*) \preceq = x^T B_i v_i^*, i \in \Lambda_k \) and \( u^T g(y^*) = [0, 0] \), we get a contradiction to weak duality theorem. Therefore \((x^*, u^*, v_i^*, \lambda^*, P^{*T} = ([0, 0], ..., [0, 0])) \) is an efficient solution of dual problem \((MSD)\). \( \square \)
Theorem 5. (Strict converse duality) Let \( x^* \in S_{IP} \) and \( z^* \in S_{MSP} \) such that

\[
\sum_{i=1}^{k} \lambda_i^* \{ f_i(x^*) + x^T B_i v_i^* \} \leq_{LU} \sum_{i=1}^{k} \lambda_i^* \left\{ f_i(y^*) + y^T B_i v_i^* \right\} + \frac{1}{2} P^T \nabla^2_H f_i(y^*) P^* \]

\[
+ u^T g(y^*) \right\} \subset H \frac{1}{2} P^T \nabla^2_H u^T g(y^*) P^*.
\]

Assume that \( f_i(.) + (.)^T B_i v_i^* \}, i \in \Lambda_k \) are strictly LU-bonvexity at \( y^* \) and \( g_j(.) \}, j \in \Lambda_m \) is LU-bonvexity at \( y^* \) then \( x^* = y^* \).

Proof. If possible let \( x^* \neq y^* \). Now since \( f_i(.) + (.)^T B_i v_i^* \}, i \in \Lambda_k \) are strictly LU-bonvexity at \( y^* \), we have

\[
f_i(x^*) + x^T B_i v_i^* \right\} \subset H \left( f_i(y^*) + y^T B_i v_i^* \right) + \frac{1}{2} P^T \nabla^2_H f_i(y^*) P^* \succ_{LU}
\]

\[
(\nabla_H f_i(y^*) + \nabla^2_H f_i(y^*) P^* + B_i v_i^*) (x^* - y^*), i \in \Lambda_k.
\]

and

\[
g_j(x^*) \subset H g_j(y^*) + \frac{1}{2} P^T \nabla^2_H g_j(y^*) P^* \succeq_{LU} (\nabla_H g_j(y^*) + \nabla^2_H g_j(y^*) P^*) (x^* - y^*), j \in \Lambda_m.
\]

Now multiplying (13) by \( \lambda_i^* \}, i \in \Lambda_k \) and (14) by \( u_j^* \}, j \in \Lambda_m \) and then summing up we get

\[
\sum_{i=1}^{k} \lambda_i^* \left\{ f_i(x^*) + x^T B_i v_i^* \right\} + u^T g(x^*) \right\} \subset H \sum_{i=1}^{k} \lambda_i^* \left\{ f_i(y^*) + y^T B_i v_i^* \right\} + \frac{1}{2} P^T \nabla^2_H f_i(y^*) P^* \succ_{LU}
\]

\[
\frac{1}{2} P^T \nabla^2_H u^T g(y^*) P^* \}
\]

\[
\left\{ \sum_{i=1}^{k} \lambda_i^* \right\} (\nabla_H f_i(y^*) + \nabla^2_H f_i(y^*) P^* + B_i v_i^*) + \nabla_H u^T g(y^*) + \nabla^2_H u^T g(y^*) P^* \}
\]

\[
(x^* - y^*).
\]

The above inequality on using (3) and \( u^T g(x^*) \subset_{LU} [0,0] \) gives

\[
\sum_{i=1}^{k} \lambda_i^* \left\{ f_i(x^*) + x^T B_i v_i^* \right\} \succ_{LU} \sum_{i=1}^{k} \lambda_i^* \left\{ f_i(y^*) + y^T B_i v_i^* \right\} + \frac{1}{2} P^T \nabla^2_H f_i(y^*) P^* \}
\]

\[
+ u^T g(y^*) \right\} \subset H \frac{1}{2} P^T \nabla^2_H u^T g(y^*) P^*.
\]

which is a contradiction to (12). Hence \( x^* = y^* \).

\[\square\]

7 Conclusions

This paper represents the study of nondifferentiable vector problem in which objective functions and constraints are interval valued. Firstly the twice \( H \)-differentiable interval valued functions are introduced, secondly the concepts of \( LU \)-bonvexity, \( LU \)-quasibonvexity and \( LU \)-pseudobonvexity are introduced, thirdly the necessary conditions for proposed solution concept are obtained. And lastly the Mangasarian
type dual is proposed and the corresponding duality results are obtained. Although
the interval valued equality constraints are not considered in this paper, the similar
methodology proposed in this paper can also be used to handle the interval valued
equality constraints. However it will be interesting to study the Mond-Weir type
duality results [1] for the problem (IP). Future research is oriented to consider the
uncertain environment in order to study the optimality conditions involving Fuzzy
parameters.

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ADDITIVE-QUADRATIC $\rho$-FUNCTIONAL INEQUALITIES IN 
$\beta$-HOMOGENEOUS NORMED SPACES

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Abstract. In this paper, we solve the following additive-quadratic $\rho$-functional inequalities
\[
\|f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y)\| 
\leq \| \rho \left( 2f \left( \frac{x+y}{2} \right) + 2f \left( \frac{x-y}{2} \right) - \frac{3}{2} f(x) + \frac{1}{2} f(-x) - \frac{1}{2} f(y) - \frac{1}{2} f(-y) \right) \|,
\]
where $\rho$ is a fixed complex number with $|\rho| < 1$, and
\[
\| 2f \left( \frac{x+y}{2} \right) + 2f \left( \frac{x-y}{2} \right) - \frac{3}{2} f(x) + \frac{1}{2} f(-x) - \frac{1}{2} f(y) - \frac{1}{2} f(-y) \| 
\leq \| \rho \left( f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y) \right) \|,
\]
where $\rho$ is a fixed complex number with $|\rho| < \frac{1}{2}$, and prove the Hyers-Ulam stability of the additive-quadratic $\rho$-functional inequalities (0.1) and (0.2) in $\beta$-homogeneous complex Banach spaces and prove the Hyers-Ulam stability of additive-quadratic $\rho$-functional equations associated with the additive-quadratic $\rho$-functional inequalities (0.1) and (0.2) in $\beta$-homogeneous complex Banach spaces.

1. Introduction and preliminaries

The stability problem of functional equations originated from a question of Ulam [24] concerning the stability of group homomorphisms. The functional equation $f(x + y) = f(x) + f(y)$ is called the Cauchy equation. In particular, every solution of the Cauchy equation is said to be an additive mapping. Hyers [11] gave a first affirmative partial answer to the question of Ulam for Banach spaces. Hyers’ Theorem was generalized by Aoki [2] for additive mappings and by Rassias [15] for linear mappings by considering an unbounded Cauchy difference. A generalization of the Rassias theorem was obtained by Gavruta [8] by replacing the unbounded Cauchy difference by a general control function in the spirit of Rassias’ approach. The functional equation $f \left( \frac{x+y}{2} \right) = \frac{1}{2} f(x) + \frac{1}{2} f(y)$ is called the Jensen equation.

The functional equation $f(x + y) + f(x - y) = 2f(x) + 2f(y)$ is called the quadratic functional equation. In particular, every solution of the quadratic functional equation is said to be a quadratic mapping. The stability of quadratic functional equation was proved by Skof [23] for mappings $f : E_1 \to E_2$, where $E_1$ is a normed space and $E_2$ is a Banach space. Cholewa [6] noticed that the theorem of Skof is still true if the relevant domain $E_1$ is replaced by an Abelian group. The functional equation $2f \left( \frac{x+y}{2} \right) + 2 \left( \frac{x-y}{2} \right) = f(x) + f(y)$ is called a Jensen type quadratic equation. The stability problems of various functional equations have been extensively investigated by a number of authors (see [1, 4, 5, 13, 14, 18, 19, 20, 21, 22]).

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In [9], Gilányi showed that if \( f \) satisfies the functional inequality
\[
\|2f(x) + 2f(y) - f(xy^{-1})\| \leq \|f(xy)\| \tag{1.1}
\]
then \( f \) satisfies the Jordan-von Neumann functional equation
\[
2f(x) + 2f(y) = f(xy) + f(xy^{-1}).
\]


**Definition 1.1.** Let \( X \) be a linear space. A nonnegative valued function \( \| \cdot \| \) is an \( F \)-norm if it satisfies the following conditions:

1. \((\text{FN}_1)\) \( \|x\| = 0 \) if and only if \( x = 0; \)
2. \((\text{FN}_2)\) \( \|\lambda x\| = \|x\| \) for all \( x \in X \) and all \( \lambda \) with \( |\lambda| = 1; \)
3. \((\text{FN}_3)\) \( \|x + y\| \leq \|x\| + \|y\| \) for all \( x, y \in X; \)
4. \((\text{FN}_4)\) \( \|\lambda_n x\| \to 0 \) provided \( \lambda_n \to 0; \)
5. \((\text{FN}_5)\) \( \|\lambda_n x_n\| \to 0 \) provided \( x_n \to 0. \)

Then \((X, \| \cdot \|)\) is called an \( F^* \)-space. An \( F \)-space is a complete \( F^* \)-space.

An \( F \)-norm is called \( \beta \)-homogeneous (\( \beta > 0 \)) if \( \|tx\| = |t|^\beta \|x\| \) for all \( x \in X \) and all \( t \in \mathbb{C} \) (see [17]).

In Section 2, we solve the additive-quadratic \( \rho \)-functional inequality (0.1) and prove the Hyers-Ulam stability of the additive-quadratic \( \rho \)-functional inequality (0.1) in \( \beta \)-homogeneous complex Banach spaces. We moreover prove the Hyers-Ulam stability of an additive-quadratic \( \rho \)-functional equation associated with the additive-quadratic \( \rho \)-functional inequality (0.1) in \( \beta \)-homogeneous complex Banach spaces.

In Section 3, we solve the additive-quadratic \( \rho \)-functional inequality (0.2) and prove the Hyers-Ulam stability of the additive-quadratic \( \rho \)-functional inequality (0.2) in \( \beta \)-homogeneous complex Banach spaces. We moreover prove the Hyers-Ulam stability of an additive-quadratic \( \rho \)-functional equation associated with the additive-quadratic \( \rho \)-functional inequality (0.2) in \( \beta \)-homogeneous complex Banach spaces.

Throughout this paper, let \( \beta_1, \beta_2 \) be positive real numbers with \( \beta_1 \leq 1 \) and \( \beta_2 \leq 1 \). Assume that \( X \) is a \( \beta_1 \)-homogeneous real or complex normed space with norm \( \| \cdot \| \) and that \( Y \) is a \( \beta_2 \)-homogeneous complex Banach space with norm \( \| \cdot \| \).

**2. ADDITIVE-QUADRATIC \( \rho \)-FUNCTIONAL INEQUALITY (0.1)**

Throughout this section, assume that \( \rho \) is a fixed complex number with \( |\rho| < 1 \).

In this section, we investigate the additive-quadratic \( \rho \)-functional inequality (0.1) in \( \beta \)-homogeneous complex Banach spaces.

**Lemma 2.1.** An even mapping \( f : X \to Y \) satisfies
\[
\|f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y)\| \leq \|\rho \left( 2f \left( \frac{x + y}{2} \right) + 2f \left( \frac{x - y}{2} \right) - \frac{3}{2} f(x) + \frac{1}{2} f(-x) - \frac{1}{2} f(y) - \frac{1}{2} f(-y) \right) \| \tag{2.1}
\]
for all \( x, y \in X \) if and only if \( f : X \to Y \) is quadratic.

**Proof.** Assume that \( f : X \to Y \) satisfies (2.1).

Letting \( x = y = 0 \) in (2.1), we get \( \|2f(0)\| \leq |\rho| \|2f(0)\| \). So \( f(0) = 0. \)

Letting \( y = x \) in (2.1), we get \( \|f(2x) - 4f(x)\| \leq 0 \) and so \( f(2x) = 4f(x) \) for all \( x \in X \). Thus
\[
f \left( \frac{x}{2} \right) = \frac{1}{4} f(x) \tag{2.2}
\]
for all $x \in X$.

It follows from (2.1) and (2.2) that
\[ \|f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y)\| \]
\[ \leq \left\| \rho \left(2f \left(\frac{x + y}{2}\right) + 2f \left(\frac{x - y}{2}\right) - \frac{3}{2}f(x) + \frac{1}{2}f(-x) - \frac{1}{2}f(y) - \frac{1}{2}f(-y)\right)\right\| \]
\[ = \frac{\rho |r|^2}{2^{\beta_2}} \|f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y)\| \]
and so
\[ f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y) = 2f(x) + 2f(y) \]
for all $x, y \in X$.

The converse is obviously true. \hfill \Box

**Corollary 2.2.** An even mapping $f : X \to Y$ satisfies
\[ f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y) \]
\[ = \rho \left(2f \left(\frac{x + y}{2}\right) + 2f \left(\frac{x - y}{2}\right) - \frac{3}{2}f(x) + \frac{1}{2}f(-x) - \frac{1}{2}f(y) - \frac{1}{2}f(-y)\right) \]
for all $x, y \in X$ if and only if $f : X \to Y$ is quadratic.

The functional equation (2.3) is called an additive-quadratic $\rho$-functional equation.

We prove the Hyers-Ulam stability of the additive-quadratic $\rho$-functional inequality (2.1) in $\beta$-homogeneous complex Banach spaces for an even mapping case.

**Theorem 2.3.** Let $r > \frac{2\beta_2}{\rho^2}$ and $\theta$ be nonnegative real numbers, and let $f : X \to Y$ be an even mapping such that
\[ \|f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y)\| \]
\[ \leq \left\| \rho \left(2f \left(\frac{x + y}{2}\right) + 2f \left(\frac{x - y}{2}\right) - \frac{3}{2}f(x) + \frac{1}{2}f(-x) - \frac{1}{2}f(y) - \frac{1}{2}f(-y)\right)\right\| + \theta(\|x\|^r + \|y\|^r) \]
for all $x, y \in X$. Then there exists a unique quadratic mapping $Q : X \to Y$ such that
\[ \|f(x) - Q(x)\| \leq \frac{2\theta}{2^{\beta_1}r - 4^{\beta_2}} \|x\|^r \]
for all $x \in X$.

**Proof.** Letting $x = y = 0$ in (2.4), we get $\|2f(0)\| \leq |\rho|^{\beta_2} \|2f(0)\|$. So $f(0) = 0$.

Letting $y = x$ in (2.4), we get
\[ \|f(2x) - 4f(x)\| \leq 2\theta \|x\|^r \]
for all $x \in X$. So $\|f(x) - 4f \left(\frac{x}{2}\right)\| \leq \frac{2\theta}{2^{\beta_1}r} \|x\|^r$ for all $x \in X$. Hence
\[ \left\|4^{\beta_2} f \left(\frac{x}{2^m}\right) - 4^{\beta_2} f \left(\frac{x}{2^m}\right)\right\| \leq \sum_{j=1}^{m-1} \left\|4^{\beta_2} f \left(\frac{x}{2^j}\right) - 4^{\beta_2} f \left(\frac{x}{2^{j+1}}\right)\right\| \leq \frac{2\theta}{2^{\beta_1}r} \sum_{j=1}^{m-1} \frac{4^{\beta_2} x}{2^{\beta_1}r} \theta \|x\|^r \]
for all nonnegative integers $m$ and $l$ with $m > l$ and all $x \in X$. It follows from (2.7) that the sequence $\{4^m f \left(\frac{x}{2^m}\right)\}$ is a Cauchy sequence for all $x \in X$. Since $Y$ is complete, the sequence $\{4^m f \left(\frac{x}{2^m}\right)\}$ converges. So one can define the mapping $Q : X \to Y$ by
\[ Q(x) := \lim_{n \to \infty} 4^n f \left(\frac{x}{2^n}\right) \]
for all $x \in X$. Moreover, letting $l = 0$ and passing the limit $m \to \infty$ in (2.7), we get (2.5).

Since $f : X \to Y$ is even, the mapping $Q : X \to Y$ is even.
It follows from (2.4) that
\[ \|Q(x + y) + Q(x - y) - 2Q(x) - Q(y) - Q(-y)\| \]
\[ = \lim_{n \to \infty} 4^{3\varepsilon n} \left\| f\left(\frac{x + y}{2^n}\right) + f\left(\frac{x - y}{2^n}\right) - 2f\left(\frac{x}{2^n}\right) - f\left(\frac{y}{2^n}\right) - f\left(\frac{-y}{2^n}\right) \right\| \]
\[ \leq \lim_{n \to \infty} 4^{3\varepsilon n} |\rho|^{\varepsilon} \left( \left\| 2f\left(\frac{x + y}{2^n}\right) + 2f\left(\frac{x - y}{2^n} + 1\right) - 3f\left(\frac{x}{2^n}\right) + f\left(\frac{-x}{2^n}\right) \right\| \right) \]
\[ = |\rho|^{\varepsilon} \left\| 2Q\left(\frac{x + y}{2}\right) + 2Q\left(\frac{x - y}{2}\right) - 3f\left(\frac{x}{2^n}\right) + \frac{1}{2}Q(-x) - \frac{1}{2}Q(y) - \frac{1}{2}Q(-y) \right\| \]
for all \( x, y \in X \). So
\[ \|Q(x + y) + Q(x - y) - 2Q(x) - Q(y) - Q(-y)\| \]
\[ \leq \left\| \rho \left(2Q\left(\frac{x + y}{2}\right) + 2Q\left(\frac{x - y}{2}\right) - 3f\left(\frac{x}{2^n}\right) + \frac{1}{2}Q(-x) - \frac{1}{2}Q(y) - \frac{1}{2}Q(-y) \right) \right\| \]
for all \( x, y \in X \). By Lemma 2.1, the mapping \( Q : X \to Y \) is quadratic.

Now, let \( T : X \to Y \) be another quadratic mapping satisfying (2.5). Then we have
\[ \|Q(x) - T(x)\| = 4^{3\varepsilon n} \left\| Q\left(\frac{x}{2^n}\right) - T\left(\frac{x}{2^n}\right) \right\| \]
\[ \leq 4^{3\varepsilon n} \left( \left\| Q\left(\frac{x}{2^n}\right) - f\left(\frac{x}{2^n}\right) \right\| + \left\| T\left(\frac{x}{2^n}\right) - f\left(\frac{x}{2^n}\right) \right\| \right) \]
\[ \leq \frac{4 \cdot 4^{3\varepsilon n}}{(2^{3\varepsilon r} - 4^{3\varepsilon})^{2\beta_1r}} \theta \|x\|^r, \]
which tends to zero as \( n \to \infty \) for all \( x \in X \). So we can conclude that \( Q(x) = T(x) \) for all \( x \in X \). This proves the uniqueness of \( Q \). Thus the mapping \( Q : X \to Y \) is a unique quadratic mapping satisfying (2.5).

**Theorem 2.4.** Let \( r < \frac{2\varepsilon}{\beta_1} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an even mapping satisfying (2.4). Then there exists a unique quadratic mapping \( Q : X \to Y \) such that
\[ \|f(x) - Q(x)\| \leq \frac{2\theta}{4^{3\varepsilon} - 2^{3\varepsilon r}} \|x\|^r \] (2.8)
for all \( x \in X \).

**Proof.** It follows from (2.6) that \( \|f(x) - \frac{1}{4^n}f(2^n x)\| \leq \frac{2\theta}{4^{3\varepsilon}} \|x\|^r \) for all \( x \in X \). Hence
\[ \left\| \frac{1}{4^l}f(2^l x) - \frac{1}{4^m}f(2^m x) \right\| \leq \sum_{j=l}^{m-1} \left\| \frac{1}{4^j}f(2^j x) - \frac{1}{4^{j+1}}f(2^{j+1} x) \right\| \leq \sum_{j=l}^{m-1} \frac{2^{3\varepsilon r}2^{3\varepsilon}}{4^{3\varepsilon}} \|x\|^r \] (2.9)
for all nonnegative integers \( m \) and \( l \) with \( m > l \) and all \( x \in X \). It follows from (2.9) that the sequence \( \left\{ \frac{1}{4^n}f(2^n x) \right\} \) is a Cauchy sequence for all \( x \in X \). Since \( Y \) is complete, the sequence \( \left\{ \frac{1}{4^n}f(2^n x) \right\} \) converges. So one can define the mapping \( Q : X \to Y \) by
\[ Q(x) := \lim_{n \to \infty} \frac{1}{4^n}f(2^n x) \]
for all \( x \in X \). Moreover, letting \( l = 0 \) and passing the limit \( m \to \infty \) in (2.9), we get (2.8).

The rest of the proof is similar to the proof of Theorem 2.3. \( \square \)
ADDITIVE-QUADRATIC $\rho$-FUNCTIONAL INEQUALITIES

**Lemma 2.5.** An odd mapping $f : X \to Y$ satisfies (2.1) if and only if $f : X \to Y$ is additive.

**Proof.** Since $f : X \to Y$ is an odd mapping, $f(0) = 0$.

Assume that $f : X \to Y$ satisfies (2.1).

Letting $y = x$ in (2.1), we get $\|f(2x) - 2f(x)\| \leq 0$ and so $f(2x) = 2f(x)$ for all $x \in X$. Thus

$$f\left(\frac{x}{2}\right) = \frac{1}{2}f(x)$$

(2.10)

for all $x \in X$.

It follows from (2.1) and (2.10) that

$$\|f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y)\|$$

$$\leq \left\| \rho \left(2f\left(\frac{x + y}{2}\right) + 2f\left(\frac{x - y}{2}\right) - \frac{3}{2}f(x) + \frac{1}{2}f(-x) - \frac{1}{2}f(y) - \frac{1}{2}f(-y)\right)\right\|$$

$$= |\rho|^{\beta_2}\|f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y)\|$$

and so

$$f(x + y) + f(x - y) = 2f(x)$$

(2.11)

for all $x, y \in X$. Letting $z = x + y$ and $w = z - y$ in (2.11), we get

$$f(z) + f(w) = 2f\left(\frac{z + w}{2}\right) = f(z + w)$$

for all $z, w \in X$.

The converse is obviously true. □

**Corollary 2.6.** An odd mapping $f : X \to Y$ satisfies (2.3) if and only if $f : X \to Y$ is additive.

We prove the Hyers-Ulam stability of the additive-quadratic $\rho$-functional inequality (2.1) in $\beta$-homogeneous complex Banach spaces for an odd mapping case.

**Theorem 2.7.** Let $r > \frac{\beta_2}{2m}$ and $\theta$ be nonnegative real numbers, and let $f : X \to Y$ be an odd mapping satisfying (2.4). Then there exists a unique additive mapping $A : X \to Y$ such that

$$\|f(x) - A(x)\| \leq \frac{2\theta}{2^{\beta_1}r - 2^{\beta_2}} \|x\|^r$$

(2.12)

for all $x \in X$.

**Proof.** Letting $x = y = 0$ in (2.4), we get $\|2f(0)\| \leq |\rho|^{\beta_2}\|2f(0)\|$. So $f(0) = 0$.

Letting $y = x$ in (2.4), we get

$$\|f(2x) - 2f(x)\| \leq 2\theta\|x\|^r$$

(2.13)

for all $x \in X$. So $\|f(x) - 2f\left(\frac{x}{2}\right)\| \leq \frac{2\theta}{2^{\beta_1}}\|x\|^r$ for all $x \in X$. Hence

$$\left\|2^j f\left(\frac{x}{2^j}\right) - 2^m f\left(\frac{x}{2^m}\right)\right\| \leq \sum_{j=l}^{m-1} \left\|2^j f\left(\frac{x}{2^j}\right) - 2^{j+1} f\left(\frac{x}{2^{j+1}}\right)\right\| \leq \frac{2\theta}{2^{\beta_1}r} \sum_{j=l}^{m-1} \frac{2^{\beta_2}}{2^{\beta_1}r} \|x\|^r$$

(2.14)

for all nonnegative integers $m$ and $l$ with $m > l$ and all $x \in X$. It follows from (2.14) that the sequence $\{2^n f\left(\frac{x}{2^n}\right)\}$ is a Cauchy sequence for all $x \in X$. Since $Y$ is complete, the sequence $\{2^n f\left(\frac{x}{2^n}\right)\}$ converges. So one can define the mapping $A : X \to Y$ by

$$A(x) := \lim_{n \to \infty} 2^n f\left(\frac{x}{2^n}\right)$$

for all $x \in X$. Moreover, letting $l = 0$ and passing the limit $m \to \infty$ in (2.14), we get (2.12).

Since $f : X \to Y$ is odd, the mapping $A : X \to Y$ is odd.
It follows from (2.4) that
\[ \|A(x + y) + A(x - y) - 2A(x) - A(y) - A(-y)\| \]
\[ = \lim_{n \to \infty} 2^{\beta_2 n} \left\| f\left(\frac{x+y}{2^n}\right) + f\left(\frac{x-y}{2^n}\right) - 2f\left(\frac{x}{2^n}\right) - f\left(\frac{y}{2^n}\right) - f\left(\frac{-y}{2^n}\right) \right\| \]
\[ \leq \lim_{n \to \infty} 2^{\beta_2 n} |\rho|^{\beta_2} \left( 2f\left(\frac{x+y}{2^n+1}\right) + 2f\left(\frac{x-y}{2^n+1}\right) - 2f\left(\frac{x}{2^n}\right) - f\left(\frac{y}{2^n}\right) \right) \]
\[ = |\rho|^{\beta_2} 2A \left( \frac{x+y}{2^n} + 2A \left( \frac{x-y}{2^n} \right) - \frac{3}{2} A(x) + \frac{1}{2} A(-x) - \frac{1}{2} A(y) - \frac{1}{2} A(-y) \right) \]
for all \( x, y \in X \). So
\[ \|A(x + y) + A(x - y) - 2A(x) - A(y) - A(-y)\| \leq \left\| \rho \left( 2A \left( \frac{x+y}{2^n} \right) + 2A \left( \frac{x-y}{2^n} \right) - \frac{3}{2} A(x) + \frac{1}{2} A(-x) - \frac{1}{2} A(y) - \frac{1}{2} A(-y) \right) \right\| \]
for all \( x, y \in Y \). By Lemma 2.5, the mapping \( A : X \to Y \) is additive.

Now, let \( T : X \to Y \) be another additive mapping satisfying (2.12). Then we have
\[ \|A(x) - T(x)\| = 2^{\beta_2 n} \left\| A \left( \frac{x}{2^n} \right) - T \left( \frac{x}{2^n} \right) \right\| \]
\[ \leq 2^{\beta_2 n} \left( \left\| A \left( \frac{x}{2^n} \right) - f \left( \frac{x}{2^n} \right) \right\| + \left\| T \left( \frac{x}{2^n} \right) - f \left( \frac{x}{2^n} \right) \right\| \right) \]
\[ \leq \frac{4 \cdot 2^{\beta_2 n}}{\left( 2^{\beta_1 n} - 2^{\beta_2 n} \right)^2} \theta \|x||^r \]
which tends to zero as \( n \to \infty \) for all \( x \in X \). So we can conclude that \( A(x) = T(x) \) for all \( x \in X \). This proves the uniqueness of \( A \). Thus the mapping \( A : X \to Y \) is a unique additive mapping satisfying (2.12).

**Theorem 2.8.** Let \( r < \frac{\beta_1}{\beta_2} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an odd mapping satisfying (2.4). Then there exists a unique additive mapping \( A : X \to Y \) such that
\[ \|f(x) - A(x)\| \leq \frac{2^\theta}{2^{\beta_2} - 2^{\beta_1 r}} \|x||^r \]
(2.15)
for all \( x \in X \).

**Proof.** It follows from (2.13) that
\[ \|f(x) - \frac{1}{2} f(2x)\| \leq \frac{2^\theta}{2^{\beta_2}} \|x||^r \]
for all \( x \in X \). Hence
\[ \left\| \frac{1}{2^l} f(2^l x) - \frac{1}{2^m} f(2^m x) \right\| \leq \sum_{j=l}^{m-1} \left\| \frac{1}{2^j} f(2^j x) - \frac{1}{2^{j+1}} f(2^{j+1} x) \right\| \leq \sum_{j=l}^{m-1} \frac{2^{\beta_1 r} 2^\theta}{2^{\beta_2} 2^{\beta_2}} \|x||^r \] (2.16)
for all nonnegative integers \( m \) and \( l \) with \( m > l \) and all \( x \in X \). It follows from (2.16) that the sequence \( \left\{ \frac{1}{2^m} f(2^m x) \right\} \) is a Cauchy sequence for all \( x \in X \). Since \( Y \) is complete, the sequence \( \left\{ \frac{1}{2^m} f(2^m x) \right\} \) converges. So one can define the mapping \( A : X \to Y \) by
\[ A(x) := \lim_{n \to \infty} \frac{1}{2^n} f(2^n x) \]
for all \( x \in X \). Moreover, letting \( l = 0 \) and passing the limit \( m \to \infty \) in (2.16), we get (2.15).

The rest of the proof is similar to the proof of Theorem 2.7. \( \square \)
ADDITIVE-QUADRATIC ρ-FUNCTIONAL INEQUALITIES

By the triangle inequality, we have
\[
\|f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y)\| \\
- \|\rho \left( 2f \left( \frac{x + y}{2} \right) + 2f \left( \frac{x - y}{2} \right) - \frac{3}{2} f(x) + \frac{1}{2} f(-x) - \frac{1}{2} f(y) - \frac{1}{2} f(-y) \right) \| \\
\leq \|f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y)\| \\
- \rho \left( 2f \left( \frac{x + y}{2} \right) + 2f \left( \frac{x - y}{2} \right) - \frac{3}{2} f(x) + \frac{1}{2} f(-x) - \frac{1}{2} f(y) - \frac{1}{2} f(-y) \right) \|.
\]

As corollaries of Theorems 2.3, 2.4, 2.7 and 2.8, we obtain the Hyers-Ulam stability results for the additive-quadratic ρ-functional equation (2.3) in β-homogeneous complex Banach spaces.

**Corollary 2.9.** Let \( r > \frac{2\beta}{|\rho|} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an even mapping such that
\[
\|f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y)\| \\
- \rho \left( 2f \left( \frac{x + y}{2} \right) + 2f \left( \frac{x - y}{2} \right) - \frac{3}{2} f(x) + \frac{1}{2} f(-x) - \frac{1}{2} f(y) - \frac{1}{2} f(-y) \right) \| \leq \theta (\|x\|^r + \|y\|^r)
\]
for all \( x, y \in X \). Then there exists a unique quadratic mapping \( Q : X \to Y \) satisfying (2.5).

**Corollary 2.10.** Let \( r < \frac{2\beta}{|\rho|} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an even mapping satisfying (2.17). Then there exists a unique quadratic mapping \( Q : X \to Y \) satisfying (2.8).

**Corollary 2.11.** Let \( r > \frac{\beta}{|\rho|} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an odd mapping satisfying (2.17). Then there exists a unique additive mapping \( A : X \to Y \) satisfying (2.12).

**Corollary 2.12.** Let \( r < \frac{\beta}{|\rho|} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an odd mapping satisfying (2.17). Then there exists a unique additive mapping \( A : X \to Y \) satisfying (2.15).

**Remark 2.13.** If \( \rho \) is a real number such that \(-1 < \rho < 1\) and \( Y \) is a \( \beta_2 \)-homogeneous real Banach space, then all the assertions in this section remain valid.

3. ADDITIVE-QUADRATIC ρ-FUNCTIONAL INEQUALITY (0.2)

Throughout this section, assume that \( \rho \) is a fixed complex number with \( |\rho| < \frac{1}{3} \).

In this section, we investigate the additive-quadratic ρ-functional inequality (0.2) in β-homogeneous complex Banach spaces.

**Lemma 3.1.** An even mapping \( f : X \to Y \) satisfies
\[
\left\| 2f \left( \frac{x + y}{2} \right) + 2f \left( \frac{x - y}{2} \right) - \frac{3}{2} f(x) + \frac{1}{2} f(-x) - \frac{1}{2} f(y) - \frac{1}{2} f(-y) \right\| \\
\leq \|\rho(f(x + y) + f(x - y) - 2f(x) - f(y) - f(-y))\|
\]
for all \( x, y \in X \) if and only if \( f : X \to Y \) is quadratic.

**Proof.** Assume that \( f : X \to Y \) satisfies (3.1).
Letting \( x = y = 0 \) in (3.1), we get \( \|2f(0)\| \leq |\rho|^{\beta_2} \|2f(0)\| \). So \( f(0) = 0 \).
Letting \( y = 0 \) in (3.1), we get
\[
\left\| 4f \left( \frac{x}{2} \right) - f(x) \right\| \leq 0
\]
(3.2)
for all \( x \in X \). So \( f \left( \frac{x}{2} \right) = \frac{1}{4} f(x) \) for all \( x \in X \).

It follows from (3.1) and (3.2) that

\[
\frac{1}{2^{n+2}} \| f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y) \| \\
= \left\| 2f \left( \frac{x+y}{2} \right) + 2f \left( \frac{x-y}{2} \right) - \frac{3}{2} f(x) + \frac{1}{2} f(-x) - \frac{1}{2} f(y) - \frac{1}{2} f(-y) \right\| \\
\leq |\rho|^{\beta_2} \| f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y) \|
\]

and so

\[
f(x+y) + f(x-y) = 2f(x) + 2f(y)
\]

for all \( x, y \in X \).

The converse is obviously true. \( \square \)

**Corollary 3.2.** An even mapping \( f : X \rightarrow Y \) satisfies

\[
2f \left( \frac{x+y}{2} \right) + 2f \left( \frac{x-y}{2} \right) - \frac{3}{2} f(x) + \frac{1}{2} f(-x) - \frac{1}{2} f(y) - \frac{1}{2} f(-y) \\
= \rho \left( f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y) \right)
\]

(3.3)

for all \( x, y \in X \) if and only if \( f : X \rightarrow Y \) is quadratic.

The functional equation (3.3) is called an additive-quadratic \( \rho \)-functional equation.

We prove the Hyers-Ulam stability of the additive-quadratic \( \rho \)-functional inequality (3.1) in \( \beta \)-homogeneous complex Banach spaces for an even mapping case.

**Theorem 3.3.** Let \( r > \frac{2\beta_2}{m} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \rightarrow Y \) be an even mapping such that

\[
\| f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y) \| \\
\leq \| \rho(f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y)) \| + \theta(||x||^r + ||y||^r)
\]

(3.4)

for all \( x, y \in X \). Then there exists a unique quadratic mapping \( Q : X \rightarrow Y \) such that

\[
\| f(x) - Q(x) \| \leq \frac{2^{\beta_1} \rho \theta}{2^{\beta_1} r - 4^{\beta_2}} ||x||^r
\]

(3.5)

for all \( x \in X \).

**Proof.** Letting \( x = y = 0 \) in (3.4), we get \( \| 2f(0) \| \leq |\rho|^{\beta_2} \| 2f(0) \| \). So \( f(0) = 0 \).

Letting \( y = 0 \) in (3.4), we get

\[
\left\| 4f \left( \frac{x}{2} \right) - f(x) \right\| \leq \theta ||x||^r
\]

(3.6)

for all \( x \in X \). So

\[
\left\| 4^j f \left( \frac{x}{2^j} \right) - 4^m f \left( \frac{x}{2^m} \right) \right\| \leq \sum_{j=0}^{m-1} \left\| 4^j f \left( \frac{x}{2^j} \right) - 4^{j+1} f \left( \frac{x}{2^{j+1}} \right) \right\| \leq \sum_{j=0}^{m-1} \frac{4^{\beta_2} \theta}{2^{\beta_1} r} ||x||^r
\]

(3.7)

for all nonnegative integers \( m \) and \( l \) with \( m > l \) and all \( x \in X \). It follows from (3.7) that the sequence \( \{ 4^n f \left( \frac{x}{2^n} \right) \} \) is a Cauchy sequence for all \( x \in X \). Since \( Y \) is complete, the sequence \( \{ 4^n f \left( \frac{x}{2^n} \right) \} \) converges. So one can define the mapping \( Q : X \rightarrow Y \) by

\[
Q(x) := \lim_{n \rightarrow \infty} 4^n f \left( \frac{x}{2^n} \right)
\]

for all \( x \in X \). Moreover, letting \( l = 0 \) and passing the limit \( m \rightarrow \infty \) in (3.7), we get (3.5).
ADDITIVE-QUADRATIC ρ-FUNCTIONAL INEQUALITIES

Since \( f : X \to Y \) is even, the mapping \( Q : X \to Y \) is even.
It follows from (3.4) that
\[
\left\| 2Q \left( \frac{x + y}{2} \right) + 2Q \left( \frac{x - y}{2} \right) - \frac{3}{2} Q(x) + \frac{1}{2} Q(-x) - \frac{1}{2} Q(y) - \frac{1}{2} Q(-y) \right\|
\]
\[
= \lim_{n \to \infty} 4^{\beta_{2n}} \left\| 2f \left( \frac{x + y}{2^{n+1}} \right) + 2f \left( \frac{x - y}{2^{n+1}} \right) - \frac{3}{2} f \left( \frac{x}{2^{n}} \right) + \frac{1}{2} f \left( \frac{-x}{2^{n}} \right) - \frac{1}{2} f \left( \frac{y}{2^{n}} \right) - \frac{1}{2} f \left( \frac{-y}{2^{n}} \right) \right\|
\]
\[
\leq \lim_{n \to \infty} 4^{\beta_{2n}} \left\| \rho \left( f \left( \frac{x + y}{2^{n}} \right) + f \left( \frac{x - y}{2^{n}} \right) - 2f \left( \frac{x}{2^{n}} \right) - f \left( \frac{y}{2^{n}} \right) - f \left( \frac{-y}{2^{n}} \right) \right) \right\|
\]
\[
+ \lim_{n \to \infty} 4^{\beta_{2n}} \rho \left( ||x||^r + ||y||^r \right)
\]
\[
= \|\rho(Q(x + y) + Q(x - y) - 2Q(x) - Q(y) - Q(-y))\|
\]
for all \( x, y \in X \). So
\[
\left\| 2Q \left( \frac{x + y}{2} \right) + 2Q \left( \frac{x - y}{2} \right) - \frac{3}{2} Q(x) + \frac{1}{2} Q(-x) - \frac{1}{2} Q(y) - \frac{1}{2} Q(-y) \right\|
\]
\[
\leq \|\rho(Q(x + y) + Q(x - y) - 2Q(x) - Q(y) - Q(-y))\|
\]
for all \( x, y \in X \). By Lemma 3.1, the mapping \( Q : X \to Y \) is quadratic.

Now, let \( T : X \to Y \) be another quadratic mapping satisfying (3.5). Then we have
\[
\|Q(x) - T(x)\| = 4^{\beta_{2n}} \left\| Q \left( \frac{x}{2^{n}} \right) - T \left( \frac{x}{2^{n}} \right) \right\|
\]
\[
\leq 4^{\beta_{2n}} \left\| \left| Q \left( \frac{x}{2^{n}} \right) - f \left( \frac{x}{2^{n}} \right) \right| + \left| T \left( \frac{x}{2^{n}} \right) - f \left( \frac{x}{2^{n}} \right) \right| \right\|
\]
\[
\leq \frac{2 \cdot 4^{\beta_{2n}} \cdot 2^{\beta_{1} r}}{(2^{\beta_{1} r} - 4^{\beta_{2} r})} \theta ||x||^r,
\]
which tends to zero as \( n \to \infty \) for all \( x \in X \). So we can conclude that \( Q(x) = T(x) \) for all \( x \in X \). This proves the uniqueness of \( Q \). Thus the mapping \( Q : X \to Y \) is a unique quadratic mapping satisfying (3.5). \( \square \)

**Theorem 3.4.** Let \( r < \frac{2\beta_{2}}{\beta_{1}} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an even mapping satisfying (3.4). Then there exists a unique quadratic mapping \( Q : X \to Y \) such that
\[
\|f(x) - Q(x)\| \leq \frac{2^{\beta_{1} r} \theta}{4^{\beta_{2} r} - 2^{\beta_{1} r}} ||x||^r
\]  
(3.8)
for all \( x \in X \).

**Proof.** It follows from (3.6) that \( \|f(x) - \frac{1}{4} f(2x)\| \leq \frac{2^{\beta_{1} r} \theta}{4^{\beta_{2} r}} ||x||^r \) for all \( x \in X \). Hence
\[
\left\| \frac{1}{4^l} f(2^j x) - \frac{1}{4^m} f(2^m x) \right\| \leq \sum_{j=l}^{m-1} \left\| \frac{1}{4^j} f(2^j x) - \frac{1}{4^{j+1}} f(2^{j+1} x) \right\| \leq \frac{2^{\beta_{1} r} \theta}{4^{\beta_{2} r}} \sum_{j=l}^{m-1} \frac{2^{\beta_{3} r j}}{4^{\beta_{2} r}} ||x||^r
\]  
(3.9)
for all nonnegative integers \( m \) and \( l \) with \( m > l \) and all \( x \in X \). It follows from (3.9) that the sequence \( \{ \frac{1}{4^l} f(2^m x) \} \) is a Cauchy sequence for all \( x \in X \). Since \( Y \) is complete, the sequence \( \{ \frac{1}{4^l} f(2^m x) \} \) converges. So one can define the mapping \( Q : X \to Y \) by
\[
Q(x) := \lim_{n \to \infty} \frac{1}{4^n} f(2^n x)
\]
for all \( x \in X \). Moreover, letting \( l = 0 \) and passing the limit \( m \to \infty \) in (3.9), we get (3.8).

The rest of the proof is similar to the proof of Theorem 3.3. \( \square \)
Theorem 3.7. Let \( \beta \) for all \( x \in X \). Proof. Letting \( x = y = 0 \) in \( (3.1) \), we get \( \|2f(0)\| \leq |\rho|^2 \|2f(0)\| \). So \( f(0) = 0 \).

Letting \( y = 0 \) in \( (3.1) \), we get
\[
\left\| 4f\left( \frac{x}{2} \right) - 2f(x) \right\| \leq 0
\]
(3.10)
for all \( x \in X \). So \( f\left( \frac{x}{2} \right) = \frac{1}{2}f(x) \) for all \( x \in X \).

It follows from \( (3.1) \) and \( (3.10) \) that
\[
\begin{align*}
&\frac{1}{2^{\beta_2}} \|f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y)\|
\leq |\rho|^2 \|f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y)\|
\leq |\rho|^2 \|f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y)\|
\leq |\rho|^2 \|f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y)\|
\end{align*}
\]
and so
\[
f(x+y) + f(x-y) = 2f(x)
\]
for all \( x, y \in X \).

The converse is obviously true. \( \square \)

Corollary 3.6. An odd mapping \( f : X \rightarrow Y \) satisfies \( (3.3) \) if and only if \( f : X \rightarrow Y \) is additive.

We prove the Hyers-Ulam stability of the additive-quadratic \( \rho \)-functional inequality \( (3.1) \) in \( \beta \)-homogeneous complex Banach spaces for an odd mapping case.

Theorem 3.7. Let \( r > \frac{\beta_2}{\beta_1} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \rightarrow Y \) be an odd mapping satisfying \( (3.4) \). Then there exists a unique additive mapping \( A : X \rightarrow Y \) such that
\[
\|f(x) - A(x)\| \leq \frac{2^{\beta_2}r \theta}{(2^{\beta_1}r - 2^{\beta_2})2^{\beta_2}} \|x\|^r
\]
(3.11)
for all \( x \in X \).

Proof. Letting \( x = y = 0 \) in \( (3.4) \), we get \( \|2f(0)\| \leq |\rho|^2 \|2f(0)\| \). So \( f(0) = 0 \).

Letting \( y = 0 \) in \( (3.4) \), we get
\[
\left\| 4f\left( \frac{x}{2} \right) - 2f(x) \right\| \leq \theta \|x\|^r
\]
(3.12)
for all \( x \in X \). So
\[
\left\| 2^{j}f\left( \frac{x}{2^j} \right) - 2^{m}f\left( \frac{x}{2^m} \right) \right\| \leq \sum_{j=1}^{m-1} \left\| 2^{j}f\left( \frac{x}{2^j} \right) - 2^{j+1}f\left( \frac{x}{2^{j+1}} \right) \right\| \leq \sum_{j=1}^{m-1} 2^{\beta_2 j} \frac{\theta}{2^{\beta_2 j}} \|x\|^r
\]
(3.13)
for all nonnegative integers \( m \) and \( l \) with \( m > l \) and all \( x \in X \). It follows from \( (3.13) \) that the sequence \( \{2^n f\left( \frac{x}{2^n} \right) \} \) is a Cauchy sequence for all \( x \in X \). Since \( Y \) is complete, the sequence \( \{2^n f\left( \frac{x}{2^n} \right) \} \) converges. So one can define the mapping \( A : X \rightarrow Y \) by
\[
A(x) := \lim_{n \rightarrow \infty} 2^n f\left( \frac{x}{2^n} \right)
\]
for all \( x \in X \). Moreover, letting \( l = 0 \) and passing the limit \( m \rightarrow \infty \) in \( (3.13) \), we get (3.11).

Since \( f : X \rightarrow Y \) is odd, the mapping \( A : X \rightarrow Y \) is odd.
ADDITIVE-QUADRATIC $\rho$-FUNCTIONAL INEQUALITIES

It follows from (3.4) that
\[
\|2A\left(\frac{x+y}{2}\right) + 2A\left(\frac{x-y}{2}\right) - \frac{3}{2}A(x) + \frac{1}{2}A(-x) - \frac{1}{2}A(y) - \frac{1}{2}A(-y)\| \\
= \lim_{n \to \infty} 2^{\beta_{2n}} \left(\|2f\left(\frac{x+y}{2^n+1}\right) + 2f\left(\frac{x-y}{2^n+1}\right) - \frac{3}{2}f\left(\frac{x}{2^n}\right) + \frac{1}{2}f\left(-\frac{x}{2^n}\right) - \frac{1}{2}f\left(\frac{y}{2^n}\right) - \frac{1}{2}f\left(-\frac{y}{2^n}\right)\|\right) \\
\leq \lim_{n \to \infty} 2^{\beta_{2n}} \left\|\rho\left(f\left(\frac{x+y}{2}\right) + f\left(\frac{x-y}{2}\right) - 2f\left(\frac{x}{2}\right) - f\left(\frac{y}{2}\right) - f\left(-\frac{y}{2}\right)\right)\|\right. \\
+ \lim_{n \to \infty} \frac{2^{\beta_{2n}}\theta}{2^{\beta_{2n}}} (\|x\|^{r} + \|y\|^{r}) \\
= \|\rho(A(x+y) + A(x-y) - 2A(x) - A(y) - A(-y))\|
\]
for all $x, y \in X$. So
\[
\|2A\left(\frac{x+y}{2}\right) + 2A\left(\frac{x-y}{2}\right) - \frac{3}{2}A(x) + \frac{1}{2}A(-x) - \frac{1}{2}A(y) - \frac{1}{2}A(-y)\| \\
\leq \|\rho(A(x+y) + A(x-y) - 2A(x) - A(y) - A(-y))\|
\]
for all $x, y \in X$. By Lemma 3.5, the mapping $A : X \to Y$ is additive.

Now, let $T : X \to Y$ be another additive mapping satisfying (3.11). Then we have
\[
\|A(x) - T(x)\| = 2^{\beta_{2n}} \left\|A\left(\frac{x}{2^n}\right) - T\left(\frac{x}{2^n}\right)\right\| \\
\leq 2^{\beta_{2n}} \left(\|A\left(\frac{x}{2^n}\right) - f\left(\frac{x}{2^n}\right)\| + \|T\left(\frac{x}{2^n}\right) - f\left(\frac{x}{2^n}\right)\|\right) \\
\leq \frac{2 \cdot 2^{\beta_{2n}} \cdot 2^{\beta_{1n}} \cdot \theta}{(2^{\beta_{2n}} - 2^{\beta_{2n}})2^{\beta_{2n}}} \|x\|^{r},
\]
which tends to zero as $n \to \infty$ for all $x \in X$. So we can conclude that $A(x) = T(x)$ for all $x \in X$. This proves the uniqueness of $A$. Thus the mapping $A : X \to Y$ is a unique additive mapping satisfying (3.11).

**Theorem 3.8.** Let $r < \frac{\beta_{2}}{\beta_{1}}$ and $\rho$ be nonnegative real numbers, and let $f : X \to Y$ be an odd mapping satisfying (3.4). Then there exists a unique additive mapping $A : X \to Y$ such that
\[
\|f(x) - A(x)\| \leq \frac{2^\beta r \theta}{(2^{\beta_{2n}} - 2^{\beta_{1n}})2^{\beta_{2n}}} \|x\|^{r}
\]
for all $x \in X$.

**Proof.** It follows from (3.12) that
\[
\|f(x) - \frac{1}{2}f(2x)\| \leq \frac{2^m r \theta}{4^{m/2}} \|x\|^{r}
\]
for all nonnegative integers $m$ and $l$ with $m > l$ and all $x \in X$. It follows from (3.15) that the sequence $\{ \frac{1}{2^m}f(2^m x) \}$ is a Cauchy sequence for all $x \in X$. Since $Y$ is complete, the sequence $\{ \frac{1}{2^m}f(2^m x) \}$ converges. So one can define the mapping $A : X \to Y$ by
\[
A(x) := \lim_{n \to \infty} \frac{1}{2^n}f(2^n x)
\]
for all $x \in X$. Moreover, letting $l = 0$ and passing the limit $m \to \infty$ in (3.15), we get (3.14).

The rest of the proof is similar to the proof of Theorem 3.7.
By the triangle inequality, we have
\[
\left\|2f\left(\frac{x+y}{2}\right) + 2f\left(\frac{x-y}{2}\right) - \frac{3}{2}f(x) + \frac{1}{2}f(y) - \frac{1}{2}f(-y)\right\|
\]
\[
- \left\|\rho (f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y))\right\|
\]
\[
\leq \left\|2f\left(\frac{x+y}{2}\right) + 2f\left(\frac{x-y}{2}\right) - \frac{3}{2}f(x) + \frac{1}{2}f(y) - \frac{1}{2}f(-y)\right\|
\]
\[
- \rho (f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y))\right\|. \tag{3.16}
\]
As corollaries of Theorems 3.3, 3.4, 3.7 and 3.8, we obtain the Hyers-Ulam stability results for the additive-quadratic \( \rho \)-functional equation (3.3) in \( \beta \)-homogeneous complex Banach spaces.

**Corollary 3.9.** Let \( r > \frac{2\beta_2}{\beta_1} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an even mapping such that
\[
\left\|2f\left(\frac{x+y}{2}\right) + 2f\left(\frac{x-y}{2}\right) - \frac{3}{2}f(x) + \frac{1}{2}f(y) - \frac{1}{2}f(-y)\right\|
\]
\[
- \rho (f(x+y) + f(x-y) - 2f(x) - f(y) - f(-y))\right\| \leq \theta (\|x\| + \|y\|)
\]
for all \( x, y \in X \). Then there exists a unique quadratic mapping \( Q : X \to Y \) satisfying (3.5).

**Corollary 3.10.** Let \( r < \frac{2\beta_2}{\beta_1} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an even mapping satisfying (3.16). Then there exists a unique quadratic mapping \( Q : X \to Y \) satisfying (3.8).

**Corollary 3.11.** Let \( r > \frac{\beta_2}{\beta_1} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an odd mapping satisfying (3.16). Then there exists a unique additive mapping \( A : X \to Y \) satisfying (3.11).

**Corollary 3.12.** Let \( r < \frac{\beta_2}{\beta_1} \) and \( \theta \) be nonnegative real numbers, and let \( f : X \to Y \) be an odd mapping satisfying (3.16). Then there exists a unique additive mapping \( A : X \to Y \) satisfying (3.14).

**Remark 3.13.** If \( \rho \) is a real number such that \(-\frac{1}{2} < \rho < \frac{1}{2}\) and \( Y \) is a \( \beta_2 \)-homogeneous real Banach space, then all the assertions in this section remain valid.

**References**

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A note on stochastic functional differential equations driven by G-Brownian motion with discontinuous drift coefficients

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Abstract

In the fields of sciences and engineering, the role of discontinuous functions is of immense importance. Heaviside function, for instance, describes the switching process of voltage in an electrical circuit through mathematical process. The current paper aims at exploring the existence theory for stochastic functional differential equations driven by G-Brownian motion (G-SFDEs) whose drift coefficients may not be continuous. It is ascertain that G-SFDEs with discontinuous drift coefficients have more than one bounded and continuous solutions.

Key words: Stochastic functional differential equations, discontinuous drift coefficients, G-Brownian motion, existence.

1 Introduction

For the purpose of analysis and formulation of systems pertaining to engineering, economics and social sciences, stochastic dynamical systems play an important role. Through these equations, while considering the present status, one reconstructs the history and predicts the future of the dynamical systems. On the other hand, in several applications, analysis of the modeling system predicts that the change rate of the system’s existing status depends not only on the state that is prevalent but also on the precedent record of the system. This leads to stochastic functional differential equations. The stochastic functional differential equations driven by G-Brownian motion (G-SFDEs) with Lipschitz continuous coefficients was initiated by Ren et.al. [12]. Afterwards, Faizullah used the Caratheodory approximation scheme for developing the existence and uniqueness of solution for G-SFDEs with continuous coefficients [3]. On the other hand, in this case, we study
the existence theory for G-SFDEs with discontinuous drift coefficients, such as in the following G-SFDE
\[ dX(t) = H(X_t)dt + d\langle B \rangle(t) + dB(t), \]
where \( H : \mathbb{R} \to \mathbb{R} \) is the Heaviside function defined by
\[ H(x) = \begin{cases} 
0, & \text{if } x < 0; \\
1, & \text{if } x \geq 0.
\end{cases} \]

The above mentioned equations arise, when we take into account the effects of background noise switching systems with delays [5]. For more details on SDEs with discontinuous drift coefficients see [4, 7]. The following stochastic functional differential equation driven by G-Brownian motion (G-SFDE) with finite delay is considered
\[ dX(t) = \alpha(t,x_t)dt + \beta(t,x_t)d\langle B \rangle(t) + \sigma(t,x_t)dB(t), \quad 0 \leq t \leq T, \quad (1.1) \]
where \( X(t) \) is the value of stochastic process at time \( t \) and \( X_t = \{X(t + \theta) : -\tau \leq \theta \leq 0\} \) is a \( BC([-\tau,0];\mathbb{R}) \)-valued stochastic process, which represents the family of bounded continuous \( \mathbb{R} \)-valued functions \( \varphi \) defined on \([-\tau,0]\) having norm \( \| \varphi \| = \sup_{-\tau \leq \theta \leq 0} |\varphi(\theta)| \). Let \( \alpha : [0,T] \times BC([-\tau,0];\mathbb{R}) \to \mathbb{R}, \quad \beta : [0,T] \times BC([-\tau,0];\mathbb{R}) \to \mathbb{R} \) and \( \sigma : [0,T] \times BC([-\tau,0];\mathbb{R}) \to \mathbb{R} \) are Borel measurable. The condition \( \xi(0) \in \mathbb{R} \) is given, \( \{\langle B, B \rangle(t), t \geq 0\} \) is the quadratic variation process of G-Brownian motion \( \{B(t), t \geq 0\} \) and \( \alpha, \beta, \sigma \in M^2_G([-\tau,T];\mathbb{R}) \). Let \( L^2 \) denote the space of all \( F_t \)-adapted process \( X(t), 0 \leq t \leq T \), such that \( \| X \|_{L^2} = \sup_{-\tau \leq t \leq T} |X(t)| < \infty \). We define the initial condition of equation (1.1) as follows;
\[ X_{t_0} = \xi = \{\xi(\theta) : -\tau < \theta \leq 0\} \text{ is } \mathcal{F}_0 - \text{measurable, } BC([-\tau,0];\mathbb{R}) - \text{valued random variable such that } \xi \in M^2_G([-\tau,0];\mathbb{R}). \quad (1.2) \]

G-SFDEs (1.1) with initial condition (1.2) can be written in the following integral form;
\[ X(t) = \xi(0) + \int_0^t \alpha(s,X_s)ds + \int_0^t \beta(s,X_s)d\langle B \rangle(s) + \int_0^t \sigma(s,X_s)dB(s). \]
Consider the following linear growth and Lipschitz conditions respectively.

(i) For any \( t \in [0,T], |\alpha(t,x)|^2 + |\beta(t,x)|^2 + |\sigma(t,x)|^2 \leq K(1 + |x|^2), K > 0. \)

(ii) For all \( x, y \in BC[-\tau,0];\mathbb{R} \) and \( t \in [0,T], |\alpha(t,x) - \alpha(t,y)|^2 + |\beta(t,x) - \beta(t,y)|^2 + |\sigma(t,x) - \sigma(t,y)|^2 \leq K(x - y)^2, K > 0. \)

The above G-SFDE has a unique solution \( X(t) \in M^2_G([-\tau,T];\mathbb{R}) \) if all the coefficients \( \alpha, \beta \) and \( \sigma \) satisfy the Linear growth and Lipschitz conditions [3, 12]. However, we suppose that the drift coefficient \( \alpha \) does not need to be continuous. The solution of equation 1.1 with initial condition 1.2 is an \( \mathbb{R} \) valued stochastic processes \( X(t), t \in [-\tau,T] \) if
(i) $X(t)$ is path-wise continuous and $\mathcal{F}_t$-adapted for all $t \in [0, T]$;

(ii) $\alpha(t, X_t) \in \mathcal{L}^1([0, T]; \mathbb{R})$ and $\beta(t, X_t), \sigma(t, X_t) \in \mathcal{L}^2([0, T]; \mathbb{R})$;

(iii) $X_0 = \xi$ and for each $t \in [0, T]$, $dX(t) = \alpha(t, X_t)dt + \beta(t, X_t)d\langle B, B \rangle(t) + \sigma(t, X_t)dB(t)$ q.s.

In the subsequent section, some preliminaries are given whereas in section 3, the comparison theorem is developed. The last section, shows that under some suitable conditions, the G-SFDE (1.1), provides more than one solutions.

2 Basic concepts and notions

In this section, we give some notions and basic definitions of the sublinear expectation [1, 2, 10, 11, 13]. Let $\Omega$ be a (non-empty) basic space and $\mathcal{H}$ be a linear space of real valued functions defined on $\Omega$ such that any arbitrary constant $c \in \mathcal{H}$ and if $X \in \mathcal{H}$ then $|X| \in \mathcal{H}$. We consider that $\mathcal{H}$ is the space of random variables.

**Definition 2.1.** A functional $E : \mathcal{H} \rightarrow \mathbb{R}$ is called sub-linear expectation, if $\forall X, Y \in \mathcal{H}$, $c \in \mathbb{R}$ and $\lambda \geq 0$ it satisfies the following properties

1. (Monotonicity): If $X \geq Y$ then $E[X] \geq E[Y]$.

2. (Constant preserving): $E[c] = c$.


4. (Positive homogeneity): $E[\lambda X] = \lambda E[X]$.

The triple $(\Omega, \mathcal{H}, E)$ is called a sublinear expectation space. Consider the space of random variables $\mathcal{H}$ such that if $X_1, X_2, ..., X_n \in \mathcal{H}$ then $\varphi(X_1, X_2, ..., X_n) \in \mathcal{H}$ for each $\varphi \in \mathcal{C}_{l.Lip}(\mathbb{R}^n)$, where $\mathcal{C}_{l.Lip}(\mathbb{R}^n)$ is the space of linear functions $\varphi$ defined as the following

$$\mathcal{C}_{l.Lip}(\mathbb{R}^n) = \{ \varphi : \mathbb{R}^n \rightarrow \mathbb{R} \mid \exists C \in [0, \infty) : \forall x, y \in \mathbb{R}^n,$$

$$|\varphi(x) - \varphi(y)| \leq C(1 + |x|^C + |y|^C)|x - y|. \}$$

**G-expectation and G-Brownian Motion.** Let $\Omega = C_0([0, \infty))$, that is, the space of all $\mathbb{R}$-valued continuous paths $(w_t)_{t \in [0, \infty)}$ with $w_0 = 0$ equipped with the distance

$$\rho(w^1, w^2) = \sum_{k=1}^{\infty} \frac{1}{2^k} (\max \{ \max_{t \in [0,k]} |w^1_t - w^2_t| \land 1 \} ,$$

and consider the canonical process $B_t(w) = w_t$ for $t \in [0, \infty)$, $w \in \Omega$ then for each fixed $T \in [0, \infty)$ we have

$$Lip(\Omega_T) = \{ \varphi(B_{t_1}, B_{t_2}, ..., B_{t_n}) : t_1, ..., t_n \in [0, T], \varphi \in \mathcal{C}_{l.Lip}(\mathbb{R}^n), n \in \mathbb{N} \},$$

3
where $L_{ip}(\Omega_t) \subseteq L_{ip}(\Omega_T)$ for $t \leq T$ and $L_{ip}(\Omega) = \bigcup_{m=1}^{\infty} L_{ip}(\Omega_m)$.

Consider a sequence $\{\xi_i\}_{i=1}^{\infty}$ of random variables on a sublinear expectation space $(\Omega, \mathcal{F}, \mathbb{E})$ such that $\xi_{i+1}$ is independent of $(\xi_1, \xi_2, ..., \xi_i)$ for each $i = 1, 2, ...$ and $\xi_i$ is $G$-normally distributed for each $i \in \{1, 2, ...\}$. Then a sublinear expectation $\mathbb{E}[]$ defined on $L_{ip}(\Omega)$ is introduced as follows.

For $0 = t_0 < t_1 < ... < t_n < \infty$ ($t_0, t_1, ..., t_n \in [t, \infty)$) \cite{13}, $\varphi \in C_{t,L_{ip}(\mathbb{R}^n)}$ and each

$$X = \varphi(B_{t_1} - B_{t_0}, B_{t_2} - B_{t_1}, ..., B_{t_n} - B_{t_{n-1}}) \in L_{ip}(\Omega),$$

$$\mathbb{E}[\varphi(B_{t_1} - B_{t_0}, B_{t_2} - B_{t_1}, ..., B_{t_n} - B_{t_{n-1}})]$$

$$= \mathbb{E}[\varphi(\sqrt{t_1 - t_0}\xi_1, ..., \sqrt{t_n - t_{n-1}}\xi_n)].$$

The conditional sublinear expectation of $X \in L_{ip}(\Omega_t)$ is defined by

$$\mathbb{E}[X|\Omega_t] = \mathbb{E}[\varphi(B_{t_1}, B_{t_2} - B_{t_1}, ..., B_{t_n} - B_{t_{n-1}})|\Omega_t]$$

$$= \psi(B_{t_1}, B_{t_2} - B_{t_1}, ..., B_{t_j} - B_{t_{j-1}}),$$

where

$$\psi(x_1, ..., x_j) = \mathbb{E}[\varphi(x_1, ..., x_j, \sqrt{t_{j+1} - t_j}\xi_{j+1}, ..., \sqrt{t_n - t_{n-1}}\xi_n)].$$

**Definition 2.2.** The sublinear expectation $\mathbb{E} : L_{ip}(\Omega) \to \mathbb{R}$ defined above is called a $G$-expectation and the corresponding canonical process $\{B_t, t \geq 0\}$ is called a $G$-Brownian motion.

The completion of $L_{ip}(\Omega)$ under the norm $\|X\|_p = (\mathbb{E}[|X|^p])^{1/p}$ \cite{11, 13} for $p \geq 1$ is denoted by $L_{ip}^p(\Omega)$ and $L_{ip}^p(\Omega_t) \subseteq L_{ip}^p(\Omega_T) \subseteq L_{ip}^p(\Omega)$ for $0 \leq t \leq T < \infty$. The filtration generated by the canonical process $\{B_t\}_{t \geq 0}$ is denoted by $\mathcal{F}_t = \sigma\{B_s, 0 \leq s \leq t\}$, $\mathcal{F} = \{\mathcal{F}_t\}_{t \geq 0}$.

**Itô’s Integral of $G$-Brownian motion.** For any $T \in [0, \infty)$, a finite ordered subset $\pi_T = \{t_0, t_1, ..., t_N\}$ such that $0 = t_0 < t_1 < ... < t_N = T$ is a partition of $[0, T]$ and

$$\mu(\pi_T) = \max\{|t_{i+1} - t_i| : i = 0, 1, ..., N - 1\}.$$  

A sequence of partitions of $[0, T]$ is denoted by $\pi_T^N = \{t_0^N, t_1^N, ..., t_N^N\}$ such that $\lim_{N \to \infty} \mu(\pi_T^N) = 0$.

Consider the following simple process:

Let $p \geq 1$ be fixed. For a given partition $\pi_T = \{t_0, t_1, ..., t_N\}$ of $[0, T]$,

$$\eta_t(w) = \sum_{i=0}^{N-1} \xi_i(w) I_{[t_i, t_{i+1}]}(t),$$

where $\xi_i \in L_{ip}^p(\Omega_{t_i}), i = 0, 1, ..., N - 1$. The collection containing the above type of processes, that is, containing $\eta_t(w)$ is denoted by $M_{ip}^{0,0}(0, T)$. The completion of $M_{ip}^{0,0}(0, T)$ under the norm $\|\eta\| = \{\int_0^T \mathbb{E}[|\eta_t|^p]du\}^{1/p}$ is denoted by $M_{ip}^p(0, T)$ and for $1 \leq p \leq q$, $M_{ip}^p(0, T) \supset M_{ip}^q(0, T)$. 


Definition 2.3. For each $\eta_t \in M_G^{2,0}(0, T)$, the Itô’s integral of G-Brownian motion is defined as

$$I(\eta) = \int_0^T \eta_u dB_u = \sum_{i=0}^{N-1} \xi_i(B_{t_{i+1}} - B_{t_i}).$$

Definition 2.4. An increasing continuous process $\{\langle B \rangle_t : t \geq 0\}$ with $\langle B \rangle_0 = 0$, defined by

$$\langle B \rangle_t = B_t^2 - 2 \int_0^t B_u dB_u,$$

is called the quadratic variation process of G-Brownian motion.

3 Comparison theorem for G-SFDEs

The purpose of this section is to establish comparison result for problem (1.1) with initial data (1.2). Consider the following two stochastic functional differential equations

$$X(t) = \xi^1(0) + \int_{t_0}^t \alpha_1(s, X_s)ds + \int_{t_0}^t \beta(s, X_s)d\langle B \rangle(s) + \int_{t_0}^t \sigma(s, X_s)dB(s), \quad t \in [0, T], \quad (3.1)$$

$$X(t) = \xi^2(0) + \int_{t_0}^t \alpha_2(s, X_s)ds + \int_{t_0}^t \beta(s, X_s)d\langle B \rangle(s) + \int_{t_0}^t \sigma(s, X_s)dB(s), \quad t \in [0, T]. \quad (3.2)$$

Theorem 3.1. Assume that:

(i) $X^1$ and $X^2$ are unique strong solutions of problems (3.1) and (3.2) respectively.

(ii) $\alpha_1(s, X_s) \leq \alpha_2(s, X_s)$ componentwise for all $t \in [t_0, T]$, $x \in BC([−τ, 0]; \mathbb{R}^d)$ and $\xi^1 \leq \xi^2$.

(iii) $\alpha_1$ or $\alpha_2$ is increasing such that $f(t, x) \leq f(t, y)$ when $x \leq y$ for all $x, y \in C([−τ, 0]; \mathbb{R})$.

Then for all $t > 0$ we have $X^1 \leq X^2$ q.s.

Proof. First, we define an operator $q(., .) : C([−τ, 0]; \mathbb{R}) \times C([−τ, 0]; \mathbb{R}) \to C([−τ, 0]; \mathbb{R})$ such that

$$q(x, y) = \max[x, y].$$

Obviously, $y \to q(x, y)$ satisfies the linear growth and Lipschitz conditions. Now we suppose that $\alpha_2$ is increasing and consider the following equation

$$Y(t) = \xi^2(0) + \int_{t_0}^t \alpha_2(s, q(X_{s}^1, Y_s))ds + \int_{t_0}^t \beta(s, q(X_{s}^1, Y_s)d\langle B \rangle(s)$$

$$+ \int_{t_0}^t \sigma(s, q(X_{s}^1, Y_s)dB(s), \quad t_0 \leq t \leq T. \quad (3.3)$$
Thus it is easy to see that the coefficients satisfy the linear growth and Lipschitz conditions, so 3.3 has a unique solution $Y(t)$. We shall prove that $Y(t) \geq X_s^1$ q.s. We define the following two stopping times. For more details on stopping times we refere the reader to [7, 8].

$$\tau_1 = \inf\{t \in [t_0, T] : X_s^1 - Y(t) > 0\} \text{ where } \tau_1 < T,$$

$$\tau_2 = \inf\{t \in [\tau_1, T] : X_s^1 - Y(t) < 0\}.$$

Contrary suppose that there exist an interval $(\tau_1, \tau_2) \subset [t_0, T]$ such that $Y(\tau_1) = X^1(\tau_1) = \xi^*(0)$ and $Y(t) \leq X^1(t)$ for all $t \in (\tau_1, \tau_2)$. Then,

$$Y(t) - X^1(t) = \xi^*(0) + \int_{\tau_1}^{t} \alpha_2(s, q(X_s^{1}, Y_s))ds + \int_{\tau_1}^{t} \beta(s, q(X_s^{1}, Y_s))dB(s)$$

$$+ \int_{\tau_1}^{t} \sigma(s, q(X_s^{1}, Y_s))dB(s) - \xi^*(0) - \int_{\tau_1}^{t} \alpha_1(s, X_s^{1})ds$$

$$- \int_{\tau_1}^{t} \beta(s, X_s^{1})dB(s) - \int_{\tau_1}^{t} \sigma(s, X_s^{1})dB(s), \ t \in (\tau_1, \tau_2).$$

$$Y(t) - X^1(t) = \int_{\tau_1}^{t} \alpha_2(s, q(X_s^{1}, Y_s))ds$$

$$+ \int_{\tau_1}^{t} \beta(s, q(X_s^{1}, Y_s))dB(s)$$

$$+ \int_{\tau_1}^{t} \sigma(s, q(X_s^{1}, Y_s))dB(s), \ t \in (\tau_1, \tau_2).$$

But our supposition $Y(t) \leq X^1(t)$ yields $q(X^1, Y) = \max[X^1, Y] = X^1$. So, we have

$$Y(t) - X^1(t) = \int_{\tau_1}^{t} [\alpha_2(s, X_s^{1}) - \alpha_1(s, X_s^{1})]ds$$

$$+ \int_{\tau_1}^{t} [\beta(s, X_s^{1}) - \beta(s, X_s^{1})]dB(s)$$

$$+ \int_{\tau_1}^{t} [\sigma(s, X_s^{1}) - \sigma(s, X_s^{1})]dB(s)$$

$$Y(t) - X^1(t) = \int_{\tau_1}^{t} [\alpha_2(s, X_s^{1}) - \alpha_1(s, X_s^{1})]ds \geq 0,$$

because $\alpha_2(t, x) \geq \alpha_1(t, x)$. Which gives contradiction. So, our supposition $Y(t) \leq X^1(t)$ for all $t \in (\tau_1, \tau_2)$ is wrong. Thus $Y(t) \geq X^1(t)$ q.s. and so $p(X^1, Y) = Y$. It means that $Y = X^2 \geq X^1$ because G-SFDE (3.3) has a unique solution $X^2$.

\section{G-SFDEs with discontinuous drift coefficients}

We now suppose that $\alpha$ is left continuous, increasing and $\alpha(t, x) \geq 0$ for all $(t, x) \in [0, T] \times BC([-\tau, 0]; \mathbb{R})$ but not continuous. Consider the following sequence of problems.

$$X^n(t) = \xi(0) + \int_{0}^{t} \alpha(s, X_s^{n-1})ds + \int_{0}^{t} \beta(s, X_s^{n})dB(s) + \int_{0}^{t} \sigma(s, X_s^{n})dB(s), \ t \in [0, T], \quad (4.1)$$
where $X^0 = L_t$, $L_t$ is the unique solution of the following problem

$$L_t = \xi + \int_0^t \beta(s,L_s) d\langle B, B \rangle(s) + \int_0^t \sigma(s,L_s) dB(s), \quad t \in [0,T].$$

(4.2)

Thus using the comparison theorem and the fact that $\alpha(t,x) \geq 0$, we have $X^1 \geq L_t$. So, we can see that $X^n$ is an increasing sequence. Now we shall prove that $X^n$ is bounded in $L^2$ norm.

**Lemma 4.1.** Suppose $X^n(t)$ be a solution of problem (4.1) then there exists a positive constant $C$ independent of $n$ such that,

$$E \left( \sup_{-\tau \leq s \leq T} |X^n(s)|^2 \right) \leq C.$$ 

**Proof.** For any $n \geq 1$ we define the following stopping time in a similar way as given in [9]

$$\tau_m = T \wedge \inf \{ t \in [0,T] : \|X^n_t\| \geq m \}.$$ 

We have $\tau_m \uparrow T$ and define $X^{n,m}(t) = X^n(t \wedge \tau_m)$ for $t \in (-\tau, T)$. Then for $t \in [0,T]$,

$$X^{n,m}(t) = \xi(0) + \int_0^t \alpha(t,X_t^{n,m-1}) I_{[0,\tau_m]} dt + \int_0^t \beta(t,X_t^{n,m}) I_{[0,\tau_m]} d\langle B, B \rangle + \int_0^t \sigma(t,X_t^{n,m}) I_{[0,\tau_m]} dB_t.$$

$$|X^{n,m}(t)|^2 = |\xi(0)|^2 + \int_0^t \alpha(t,X_t^{n,m-1}) I_{[0,\tau_m]} dt + \int_0^t \beta(t,X_t^{n,m}) I_{[0,\tau_m]} d\langle B, B \rangle + \int_0^t \sigma(t,X_t^{n,m}) I_{[0,\tau_m]} dB_t|^2$$

$$\leq 4|\xi(0)|^2 + 4 \int_0^t \alpha(t,X_t^{n,m-1}) I_{[0,\tau_m]} dt + 4 \int_0^t \beta(t,X_t^{n,m}) I_{[0,\tau_m]} d\langle B, B \rangle + 4 \int_0^t \sigma(t,X_t^{n,m}) I_{[0,\tau_m]} dB_t|^2$$

Taking $G$-expectation, using properties of $G$-integral, $G$-quadratic variation process [10, 11] and linear growth condition we get

$$E[|X^{n,m}(t)|^2] \leq 4E|\xi(0)|^2 + 4C_1 \int_0^t [1 + E|X_t^{n,m-1}|^2] dt + 4C_2 \int_0^t [1 + E|X_t^{n,m}|^2] dt$$

$$+ 4C_3 \int_0^t [1 + E|X_t^{n,m}|^2] dt$$

$$\leq 4E|\xi(0)|^2 + 4C_1 \int_0^t dt + 4C_1 \int_0^t E|X_t^{n,m-1}|^2 dt + 4C_2 \int_0^t dt + 4C_2 \int_0^t E|X_t^{n,m}|^2 dt$$

$$+ 4C_3 \int_0^t dt + 4C_3 \int_0^t E|X_t^{n,m}|^2 dt$$

$$= 4E|\xi(0)|^2 + 4C_1 T + 4C_1 \int_0^T E|X_t^{n,m-1}|^2 dt + 4C_2 T + 4C_2 \int_0^T E|X_t^{n,m}|^2 dt$$

$$+ 4C_3 T + 4C_3 \int_0^T E|X_t^{n,m}|^2 dt.$$
Then for any \( k \in \mathbb{N} \) we have,

\[
\max_{1 \leq n \leq k} E[|X^{n,m}(t)|^2] \leq C_4 + 4C_1 \int_0^t \max_{1 \leq n \leq k} E|X^{n-1,m}|^2 dt + 4C_2 \int_0^t \max_{1 \leq n \leq k} E|X^{n,m}|^2 dt + 4C_3 \int_0^t \max_{1 \leq n \leq k} E|X^{n,m}|^2 dt,
\]

where \( C_4 = 4[E|\xi|^2 + C_1T + C_2T + C_3T] \) and thus using Doob’s martingale inequality for any \( n, m \in \mathbb{N} \) we have,

\[
E[\sup_{0 \leq s \leq t} |X^{n,m}(s)|^2] \leq C_4 + C_5 \int_0^t E|X^{n,m}|^2 dt,
\]

(4.3)

where \( C_5 = 4(C_1 + C_2 + C_3) \). One can observe the fact [9],

\[
\sup_{-\tau \leq s \leq t} |X^{n,m}(s)|^2 \leq ||\xi|| + \sup_{0 \leq s \leq t} |X^{n,m}(s)|^2,
\]

and thus 4.3 yields

\[
E[\sup_{-\tau \leq s \leq t} |X^{n,m}(s)|^2] \leq E[||\xi||] + C_4 + C_5 \int_0^t E|X^{n,m}|^2 dt
\]

\[
\leq C_6 + C_5 \int_0^t E[\sup_{-\tau \leq r \leq s} |X^{n,m}(r)|^2]dt,
\]

where \( C_6 = E[||\xi||] + C_4 \). So, using the Gronwall inequality and taking \( m \to \infty \) we have,

\[
E[\sup_{-\tau \leq s \leq t} |X^{n}(s)|^2] \leq C_6 e^{C_4 t}.
\]

Letting \( t = T \) we get the desired result,

\[
E[\sup_{-\tau \leq s \leq T} |X^{n}(s)|^2] \leq C^*, \quad C^* = C_4 e^{CT}.
\]

\[\square\]

**Theorem 4.2.** Suppose that:

(i) The coefficient \( \alpha \) be left continuous and increasing in the second variable \( x \).

(ii) For all \((t, x) \in [0, T] \times BC([-\tau, 0]; \mathbb{R})\), \( \alpha(t, x) \geq 0 \).

Then the GSFDE (1.1) has more than one solution \( X(t) \in M^2_G([-\tau, T]; \mathbb{R}) \).

**Proof.** By theorem 3.1 we know that \( \{X^n\} \) is increasing and by Lemma 4.1 it is bounded in \( L^2 \). Then by Dominated Convergence theorem we can deduce that \( X^n \) converges in \( L^2 \). Denoting the limit of \( X^n \) by \( X \) and thus for almost all \( w \), we get

\[
\alpha(t, X^n(t)) \to \alpha(t, X(t)) \text{ as } n \to \infty,
\]

and

\[
|\alpha(t, X^n(t))| \leq K(1 + \sup_n |X^n(t)|) \in L^1([t_0, T]).
\]

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Thus, for almost all \( w \) and uniformly in \( t \)
\[
\int_0^t \alpha(s, X^n(s))ds \to \int_0^t \alpha(s, X(s))ds, \ n \to \infty.
\]

By the properties of \( \beta, \sigma \) and by the continuity properties of G-integral and its quadratic variation process we have,
\[
\sup_{0 \leq t \leq T} \left| \int_0^t \beta(s, X^n(s))dB_s - \int_0^t \beta(s, X(s))dB_s \right| \to 0 \ (q.s.), \ n \to \infty.
\]
\[
\sup_{0 \leq t \leq T} \left| \int_0^t \sigma(s, X^n(s))dB_s - \int_0^t \sigma(s, X(s))dB_s \right| \to 0 \ (q.s.), \ n \to \infty.
\]

It is easy to conclude that \( X^n \) converges uniformly to \( X \) in \( t \), hence \( X \) is continuous. Taking limit in equation (4.1), we get that \( X \) is the desired solution for stochastic functional differential equation (1.1) with initial condition (1.2).

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References


SUBCLASSES OF JANOWSKI-TYPE FUNCTIONS
DEFINED BY CHO-KWON-SRIVASTAVA OPERATOR

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Abstract. We introduce a new subclass of analytic functions in the unit disk U defined by using Cho-Kwon Srivastava integral operator. Inclusion results radius problem and integral preserving properties are investigated.

1. Introduction

Let $A_p$ be the class of analytic functions in $U$ of the form

$$f(z) = z^p + \sum_{n=1}^{\infty} a_{p+n} z^{p+n}, \quad z \in U, \quad (p \in \mathbb{N}),$$

where $\mathbb{N} := \{1, 2, \ldots\}$. For $p = 1$ we denotes $A := A_1$. Note that the class $A_p$ is closed under the convolution (or Hadamard) product, that is

$$f(z) * g(z) := z^p + \sum_{n=1}^{\infty} a_{p+n} b_{p+n} z^{p+n}, \quad z \in U,$$

where $f$ is given by (1.1) and $g(z) = z^p + \sum_{n=1}^{\infty} b_{p+n} z^{p+n}, \quad z \in U$.

The operator $L^p(d,e) : A_p \to A_p$ is defined by using the Hadamard (convolution) product, that is

$$L^p(d,e)f(z) := f(z) * \varphi_p(d,e;z),$$

where

$$\varphi_p(d,e;z) := z^p + \sum_{n=1}^{\infty} \frac{(d)_n}{(e)_n} z^{p+n}, \quad (d \in \mathbb{C}, \quad e \in \mathbb{C} \setminus \mathbb{Z}_0^-),$$

and $(d)_n = d(d+1)\ldots(d+n-1)$, with $(d)_0 = 1$, represents the well-known Pochhammer symbol.

From (1.2) it follows immediately that

$$z (L^p(d,e)f(z))' = d L^p(d+1,e)f(z) - (d-p)L^p(d,e)f(z).$$

The operator $L^p(d,e)$ was introduced by Saitoh [16] and this is an extension of the operator $L(d,e)$ which was defined by Carlson and Shaffer [2].
Analogous to the $L^p(d, e)$ operator, Cho et al. [4] introduced the operator $I^p_{p}(d, e) : A_p \rightarrow A_p$ defined by

\begin{equation}
I^p_{p}(d, e) f(z) := f(z) * \varphi^p_{p}(d, e; z),
\end{equation}

where

\begin{equation}
\varphi^p_{p}(d, e; z) := z^p + \sum_{n=1}^{\infty} \frac{(\mu + p)_n(e)_n}{n!(d)_n} z^{p+n}, \quad (d, e \in \mathbb{C} \setminus \mathbb{Z}_{0}^+, \mu > -p).
\end{equation}

We notice that

\begin{equation}
\varphi^p_{p}(d, e; z) * \varphi_p(d, e; z) = \frac{z^p}{(1 - z)^{\mu+p}}, \quad z \in U.
\end{equation}

From (1.3), the following identities can be easily obtained [4]:

\begin{align}
(1.4) \quad &z \left(I^p_{p}(d + 1, e) f(z)\right)' = dI^p_{p}(d, e) f(z) - (d - p) I^p_{p}(d + 1, e) f(z), \\
(1.5) \quad &z \left(I^p_{p}(d, e) f(z)\right)' = (\mu + p) I^p_{p+1}(d, e) f(z) - \mu I^p_{p}(d, e) f(z).
\end{align}

We may easily remark the following relations

\begin{equation}
I^p_{p}(p + 1, 1) f(z) = f(z), \quad I^p_{p}(p, 1) f(z) = \frac{z f'(z)}{p},
\end{equation}

and remark that the operator $I^1_{p}(a + 2, 1)$, with $\mu > -1$ and $a > -2$, was studied in [5].

If $f$ and $g$ are two analytic functions in $U$, we say that $f$ is subordinate to $g$, written symbolically as $f(z) \prec g(z)$, if there exists a Schwarz function $w$, which (by definition) is analytic in $U$, with $w(0) = 0$, and $|w(z)| < 1$, $z \in U$, such that $f(z) = g(w(z))$, for all $z \in U$. Furthermore, if the function $g$ is univalent in $U$, then we have the following equivalence, (cf., e.g., [10], see also [11, p. 4]):

\begin{equation}
f(z) \prec g(z) \iff f(0) = g(0) \text{ and } f(U) \subset g(U).
\end{equation}

**Definition 1.1.** 1. Like in [3], for arbitrary fixed numbers $A$, $B$ and $\beta$, with $-1 \leq B < A \leq 1$ and $0 \leq \beta < 1$, let $P[A, B, \beta]$ denote the family of functions $p$ that are analytic in $U$, with $p(0) = 1$, and such that

\begin{equation}
p(z) < \frac{1 + [(1 - \beta)A + \beta B]z}{1 + Bz}.
\end{equation}

We will use the notations $P[A, B] := P[A, B, 0]$ and $P(0) := P[1, -1, 0]$.

2. Let $P[A, B, \beta]$ denote the class of functions $p$ that are analytic in $U$, with $p(0) = 1$, that are represented by

\begin{equation}
p(z) = \left(\frac{l}{4} + \frac{1}{2}\right) K_1(z) - \left(\frac{l}{4} - \frac{1}{2}\right) K_2(z),
\end{equation}

where $K_1, K_2 \in P[A, B, \beta], \quad -1 \leq B < A \leq 1, \quad 0 \leq \beta < 1, \quad \text{and } l \geq 2.$
Remarks 1.1. (i) Remark that the class $P_l(\beta) := P_l[1, -1, \beta]$ was defined and studied in [12], while for $l = 2$ and $\beta = 0$ the above class was introduced by Janowski [8]. Moreover, the class $P_l := P_l[1, -1, 0]$ is the well-known class of Pinchuk [15].

Also, we see that $P_l[A, B, \beta] \subset P_l(\tilde{\beta})$, where $\tilde{\beta} = \frac{1 - A_1}{1 - B}$ and $A_1 = (1 - \beta)A + \beta B$.

(ii) Notice that, if $g$ is analytic in $U$ with $g(0) = 1$, then there exist functions $g_1$ and $g_2$ analytic in $U$ with $g_1(z) = g_2(z) = 1$, such that the function $g$ could be written in the form (1.6). For example, taking

$$g_1(z) = \frac{g(z) - 1}{k} + \frac{g(z) + 1}{2} \quad \text{and} \quad g_1(z) = \frac{g(z) + 1}{2} - \frac{g(z) - 1}{k},$$

then $g_1$ and $g_2$ are analytic in $U$, and $g_1(z) = g_2(z) = 1$.

We will assume throughout our discussion, unless otherwise stated, that $\lambda > 0$, $d, e \in \mathbb{R} \setminus \mathbb{Z}_0^-$, $\mu > -p$, $-1 \leq B < A \leq 1$, $\vartheta \geq 0$, and $p \in \mathbb{N}$. Moreover, all the powers are the principal ones.

Using the Cho-Kwon-Srivastava integral operator $I_p^\mu(d, e)$ defined by (1.4), we will define the following subclasses of $A_p$.

Definition 1.2. Let $d, e \in \mathbb{R} \setminus \mathbb{Z}_0^-$, $\lambda > 0$, $\mu > -p$, $0 \leq \beta < 1$, and $\vartheta \geq 0$. For the function $f \in A_p$, $p \in \mathbb{N}$, we say that $f \in \mathcal{N}_{l,p}^{\lambda,\vartheta}(d, e; \mu; A, B)$, with $l \geq 2$, if and only if

$$(1 + \vartheta) \left( \frac{z^p}{I_p^\mu(d, e)f(z)} \right)^\lambda - \vartheta \cdot \frac{z^p}{I_p^\mu(d, e)f(z)} \cdot \left( \frac{z^p}{I_p^\mu(d, e)f(z)} \right)^\lambda \in P_l[A, B, \beta].$$

We need to notice that, since the left-hand side function from the above definition need to be analytic in $U$, we implicitly assumed that $I_p^\mu(d, e)f(z) \neq 0$ for all $z \in \bar{U}$.

Remarks 1.2. We remark the following special cases of the above classes:

(i) for $\beta = 0$ and $l = 2$ we obtain the subclass of non-Bazilević functions defined by [18];

(ii) for $\mu = 0$, $l = 2$, $\vartheta = B = -1$, $A = 1$ and $\lambda > 0$, the above class reduces to the class $Q(\lambda)$ of $p$-valent non-Bazilević functions (see [14]).

2. Preliminaries

The following definitions and lemmas will be required in our present investigation.

Lemma 2.1. [7] Let $h$ be a convex function in $U$ with $h(0) = 1$. Suppose also that the function $p$ given by

$$p(z) = 1 + c_nz^n + c_{n+1}z^{n+1} + \ldots, z \in U,$$

is analytic in $U$. Then

$$p(z) + \frac{zp'(z)}{\gamma} < h(z) \quad \text{(Re} \gamma \geq 0, \gamma \neq 0),$$
implies
\begin{equation}
\tag{2.1}
p(z) \prec q(z) = \gamma z^{-\frac{1}{n}} \int_0^z t^{\frac{1}{n}-1} h(t) \, dt \prec h(z),
\end{equation}
and \( q \) is the best dominant of (2.1).

For real or complex numbers \( a, b \) and \( c \), the Gauss hypergeometric function is defined by
\begin{equation}
\tag{2.2}
2F_1(a,b;c;z) = 1 + \frac{a \cdot b \, z}{c} \frac{1}{1!} + \frac{a(a+1) \cdot b(b+1) \, z^2}{c(c+1)} \frac{1}{2!} + \ldots
\end{equation}
where \((d)_k\) is the previously recalled Pochhammer symbol. The series \((2.2)\) converges absolutely for \( z \in U \), hence it represents an analytic function in \( U \) (see [19, Chapter 14]).
Each of the following identities are fairly well-known:

**Lemma 2.2.** [19, Chapter 14] For all real or complex numbers \( a, b \) and \( c \), with \( c \neq 0, -1, -2, \ldots \), the next equalities hold:
\begin{equation}
\int_0^1 t^{b-1} (1 - t)^{c-b-1} (1 - t z)^{-a} \, dt = \frac{\Gamma(b)\Gamma(c-b)}{\Gamma(c)} \, 2F_1(a,b,c;z)
\end{equation}
where \( \text{Re} \, c > \text{Re} \, b > 0 \),

\begin{equation}
2F_1(a,b,c;z) = (1 - z)^{-a} \, 2F_1 \left( a, c - b, c; \frac{z}{z - 1} \right),
\end{equation}
and

\begin{equation}
2F_1(a,b,c;z) = 2F_1(b,a,c;z).
\end{equation}

**Lemma 2.3.** [17] Let \( f(z) = \sum_{k=0}^\infty a_k z^k \) be analytic in \( U \) and \( g(z) = \sum_{k=0}^\infty b_k z^k \) be analytic and convex in \( U \). If \( f(z) \prec g(z) \), then
\[ |a_k| \leq |b_1|, \quad k \in \mathbb{N}. \]

3. **Main results for the class \( \mathcal{N}_{l,p}^{\lambda,\vartheta} (d,e;\mu;\beta,A,B) \)**

In this section, some properties of the class \( \mathcal{N}_{l,p}^{\lambda,\vartheta} (d,e;\mu;\beta,A,B) \) such as inclusion results, integral preserving property, radius problem, coefficient bound will be discussed.

**Theorem 3.1.** 1. If \( f \in \mathcal{N}_{l,p}^{\lambda,\vartheta} (d,e;\mu;\beta,A,B) \), then
\[ \left( \frac{z^p}{I_{l,p}^{\mu}(d,e)f(z)} \right)^\lambda \in P_{l}[A,B,\beta]. \]
Moreover, if \( f \in \mathcal{N}_{l,p}^{\lambda,\vartheta}(d, e; \mu; \beta, \gamma) \) with \( \vartheta \neq 0 \), then
\[
\left( \frac{z^p}{I_{\mu}^p(d, e)f(z)} \right)^{\lambda} \in \mathcal{P}_l(\beta_1),
\]
where
\[
\beta_1 := \beta + (1 - \beta)\vartheta_1
\]
and
\[
\vartheta_1 := \vartheta \left( p, \lambda, \vartheta, \mu; A, B \right) = \left\{ \begin{array}{ll}
\frac{A}{B} + \left( 1 - \frac{A}{B} \right) (1 - B)^{-1} F_1 \left( 1, 1, \frac{\lambda(\mu+p)}{\vartheta}; 1, \frac{B}{B-1} \right), & B \neq 0, \\
1 - \frac{\lambda(\mu+p)}{\vartheta} A, & B = 0.
\end{array} \right.
\]
(All the powers are the principal ones).

**Proof.** Since the implication is obvious for \( \vartheta = 0 \), suppose that \( \vartheta > 0 \).

Letting
\[
K(z) = \left( \frac{z^p}{I_{\mu}^p(d, e)f(z)} \right)^{\lambda},
\]
It follows that \( K \) is analytic in \( U \), with \( K(0) = 1 \), and according to the part (ii) of Remarks 1.1 the function \( K \) could be written in the form
\[
K(z) = \left( \frac{k}{4} + \frac{1}{2} \right) K_1(z) - \left( \frac{k}{4} - \frac{1}{2} \right) K_2(z),
\]
where \( K_1 \) and \( K_2 \) are analytic in \( U \), with \( K_1(z) = K_2(z) = 1 \).

From the part 2. of Definition 1.1 we have that \( K \in P[A, B, \beta] \), if and only if the function \( K \) has the representation given by the above relation, where \( K_1, K_2 \in P[A, B, \beta] \). Consequently, supposing that \( K \) is of the form (3.2), we will prove that \( K_1, K_2 \in P[A, B, \beta] \).

Differentiating the relation (3.1) and using the identity (1.5), we have
\[
\frac{zK'(z)}{\lambda(\mu+p)} = K(z) - \frac{I_{\mu+1}^p(d, e)f(z)}{I_{\mu}^p(d, e)f(z)} \left( \frac{z^p}{I_{\mu}^p(d, e)f(z)} \right)^{\lambda},
\]
and from this relation we deduce that
\[
(1 + \vartheta) \left( \frac{z^p}{I_{\mu}^p(d, e)f(z)} \right)^{\lambda} - \vartheta \frac{I_{\mu+1}^p(d, e)f(z)}{I_{\mu}^p(d, e)f(z)} \left( \frac{z^p}{I_{\mu}^p(d, e)f(z)} \right)^{\lambda} =
\]
\[
K(z) + \frac{\vartheta}{\lambda(\mu+p)} zK'(z).
\]
Since \( f \in \mathcal{N}_{l,p}^{\lambda,\vartheta}(d, e; \mu; \beta, A, B) \), from the above relation it follows that
\[
K(z) + \frac{\vartheta}{\lambda(\mu+p)} zK'(z) \in P_l[A, B, \beta],
\]
and according to the second part of the Definition 1.1, this is equivalent to
\[ K_i(z) + \frac{\vartheta}{\lambda(\mu + p)} zK'_i(z) \in P[A, B, \beta], \ (i = 1, 2), \]
that is
\[ \frac{1}{1 - \beta} \left[ K_i(z) + \frac{\vartheta}{\lambda(\mu + p)} zK'_i(z) - \beta \right] \in P[A, B], \ (i = 1, 2). \]

Writing
\[ (3.3) \quad K_i(z) = (1 - \beta)p_i(z) + \beta, \ (i = 1, 2), \]
from the previous relation we have
\[ p_i(z) + \frac{\vartheta}{\lambda(\mu + p)} zp'_i(z) \in P[A, B], \ (i = 1, 2). \]

By using Lemma 2.1 for \( \gamma = \frac{\lambda(\mu + p)}{\vartheta} \) and \( n = 1 \), from the above relation we deduce that
\[ p_i(z) \prec q(z) \prec 1 + Az + Bz, \ (i = 1, 2), \]
where
\[ q(z) = \frac{\lambda(\mu + p)}{\vartheta} z^{-\frac{\lambda(\mu + p)}{\vartheta}} \int_0^z t^{-\frac{\lambda(\mu + p)}{\vartheta} - 1} \frac{1 + At}{1 + Bt} \, dt \]
is the best dominant for \( p_i, \ i = 1, 2 \).

Since \( p_i(z) \prec 1 + Az + Bz, \ i = 1, 2 \), from (3.3) it follows that \( K_i \in P[A, B, \beta], \ i = 1, 2 \), and according to (3.1) we conclude that \( K \in P[A, B, \beta] \), which proves the first part of the theorem.

For the second part of our result, we distinguish the following two cases:

(i) For \( B = 0 \), a simple computation shows that
\[ p_i(z) \prec q(z) = 1 + \frac{\lambda(\mu + p)}{\lambda(\mu + p) + \vartheta} Az, \ (i = 1, 2). \]

(ii) For \( B \neq 0 \), making the change of variables \( s = zt \), followed by the use of the identities (2.3), (2.4) and (2.5) of Lemma 2.2, we obtain
\[ p_i(z) \prec q(z) = \frac{\lambda(\mu + p)}{\vartheta} \int_0^1 s^{-\frac{\lambda(\mu + p)}{\vartheta} - 1} \frac{1 + As}{1 + Bs} \, ds = \frac{A}{B} + \left( 1 - \frac{A}{B} \right) (1 + Bz)^{-1} \ {}_2F_1 \left( 1, 1, \frac{\lambda(\mu + p)}{\vartheta} + 1, \frac{Bz}{Bz + 1} \right), \ (i = 1, 2). \]

Now, it is sufficient to show that
\[ (3.4) \quad \inf \{ \Re q(z) : z \in U \} = q(-1). \]

We may easily show that
\[ \Re \frac{1 + Az}{1 + Bz} \geq \frac{1 - Ar}{1 - Br}, \quad \text{for} \quad |z| \leq r < 1. \]
Denoting $G(t, z) = \frac{1 + A t z}{1 + B t z}$ and $d \mu(t) = \frac{\lambda (\mu + p)}{\vartheta} t^{(\mu + p) - 1} \, dt$, which is a positive measure on $[0, 1]$, we have

$$q(z) = \int_0^1 G(t, z) \, d \mu(t) ,$$

hence it follows

$$\text{Re} \, q(z) \geq \int_0^1 \frac{1 - A t}{1 - B t} \, d \mu(t) = q(-r), \quad \text{for} \quad |z| \leq r < 1 .$$

By letting $r \to 1^-$ we obtain (3.4), and from (3.3) and (3.1) we conclude that $K \in P_l(\beta_1)$, which completes our proof. □

**Theorem 3.2.** If $0 \leq \vartheta_1 < \vartheta_2$, then

$$N_{l_p}^{\lambda, \vartheta_1} (d, e; \mu, \beta, A, B) \subset N_{l_p}^{\lambda, \vartheta_2} (d, e; \mu, \beta, A, B)$$

*Proof.* The first part of Theorem 3.1 shows that the above inclusion holds whenever $\vartheta_1 = 0$.

If $0 < \vartheta_1 < \vartheta_2$, for an arbitrary $f \in N_{l_p}^{\lambda, \vartheta_2} (d, e; \mu, \beta, A, B)$ let denote

$$U_1(z) = (1 + \vartheta_1) \left( \frac{z^p}{T_p^\mu(d, e) f(z)} \right)^\lambda - \vartheta_1 \frac{T_{p+1}^\mu(d, e) f(z)}{T_p^\mu(d, e) f(z)} \left( \frac{z^p}{T_p^\mu(d, e) f(z)} \right)^\lambda$$

and

$$U_0(z) = \left( \frac{z^p}{T_p^\mu(d, e) f(z)} \right)^\lambda .$$

A simple computation shows that

$$(1 + \vartheta_1) \left( \frac{z^p}{T_p^\mu(d, e) f(z)} \right)^\lambda - \vartheta_1 \frac{T_{p+1}^\mu(d, e) f(z)}{T_p^\mu(d, e) f(z)} \left( \frac{z^p}{T_p^\mu(d, e) f(z)} \right)^\lambda =$$

$$\left( 1 - \frac{\vartheta_1}{\vartheta_2} \right) U_0(z) + \frac{\vartheta_1}{\vartheta_2} U_2(z) .$$

Since $P_l[A, B, \beta]$ is a convex set, from the first part of Theorem 3.1, according to the above notations it follows that

$$\left( 1 - \frac{\vartheta_1}{\vartheta_2} \right) U_0(z) + \frac{\vartheta_1}{\vartheta_2} U_2(z) \in P_l[A, B, \beta] ,$$

that is $f \in N_{l_p}^{\lambda, \vartheta_1} (d, e; \mu, \beta, A, B)$. □

**Theorem 3.3.** If $f \in N_{l_p}^{\lambda, \vartheta} (d, e; \mu, \beta, 1, -1)$, then $f(\rho z) \in N_{l_p}^{\lambda, \vartheta} (d, e; \mu, \beta, 1, -1)$, where $\rho$ is given by

$$\rho = \frac{-\left( \beta + \frac{\vartheta}{\chi(\mu + p)} \right) + \sqrt{\left( \beta + \frac{\vartheta}{\chi(\mu + p)} \right)^2 + 1 - \beta^2}}{1 + \beta} .$$

(3.5)
Proof. For an arbitrary \( f \in \mathcal{N}_{l,p}^{\lambda,\varrho} (d, e; \mu; \beta, 1, -1) \), let denote
\[
\left( \frac{z^p}{I^p_{\mu}(d, e)f(z)} \right)^{\lambda} = K(z) = \left( \frac{l}{4} + \frac{1}{2} \right) K_1(z) - \left( \frac{l}{4} - \frac{1}{2} \right) K_2(z),
\]
where \( K_1, K_2 \in P[1, -1, \beta] \), which in equivalent to \( K_1(0) = K_2(0) = 1 \) and \( \text{Re} \ K_1(z) > \beta, \text{Re} \ K_2(z) > \beta, z \in U \).

With this notation, like in the proof of Theorem 3.1 we obtain
\[
(1 + \vartheta) \left( \frac{z^p}{I^p_{\mu}(d, e)f(z)} \right)^{\lambda} = \frac{\vartheta}{\lambda(\mu + p)} z K'(z) =
\left( \frac{l}{4} + \frac{1}{2} \right) \left[ K_1(z) + \frac{\vartheta}{\lambda(\mu + p)} z K'_1(z) \right] - \left( \frac{l}{4} - \frac{1}{2} \right) \left[ K_2(z) + \frac{\vartheta}{\lambda(\mu + p)} z K'_2(z) \right] .
\]

In order to have \( f(pz) \in \mathcal{N}_{l,p}^{\lambda,\varrho} (d, e; \mu; \beta, 1, -1) \), according to the above formula, we need to find the (bigger) value of \( \rho \), such that
\[
\text{Re} \left[ K_i(z) + \frac{\vartheta}{\lambda(\mu + p)} z K'_i(z) \right] > \beta, \ |z| < \rho, \ (i = 1, 2).
\]

From the well-known estimates for the class \( P(0) \) (see, eq., [6]) we have
\[
|K'_i(z)| \leq \frac{2 \text{Re} \ K_i(z)}{1 - r^2}, \ |z| \leq r < 1, \ (i = 1, 2),
\]
\[
\text{Re} \ K_i(z) \geq \frac{1 - r}{1 + r}, \ |z| \leq r < 1, \ (i = 1, 2),
\]
thus, we deduce that
\[
\text{Re} \left[ K_i(z) + \frac{\vartheta}{\lambda(\mu + p)} z K'_i(z) \right] \geq \text{Re} \ K_i(z) - \frac{\vartheta}{\lambda(\mu + p)} |z K'_i(z)| \geq \frac{1 - r}{1 + r} \left[ 1 - \frac{\vartheta}{\lambda(\mu + p)} \frac{2r}{1 - r^2} \right], \ |z| \leq r < 1, \ (i = 1, 2).
\]

A simple computation shows that
\[
1 - \frac{\vartheta}{\lambda(\mu + p)} \frac{2r}{1 - r^2} \geq 0,
\]
for \( 0 \leq r \leq r_0 \), where
\[
r_0 := -\vartheta + \sqrt{\vartheta^2 + \lambda^2(\mu + p)^2} \lambda(\mu + p) \in (0, 1).
\]

Now, from the inequality (3.6) we have
\[
\text{Re} \left[ K_i(z) + \frac{\vartheta}{\lambda(\mu + p)} z K'_i(z) \right] \geq \frac{1 - r}{1 + r} \left[ 1 - \frac{\vartheta}{\lambda(\mu + p)} \frac{2r}{1 - r^2} \right], \ |z| \leq r_0 < 1,
\]
for \( i = 1, 2 \). It is easy to check that
\[
\frac{1 - r}{1 + r} \left[ 1 - \frac{\vartheta}{\lambda(\mu + p)} \frac{2r}{1 - r^2} \right] > \beta
\]
for \( 0 \leq r < \rho \), where \( \rho \) is given by (3.5). Moreover, since the above inequality is equivalent to
\[
\frac{1 - \vartheta}{\lambda(\mu + p)} \frac{2r}{1 - r^2} > 1 + \frac{r}{1 - r} \beta
\]
for \( r \in [0, 1) \), it follows that (3.7) holds for \( r \in [0, \rho) \), and our theorem is completely proved.

Next we will consider some properties of generalized \( p \)-valent Bernardi integral operator. Thus, for \( f \in A_p \), let \( F_{\eta,p} : A_p \to A_p \) be defined by
\[
F_{\eta,p}f(z) = \frac{\eta + p}{z^\eta} \int_0^z f(t)t^{\eta-1} \, dt, \quad (\eta > -p).
\]
We will give a short proof that this operator is well-defined, as follows.

If the function \( f \in A_p \) is of the form (1.1), then the definition relation (3.8) could be written as
\[
F_{\eta,p}f(z) = \frac{\eta + p}{z^\eta} \int_0^z f(t)t^{\eta-1} \, dt = (\eta + p)I_{\eta,p}f(z),
\]
where
\[
I_{\eta,p}f(z) = \frac{1}{z^\eta} \int_0^z f(t)t^{\eta-1} \, dt.
\]
We see that integral operator \( I_{\eta,p} \) defined above is similar to that of Lemma 1.2c. of [11]. According to this lemma, it follows that \( I_{\eta,p} \) is an analytic integral operator for any function \( f \) of the form (1.1) whenever \( \text{Re} \eta > -p \), and \( F_{\eta,p}f \in A_p \) has the form
\[
F_{\eta,p}f(z) = z^p + (\eta + p) \sum_{n=1}^{\infty} \frac{a_{p+n}}{p + n + \eta} z^{p+n}, \quad z \in U.
\]

The operator defined in (3.8) is called the generalized \( p \)-valent Bernardi integral operator, and for special case \( p = 1 \) we get the generalized Bernardi integral operator. Thus, for \( p = 1 \) and \( \eta \in \mathbb{N} \), the operator \( F_\eta := F_{\eta,1} \) was introduced by Bernardi [1], and in particular, if \( \eta = 1 \) it reduces to the operator \( F_1 \) that was earlier introduced by Livingston [9].

**Theorem 3.4.** Let \( f \in A_p \) and \( F = F_{\eta,p}f \), where \( F_{\eta,p} \) is given by (3.8). If
\[
(1 + \vartheta) \left( \frac{z^p}{I_p^p(d,e)F(z)} \right) ^\lambda - \vartheta \frac{I_p^p(d,e)f(z)}{I_p^p(d,e)F(z)} \left( \frac{z^p}{I_p^p(d,e)F(z)} \right) ^\lambda \in P_1[A, B, \beta],
\]
where \( d, e \in \mathbb{R} \setminus \mathbb{Z}_0^+ \), \( \lambda > 0 \), \( \mu > -p \), \( 0 \leq \beta < 1 \), \( \vartheta \geq 0 \) and \( l \geq 2 \), then

\[
\left( \frac{z^p}{I_\mu^p(d,e)F(z)} \right)^\lambda \in P_l[A,B,\beta].
\]

(All the powers are the principal ones).

**Proof.** Like we mentioned after the Definition 1.2, since the left-hand side function from the relation (3.9) need to be analytic in \( U \), we implicitly assumed that \( I_\mu^p(d,e)F(z) \neq 0 \) for all \( z \in \hat{U} \).

The implication is obvious for \( \vartheta = 0 \), hence suppose that \( \vartheta > 0 \).

Letting

\[
\left( \frac{z^p}{I_\mu^p(d,e)F(z)} \right)^\lambda = K(z),
\]

from the assumption (3.9) it follows that \( K \) is analytic in \( U \), with \( K(0) = 1 \).

It is easy to check that, if \( f, g \in A_p \), then

\[
\frac{z}{p} (f(z) * g(z))' = \left( \frac{z}{p} f'(z) \right)' * g(z).
\]

Moreover, since \( F = F_{\eta,p}f \), where \( F_{\eta,p} \) is given by (3.8), a simple differentiation shows that

\[
z \left( I_\mu^p(d,e)F(z) \right)' = (\eta + p)I_\mu^p(d,e)f(z) - \eta I_\mu^p(d,e)F(z).
\]

Taking the logarithmic differentiation of (3.10), we have

\[
\lambda \left[ p - \frac{z \left( I_\mu^p(d,e)F(z) \right)'}{I_\mu^p(d,e)F(z)} \right] = \frac{zK'(z)}{K(z)},
\]

and using the relations (3.11) and (3.12), it follows that

\[
\frac{I_\mu^p(d,e)f(z)}{I_\mu^p(d,e)F(z)} = 1 - \frac{1}{\lambda(\eta + p)} \frac{zK'(z)}{K(z)},
\]

and thus

\[
(1 + \vartheta) \left( \frac{z^p}{I_\mu^p(d,e)F(z)} \right)^\lambda - \vartheta \frac{I_\mu^p(d,e)f(z)}{I_\mu^p(d,e)F(z)} \left( \frac{z^p}{I_\mu^p(d,e)F(z)} \right)^\lambda = K(z) + \frac{\vartheta}{\lambda(p + \eta)} zK'(z).
\]

From the assumption (3.9), the above relation gives that

\[
K(z) + \frac{\vartheta}{\lambda(p + \eta)} zK'(z) \in P_l[A,B,\beta],
\]

and using a similar proof with those of the first part of Theorem 3.1 we obtain that \( K \in P_l[A,B,\beta] \), which proves our result. \( \square \)
Theorem 3.5. If

\[ f(z) = z^p + \sum_{n=1}^{\infty} a_{p+n} z^{p+n} \in \mathcal{N}_{l,p}^{\lambda,\vartheta} (d, e; \mu; \beta, A, B), \]

where \( d, e \in \mathbb{R} \setminus \mathbb{Z}_0^+ \), \( \lambda > 0 \), \( \mu > -p \), \( 0 \leq \beta < 1 \), \( \vartheta \geq 0 \) and \( l \geq 2 \), then

\[ |a_{p+1}| \leq \left| \frac{d}{e} \right| \frac{(1 - \beta)(A - B)}{\vartheta + \lambda(\mu + p)}. \]

The inequality (3.14) is sharp.

Proof. If we let

\[ (1 + \vartheta) \left( \frac{z^p}{P_{\mu}(d, e)f(z)} \right)^{\lambda} - \vartheta \frac{P_{\mu+1}(d, e)f(z)}{P_{\mu}(d, e)f(z)} \left( \frac{z^p}{P_{\mu}(d, e)f(z)} \right)^{\lambda} = p(z), \]

using the fact that

\[ P_{\mu}(d, e)f(z) = z^p + \sum_{n=1}^{\infty} \frac{(\mu + p)_n(e)_n}{n!(d)_n} a_{p+n} z^{p+n}, \]

we have

\begin{align*}
(1 + \vartheta) & \left( \frac{z^p}{P_{\mu}(d, e)f(z)} \right)^{\lambda} - \vartheta \frac{P_{\mu+1}(d, e)f(z)}{P_{\mu}(d, e)f(z)} \left( \frac{z^p}{P_{\mu}(d, e)f(z)} \right)^{\lambda} \\
& = 1 - \left( 1 + \vartheta \frac{(\mu + p)_1(e)_1}{1!(d)_1} \right) \lambda a_{p+1} z + \ldots = \\
& 1 - \frac{e}{d} [\vartheta + \lambda(\mu + p)] a_{p+1} z + \ldots, \quad z \in U.
\end{align*}

Since \( f \in \mathcal{N}_{l,p}^{\lambda,\vartheta} (d, e; \mu; \beta, A, B) \), it follows that the function \( p \) defined by (3.15) is of the form

\[ p(z) = \left( \frac{l}{4} + \frac{1}{2} \right) p_1(z) - \left( \frac{l}{4} - \frac{1}{2} \right) p_2(z), \]

where \( p_1, p_2 \in P[A, B, \beta] \). It follows that

\[ p_i(z) = \frac{1 + [(1 - \beta)A + B]z}{1 + Bz} (i = 1, 2), \]

and from the above relation we deduce that

\[ p(z) = \frac{1 + [(1 - \beta)A + B]z}{1 + Bz}. \]

According to (3.16), from the subordination (3.17) we obtain

\[ 1 - \frac{e}{d} \vartheta + \lambda(\mu + p) a_{p+1} z + \ldots = \frac{p(z) - \beta}{1 - \beta} < \frac{1 + Az}{1 + Bz}, \]

and from Lemma 2.3 we conclude that

\[ \left| -\frac{\vartheta + \lambda(\mu + p)}{1 - \beta} \right| |a_{p+1}| \leq |A - B|. \]
which proves our result.

To prove that the inequality (3.14) is sharp we need to show that there exists a function $f \in N^{\lambda, \vartheta}_{l,p}(d,e; \mu; \beta, A, B)$ of the form (3.13), such that for this function we have equality in (3.14).

Thus, we will prove that there exists $f \in N^{\lambda, \vartheta}_{l,p}(d,e; \mu; \beta, A, B)$, such that the identity (3.15) holds for the special case

$$p(z) = \frac{1 + [(1 - \beta)A + \beta B]z}{1 + Bz}.$$

Setting

(3.18) $$K(z) = \left( \frac{z^p}{I^p_{\mu}(d,e)f(z)} \right)^\lambda,$$

like in the proof of Theorem 3.1 we deduce that the relation (3.15) is equivalent to

(3.19) $$K(z) + \frac{1}{\gamma} zK'(z) = p(z), \quad \text{where } \gamma := \frac{\lambda(\mu + p)}{\vartheta}.$$

(i) If $\vartheta = 0$, the above differential equation has the solution $K = p$.

(ii) If $\vartheta > 0$, then $\gamma > 0$ whenever $\lambda > 0$ and $\mu > -p$. Since the function $p$ is convex in the unit disk $U$, according to Lemma 2.1 it follows that this differential equation has the solution

$$\tilde{K}(z) = \frac{\gamma}{z^\gamma} \int_0^z t^{\gamma-1}p(t) \; dt < p(z).$$

It is easy to check that $p(z) \neq 0$ for all $z \in U$, and from the above subordination we get that $\tilde{K}(z) \neq 0$, $z \in U$.

Now, if we define the function $K_0$ by

$$K_0(z) = \begin{cases} p(z), & \text{if } \vartheta = 0, \\ K(z), & \text{if } \vartheta > 0, \end{cases}$$

then $K_0$ is the analytic solution of the differential equation (3.19), and moreover $K_0(z) \neq 0$, $z \in U$.

Thus, for $K = K_0$ the relation (3.18) is equivalent to

$$I^p_{\mu}(d,e)f(z) = z^p K_0^{-1/\lambda}(z),$$

and this equation has the solution

(3.20) $$f_0(z) := \psi_p(d,e;z) \ast \left( z^p K_0^{-1/\lambda}(z) \right),$$

where

$$\psi_p(d,e;z) := z^p + \sum_{n=1}^{\infty} \frac{n! (d)_n (\mu + p)_n (e)_n}{(\mu + p)_n (e)_n} z^{p+n}. \quad (d,e \in \mathbb{C} \setminus \mathbb{Z}_0, \mu > -p).$$

Consequently, for the function $f_0$ defined by (3.20) we get equality in (3.14), hence the sharpness of our result is proved. $\square$
As a special case, for $l = 2$ and $\beta = 0$ we obtain the corresponding result for the class $N^{\lambda,\vartheta}_{2,p}(d,e;\mu;0,A,B)$ (see [18] for $n = 1$).

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ON A PRODUCT-TYPE OPERATOR FROM MIXED-NORM SPACES TO BLOCH-ORLICZ SPACES

HAIYING LI AND ZHITAO GUO

ABSTRACT. The boundedness and compactness of a product-type operator $DM_uC_\psi$ from mixed-norm spaces to Bloch-Orlicz spaces are characterized in this paper.

1. INTRODUCTION

Let $D$ denote the unit disk in the complex plane $\mathbb{C}$, $\mathcal{H}(D)$ the class of all analytic functions on $D$ and $\mathbb{N}$ the set of nonnegative integers.

A positive continuous function $\phi$ on $[0,1)$ is called normal if there exist two positive numbers $s$ and $t$ with $0 < s < t$, and $\delta \in [0,1)$ such that (see [19])

$$\frac{\phi(r)}{(1-r)^s} \text{ is decreasing on } [\delta, 1), \quad \lim_{r \to 1} \frac{\phi(r)}{(1-r)^s} = 0;$$

$$\frac{\phi(r)}{(1-r)^t} \text{ is increasing on } [\delta, 1), \quad \lim_{r \to 1} \frac{\phi(r)}{(1-r)^t} = \infty.$$  

For $p, q \in (0, \infty)$ and $\phi$ normal, the mixed-norm space $H(p, q, \phi)(D) = H(p, q, \phi)$ is the space of all functions $f \in \mathcal{H}(D)$ such that

$$\|f\|_{H(p, q, \phi)} = \left( \int_0^1 M_q(f, r) \frac{\phi^p(r)}{1-r} dr \right)^{\frac{1}{p}} < \infty,$$

where

$$M_q(f, r) = \left( \frac{1}{2\pi} \int_0^{2\pi} |f(re^{i\theta})|^q d\theta \right)^{\frac{1}{q}}.$$ 

For $1 \leq p, q < \infty$, $H(p, q, \phi)$, equipped with the norm $\|f\|_{H(p, q, \phi)}$, is a Banach space, while for the other values of $p$ and $q$, $\|f\|_{H(p, q, \phi)}$ is a quasi-norm on $H(p, q, \phi)$ is a Fréchet space but not a Banach space. Note that if $\phi(r) = (1-r)^{\alpha}$, then $H(p, q, \phi)$ is equivalent to the weighted Bergman space $A^p_\alpha(D) = A^p_\alpha$ defined for $0 < p < \infty$ and $\alpha > -1$, as the spaces of all $f \in \mathcal{H}(D)$ such that

$$\|f\|_{A^p_\alpha} = (\alpha + 1) \int_D |f(z)|^p (1-|z|^2)^\alpha dm(z) < \infty,$$

where $dm(z) = \frac{1}{2\pi} r dr d\theta$ is the normalized Lebesgue area measure on $D$ ([8, 12, 18, 25, 27, 33, 35, 48, 51]). For more details on the mixed-norm space on various domains and operators on them, see, e.g., [1, 7, 10, 20, 22, 23, 24, 28, 29, 34, 36, 37, 38, 41, 42, 43, 44, 46, 47, 54].

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For every $0 < \alpha < \infty$, the $\alpha$-Bloch space, denoted by $B^\alpha$, consists of all functions $f \in \mathcal{H}(\mathbb{D})$ such that
\[
\sup_{z \in \mathbb{D}} (1 - |z|^2)^\alpha |f'(z)| < \infty.
\]
$B^\alpha$ is a Banach space under the norm
\[
\|f\|_{B^\alpha} = |f(0)| + \sup_{z \in \mathbb{D}} (1 - |z|^2)^\alpha |f'(z)|.
\]
For $\alpha = 1$ is obtained the Bloch space. $\alpha$-Bloch space is introduced and studied by numerous authors. Recently, many authors studied different classes of Bloch-type spaces, where the typical weight function, $\omega(z) = 1 - |z|^2 (z \in \mathbb{D})$ is replaced by a bounded continuous positive function $\mu$ defined on $\mathbb{D}$. More precisely, a function $f \in \mathcal{H}(\mathbb{D})$ is called a $\mu$-Bloch function, denoted by $f \in B^\mu$, if
\[
\|f\|_\mu = \sup_{z \in \mathbb{D}} \mu(z)|f'(z)| < \infty.
\]
Clearly, if $\mu(z) = \omega(z)^\alpha$ with $\alpha > 0$, $B^\mu$ is just the $\alpha$-Bloch space $B^\alpha$. It is readily seen that $B^\mu$ is a Banach space with the norm
\[
\|f\|_{B^\mu} = |f(0)| + \|f\|_\mu.
\]
For some information on the Bloch, $\alpha$-Bloch and Bloch-type spaces, as well as some operators on them see, e.g., [3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 21, 23, 25, 26, 27, 29, 30, 31, 32, 34, 37, 38, 39, 40, 41, 43, 44, 45, 46, 47, 50, 51, 52, 53, 55].

Recently, Fernández in [17] used Young’s functions to define the Bloch-Orlicz space. More precisely, let $\varphi : [0, \infty) \to [0, \infty)$ be a strictly increasing convex function such that $\varphi(0) = 0$ and $\lim_{t \to \infty} \varphi(t) = \infty$. The Bloch-Orlicz space associated with the function $\varphi$, denoted by $B^\varphi$, is the class of all analytic functions $f$ in $\mathbb{D}$ such that
\[
\sup_{z \in \mathbb{D}} (1 - |z|^2) \varphi(\lambda |f'(z)|) < \infty
\]
for some $\lambda > 0$ depending on $f$. Also, since $\varphi$ is convex, it is not hard to see that the Minkowski’s functional
\[
\|f\|_\varphi = \inf \left\{ k > 0 : S_{\varphi}(f/k) \leq 1 \right\}
\]
define a seminorm for $B^\varphi$, which, in this case, is known as Luxemburg’s seminorm, where
\[
S_{\varphi}(f) = \sup_{z \in \mathbb{D}} (1 - |z|^2) \varphi(|f(z)|)
\]
We know that $B^\varphi$ is a Banach space with the norm $\|f\|_{B^\varphi} = |f(0)| + \|f\|_\varphi$. We also have that the Bloch-Orlicz space is isometrically equal to $\mu$-Bloch space, where
\[
\mu(z) = \frac{1}{\varphi^{-1}(1/(1-|z|^2))}, \ z \in \mathbb{D}.
\]
Thus for any $f \in B^\varphi$, we have
\[
\|f\|_{B^\varphi} = |f(0)| + \sup_{z \in \mathbb{D}} \mu(z)|f'(z)|.
\]
It is well known that the differentiation operator $D$ is defined by
\[
(Df)(z) = f'(z), \ f \in \mathcal{H}(\mathbb{D}).
\]
Let $u \in \mathcal{H}(\mathbb{D})$, then the multiplication operator $M_u$ is defined by
\[
(M_u f)(z) = u(z)f(z), \ f \in \mathcal{H}(\mathbb{D}).
\]
Let $\psi$ be an analytic self-map of $D$. The composition operator $C_\psi$ is defined by

$$(C_\psi f)(z) = f(\psi(z)), \ f \in H(D).$$

Investigation of products of these and integral-type operators attracted a lot of attention recently (see, e.g., [2]-[49], [51]-[55]). For example, in [3] and [17], the authors investigated bounded superposition operators between Bloch-Orlicz and $\alpha$-Bloch spaces and composition operators on Bloch-Orlicz type spaces. In [37] and [38], S. Stević investigated extended Cesàro operators between mixed-norm spaces and Bloch-type spaces and an integral-type operator from logarithmic Bloch-type spaces to mixed-norm spaces on the unit ball. In [36] and [41], S. Stević investigated an integral-type operator from logarithmic Bloch-type and mixed-norm spaces to Bloch-type spaces and weighted differentiation composition operators from mixed-norm spaces to weighted-type spaces. In [42] and [46], S. Stević investigated an integral-type operator from Zygmund-type spaces to mixed-norm spaces on the unit ball. S. Stević in [34] gave the properties of products of integral-type operators and composition operators from the mixed norm space to Bloch-type spaces. In [47], S. Stević investigated weighted radial operator from the mixed-norm space to the $n$th weighted-type space on the unit ball.

Motivated, among others, by these papers, we will study here the boundedness and compactness of the following operator, which is also a product-type one,

$$(DM_u C_\psi f)(z) = u'(z)f(\psi(z)) + u(z)\psi'(z)f'(\psi(z)), \ f \in H(D),$$

from $H(p, q, \phi)$ to $B^\phi$.

In what follows,

$$\mu(z) = \frac{1}{\phi^{-1}(1 - |z|^2)^{\frac{1}{q} + n}},$$

and we use the letter $C$ to denote a positive constant whose value may change at each occurrence.

2. The Boundedness and Compactness of $DM_u C_\phi : H(p, q, \phi) \rightarrow B^\phi$

In this section, we will give our main results and proofs. In order to prove our main results, we need some auxiliary results. Our first lemma characterizes compactness in terms of sequential convergence. Since the proof is standard, it is omitted here (see, Proposition 3.11 in [4]).

**Lemma 1.** Suppose $u \in H(D)$, $\psi$ is an analytic self-map of $D$, $0 < p, q < \infty$ and $\phi$ is normal. Then the operator $DM_u C_\psi : H(p, q, \phi) \rightarrow B^\phi$ is compact if and only if it is bounded and for each sequence $\{f_n\}_{n \in N}$ which is bounded in $H(p, q, \phi)$ and converges to zero uniformly on compact subsets of $D$ as $n \rightarrow \infty$, we have $\|DM_u C_\psi f_n\|_{B^\phi} \rightarrow 0$ as $n \rightarrow \infty$.

The following lemma can be found in [36].

**Lemma 2.** Assume $0 < p, q < \infty$, $\psi$ is normal and $f \in H(p, q, \phi)$. Then for every $n \in N$, there is a positive constant $C$ independent of $f$ such that

$$|f^{(n)}(z)| \leq \frac{C\|f\|_{H(p, q, \phi)}}{\phi(|z|)(1 - |z|^2)^{\frac{1}{q} + n}}.$$
Theorem 3. Let \( u \in H(\mathbb{D}) \), \( \psi \) be an analytic self-map of \( \mathbb{D} \), \( 0 < p, q < \infty \) and \( \phi \) be normal. Then \( DM_uC\psi : H(p, q, \phi) \to B^\gamma \) is bounded if and only if

\[
\begin{align*}
    k_1 &= \sup_{z \in \mathbb{D}} \frac{\mu(z)|u''(z)|}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{q}{2}}} < \infty, \\
    k_2 &= \sup_{z \in \mathbb{D}} \frac{\mu(z)|2u''(z)\psi'(z) + u(z)\psi''(z)|}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{q}{2}+1}} < \infty, \\
    k_3 &= \sup_{z \in \mathbb{D}} \frac{\mu(z)|u(z)||\psi'(z)|^2}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{q}{2}+2}} < \infty.
\end{align*}
\]

Proof. Assume that (1), (2) and (3) hold. By Lemma 2, then we get

\[
|f(\psi(z))| \leq \frac{C_1\|f\|_{H(p,q,\phi)}}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{q}{2}}},
\]

\[
|f'(\psi(z))| \leq \frac{C_2\|f\|_{H(p,q,\phi)}}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{q}{2}+1}},
\]

\[
|f''(\psi(z))| \leq \frac{C_3\|f\|_{H(p,q,\phi)}}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{q}{2}+2}}.
\]

Then for each \( f \in H(p, q, \phi) \setminus \{0\} \), we have:

\[
S_\varphi \left( \frac{(DM_uC\psi)f'(z)}{C\|f\|_{H(p,q,\phi)}} \right)
\]

\[
\leq \sup_{z \in \mathbb{D}} (1 - |z|^2)\varphi \left[ \left( \frac{k_1 \phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{q}{2}}|f(\psi(z))|}{C\mu(z)\|f\|_{H(p,q,\phi)}} \right) + \left( \frac{k_2 \phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{q}{2}+1}|f'(\psi(z))|}{C\mu(z)\|f\|_{H(p,q,\phi)}} \right) + \left( \frac{k_3 \phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{q}{2}+2}|f''(\psi(z))|}{C\mu(z)\|f\|_{H(p,q,\phi)}} \right) \right]
\]

\[
\leq \sup_{z \in \mathbb{D}} (1 - |z|^2)\varphi \left[ \frac{k_1 C_1 + k_2 C_2 + k_3 C_3}{C\mu(z)} \right] = 1
\]

where \( C \) is a constant such that \( C \geq k_1 C_1 + k_2 C_2 + k_3 C_3 \). Now, we can conclude that there exists a constant \( C \) such that \( \|DM_uC\psi f\|_{B^\gamma} \leq C\|f\|_{H(p,q,\phi)} \) for all \( f \in H(p, q, \phi) \), so the product-type operator \( DM_uC\psi : H(p, q, \phi) \to B^\gamma \) is bounded.

Conversely, suppose that \( DM_uC\psi : H(p, q, \phi) \to B^\gamma \) is bounded, i.e., there exists\( C > 0 \) such that \( \|DM_uC\psi f\|_{B^\gamma} \leq C\|f\|_{H(p,q,\phi)} \) for all \( f \in H(p, q, \phi) \). Taking the function \( f(\psi(z)) = 1 \in H(p, q, \phi) \), and \( \|f\|_{H(p,q,\phi)} \leq C \), then

\[
S_\varphi \left( \frac{(DM_uC\psi)f'(z)}{C} \right) = S_\varphi \left( \frac{u''(z)}{C} \right) = \sup_{z \in \mathbb{D}} (1 - |z|^2)\varphi \left( \frac{|u''(z)|}{C} \right) \leq 1.
\]

It follows that

\[
\sup_{z \in \mathbb{D}} \mu(z)|u''(z)| < \infty. \tag{4}
\]
Taking the function $f(z) = z \in H(p, q, \phi)$, and $\|f\|_{H(p, q, \phi)} \leq C$, then

$$S_\varphi \left( \frac{(DM_\omega C_\psi f)'(z)}{C} \right) = \sup_{z \in \mathbb{D}} (1 - |z|^2) \varphi \left( \left| \frac{u''(z)\psi(z) + 2u'(z)\psi'(z) + u(z)\psi''(z)}{C} \right| \right) \leq 1.$$  

Hence

$$\sup_{z \in \mathbb{D}} \mu(z)|u''(z)\psi(z) + 2u'(z)\psi'(z) + u(z)\psi''(z)| < \infty.$$  

By (4) and the boundedness of $\psi(z)$, we can see that

$$\sup_{z \in \mathbb{D}} \mu(z)|2u'(z)\psi'(z) + u(z)\psi''(z)| < \infty.$$  

Taking the function $f(z) = \frac{z^2}{2} \in H(p, q, \phi)$, similarly, we can get

$$\sup_{z \in \mathbb{D}} \mu(z)|u(z)||\psi'(z)|^2 < \infty.$$  

For a fixed $\omega \in \mathbb{D}$, set

$$f_{\psi}(\omega)(z) = \frac{A(1 - |\psi(\omega)|^2)^{t+1}}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{t}{2} + t + 1}} + \frac{B(1 - |\psi(\omega)|^2)^{t+2}}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{t}{2} + t + 2}} + \frac{(AM_1 + BM_2 + M_3)\psi(\omega)}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{t}{2} + t + 1}},$$

where the constant $t$ is from the definition of the normality of the function $\phi$. Then $\sup_{\omega \in \mathbb{D}} \|f_{\psi}(\omega)\|_{H(p, q, \phi)} < \infty$, and we have

$$f_{\psi}(\omega)(\psi(\omega)) = \frac{A + B + 1}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{t}{2}}},$$

$$f'_{\psi}(\omega)(\psi(\omega)) = \frac{(AM_1 + BM_2 + M_3)\psi(\omega)}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{t}{2} + t + 1}},$$

$$f''_{\psi}(\omega)(\psi(\omega)) = \frac{(AM_1 + BM_2 + M_3 + M_3 M_4)\psi(\omega)^2}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{t}{2} + t + 2}}.$$  

where $M_i = \frac{1}{2} + t + i$, $i = 1, 2, 3, 4$.

To prove (1), we choose the corresponding function in (7) with

$$A = \frac{M_3}{M_1}, \quad B = -\frac{2M_4}{M_2},$$

and denote it by $f_{\psi}(\omega)$, then we have

$$f_{\psi}(\omega)(\psi(\omega)) = \frac{P}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{t}{2}}}, \quad f'_{\psi}(\omega)(\psi(\omega)) = f''_{\psi}(\omega)(\psi(\omega)) = 0,$$

where $P = \frac{M_3}{M_1} - \frac{2M_4}{M_2} + 1$.

By the boundedness of $DM_\omega C_\psi : H(p, q, \phi) \rightarrow \mathcal{B}^p$, we have $\|DM_\omega C_\psi f_{\psi}(\omega)\|_{\mathcal{B}^p} \leq C$, then

$$1 \geq S_\varphi \left( \frac{(DM_\omega C_\psi f_{\psi}(\omega)')(z)}{C} \right) \geq \sup_{u \in \mathbb{D}} (1 - |u|^2) \varphi \left( \frac{P|u''(\omega)|}{C\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{t}{2}}} \right),$$

where $\omega \in \mathbb{D}$.
from which we can get (1). To prove (2), we choose the corresponding function in (7) with
\[ A = \frac{-2M_2 - M_1 M_2 + M_3 M_4}{2M_2}, \quad B = \frac{M_1 M_2 - M_3 M_4}{2M_2}, \]
and denote it by \( g_{\psi(\omega)} \), then we have
\[ g'_{\psi(\omega)}(\psi(\omega)) = \frac{E[\psi(\omega)]}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{3}{2}} + 1}, \quad g_{\psi(\omega)}(\psi(\omega)) = g''_{\psi(\omega)}(\psi(\omega)) = 0, \quad (9) \]
where
\[ E = \frac{-2M_1 M_2 - M_1^2 M_2 + M_1 M_3 M_4}{2M_2} + \frac{M_1 M_2 - M_3 M_4}{2} + M_3. \]

By the boundedness of \( DM_u C_{\psi} : H(p, q, \phi) \to \mathcal{B}^e \), we have \( \| DM_u C_{\psi} g_{\psi(\omega)} \|_{\mathcal{B}^e} \leq C \), then
\begin{align*}
1 & \geq S_{\phi} \left( \frac{(DM_u C_{\psi} g_{\psi(\omega)})'(z)}{C} \right) \\
& \geq \sup_{\frac{1}{2} < |\psi(\omega)| < 1} (1 - |\omega|^2) \phi \left( \frac{|(DM_u C_{\psi} g_{\psi(\omega)})'(\omega)|}{C} \right) \\
& = \sup_{\frac{1}{2} < |\psi(\omega)| < 1} (1 - |\omega|^2) \phi \left( \frac{E[\psi(\omega)][2u'(\omega)\psi'(\omega) + u(\omega)\psi''(\omega)]}{C\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{3}{2}} + 1} \right) \\
\end{align*}
It follows that
\begin{align*}
\sup_{\frac{1}{2} < |\psi(\omega)| < 1} \frac{\mu(\omega)[2u'(\omega)\psi'(\omega) + u(\omega)\psi''(\omega)]}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{3}{2}} + 1} \\
\leq 2 \sup_{\frac{1}{2} < |\psi(\omega)| < 1} \frac{\mu(\omega)[2u'(\omega)\psi'(\omega) + u(\omega)\psi''(\omega)]}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{3}{2}} + 1} < \infty. \quad (10) \\
\end{align*}

Since \( \phi \) is normal, and using (5), we have
\begin{align*}
\sup_{|\psi(\omega)| \leq \frac{1}{2}} \frac{\mu(\omega)[2u'(\omega)\psi'(\omega) + u(\omega)\psi''(\omega)]}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{3}{2}} + 1} \\
\leq C \sup_{|\psi(\omega)| \leq \frac{1}{2}} \frac{\mu(\omega)[2u'(\omega)\psi'(\omega) + u(\omega)\psi''(\omega)]}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{3}{2}} + 1} < \infty. \quad (11) \\
\end{align*}

From (10) and (11), we can get (2). To prove (3), we choose the corresponding function in (7) with
\[ A = 1, \quad B = -2, \]
and denote it by \( h_{\psi(\omega)} \), then we have
\[ h_{\psi(\omega)}(\psi(\omega)) = h'_{\psi(\omega)}(\psi(\omega)) = 0, \quad h''_{\psi(\omega)}(\psi(\omega)) = \frac{F\bar{\psi}(\omega)^2}{\phi(|\psi(\omega)|)(1 - |\psi(\omega)|^2)^{\frac{3}{2}} + 2}, \quad (12) \]
where \( F = M_1 M_2 - 2M_2 M_3 + M_3 M_4. \)
Proof. Suppose that $\psi$ is normal, and using (6), we have
\[
\sup_{|\psi(z)| \leq \frac{1}{2}} \frac{\mu(\psi(z))}{\phi(|\psi(z)(1 - |\psi(z)|^2)^{\frac{1}{2} + \frac{1}{q}\frac{1}{2} + \frac{1}{p}}} \leq C \sup_{|\psi(z)| \leq \frac{1}{2}} \frac{\mu(\psi(z))}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{1}{2} + \frac{1}{p}}} < \infty. \tag{14}
\]
Since $\phi$ is normal, and using (6), we have
\[
\sup_{|\psi(z)| \leq \frac{1}{2}} \frac{\mu(\phi(|\psi(z)|))}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{1}{2} + \frac{1}{q}\frac{1}{2} + \frac{1}{p}}} \leq C \sup_{|\psi(z)| \leq \frac{1}{2}} \frac{\mu(\phi(|\psi(z)|))}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{1}{2} + \frac{1}{p}}} < \infty. \tag{14}
\]
From (13) and (14), we can get (3), finishing the proof of the theorem. \hfill \Box

**Theorem 4.** Let $u \in \mathcal{H}(D)$, $\psi$ be an analytic self-map of $D$, $0 < p, q < \infty$ and $\phi$ be normal. Then $DM_nC_\psi : H(p, q, \phi) \to \mathcal{B}^p$ is compact if and only if $DM_nC_\psi : H(p, q, \phi) \to \mathcal{B}^p$ is bounded and

\[
\lim_{|z| \to 1} \frac{\mu(z)|u''(z)|}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{1}{2} + \frac{1}{q}\frac{1}{2} + \frac{1}{p}}} = 0, \tag{15}
\]

\[
\lim_{|z| \to 1} \frac{\mu(z)|2u'(z)\psi'(z) + u(z)\psi''(z)|}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{1}{2} + \frac{1}{q}\frac{1}{2} + \frac{1}{p}}} = 0, \tag{16}
\]

\[
\lim_{|z| \to 1} \frac{\mu(z)|u(z)||\psi'(z)|^{2\frac{1}{2}}}{\phi(|\psi(z)|)(1 - |\psi(z)|^2)^{\frac{1}{2} + \frac{1}{q}\frac{1}{2} + \frac{1}{p}}} = 0. \tag{17}
\]

Proof. Suppose that $DM_nC_\psi : H(p, q, \phi) \to \mathcal{B}^p$ is compact. It is clear that $DM_nC_\psi : H(p, q, \phi) \to \mathcal{B}^p$ is bounded. Let $\{z_n\}_{n \in \mathbb{N}}$ be a sequence in $D$ such that $|\psi(z_n)| \to 1$ as $n \to \infty$. Set

\[
f_n(z) = f_\psi(z_n)(z), \quad g_n(z) = g_\psi(z_n)(z), \quad h_n(z) = h_\psi(z_n)(z).
\]

Then by the proof of Theorem 3,
\[
\sup_{n \in \mathbb{N}} \|f_n\|_{H(p, q, \phi)} < \infty, \sup_{n \in \mathbb{N}} \|g_n\|_{H(p, q, \phi)} < \infty, \sup_{n \in \mathbb{N}} \|h_n\|_{H(p, q, \phi)} < \infty.
\]

Moreover, we can see that $f_n, g_n, h_n$ converges to 0 uniformly on compact subsets of $D$. Since $DM_nC_\psi : H(p, q, \phi) \to \mathcal{B}^p$ is compact, by Lemma 1, we get
\[
\lim_{n \to \infty} \|DM_nC_\psi f_n\|_{\mathcal{B}^p} = \lim_{n \to \infty} \|DM_nC_\psi g_n\|_{\mathcal{B}^p} = \lim_{n \to \infty} \|DM_nC_\psi h_n\|_{\mathcal{B}^p} = 0.
\]

By (8) we have
\[
f_n(\psi(z_n)) = \frac{P}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{2}}}, \quad f'_n(\psi(z_n)) = f''_n(\psi(z_n)) = 0,
\]
Then
\[
1 \geq S_\varphi \left( \frac{(D_M C_\psi f_n)'(z_n)}{\|D_M C_\psi f_n\|_{B_\varphi}} \right) \geq (1 - |z_n|^2) \varphi \left( \frac{P|u''(z_n)|}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4}} \|D_M C_\psi f_n\|_{B_\varphi}} \right).
\]

It follows that
\[
\frac{\mu(z_n)|u''(z_n)|}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4}}} \leq C\|D_M C_\psi f_n\|_{B_\varphi}.
\]

Therefore
\[
\lim_{|\psi(z_n)| \to 1} \frac{\mu(z_n)|u''(z_n)|}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4}}} = \lim_{n \to \infty} \frac{\mu(z_n)|u''(z_n)|}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4}}} = 0. \tag{18}
\]

So (15) follows. By (9) we have
\[
g'_n(\psi(z_n)) = \frac{E \cdot \psi(z_n)}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4} + 1}}, \quad g''_n(\psi(z_n)) = g''_n(\psi(z_n)) = 0,
\]

Then
\[
1 \geq S_\varphi \left( \frac{(D_M C_\psi g_n)'(z_n)}{\|D_M C_\psi g_n\|_{B_\varphi}} \right) \geq (1 - |z_n|^2) \varphi \left( \frac{E|\psi(z_n)||2u'(z_n)\psi'(z_n) + u(z_n)\psi''(z_n)|}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4} + 1}\|D_M C_\psi g_n\|_{B_\varphi}} \right).
\]

It follows that
\[
\frac{\mu(z_n)|\psi(z_n)||2u'(z_n)\psi'(z_n) + u(z_n)\psi''(z_n)|}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4} + 1}} \leq C\|D_M C_\psi g_n\|_{B_\varphi}.
\]

Therefore
\[
\lim_{|\psi(z_n)| \to 1} \frac{\mu(z_n)|2u'(z_n)\psi'(z_n) + u(z_n)\psi''(z_n)|}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4} + 1}} = \lim_{n \to \infty} \frac{\mu(z_n)|2u'(z_n)\psi'(z_n) + u(z_n)\psi''(z_n)|}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4} + 1}} = 0. \tag{19}
\]

So (16) follows. By (12), we have
\[
h_n(\psi(z_n)) = h''_n(\psi(z_n)) = 0, \quad h''_n(\psi(z_n)) = \frac{F \cdot \psi(z_n)^2}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4} + 2}}.
\]

Then
\[
1 \geq S_\varphi \left( \frac{(D_M C_\psi h_n)'(z_n)}{\|D_M C_\psi h_n\|_{B_\varphi}} \right) \geq (1 - |z_n|^2) \varphi \left( \frac{F|\psi(z_n)|^2|u(z_n)||\psi'(z_n)|^2}{\phi(|\psi(z_n)|)(1 - |\psi(z_n)|^2)^{\frac{1}{4} + 2}\|D_M C_\psi h_n\|_{B_\varphi}} \right).
\]
It follows that
\[
\frac{\mu(z_n)|\psi(z_n)|^2 u(z_n)||\psi'(z_n)|^2}{\phi(|\psi(z_n)|(1 - |\psi(z_n)|^2)^{\frac{1}{q} + 2}} \leq C \|DM_uC_{\psi}h_n\|_{B^q}.
\]
Therefore
\[
\lim_{|\psi(z_n)|^{-1}} \frac{\mu(z_n)|u(z_n)||\psi'(z_n)|^2}{\phi(|\psi(z_n)|(1 - |\psi(z_n)|^2)^{\frac{1}{q} + 2}} = \lim_{n \to \infty} \frac{\mu(z_n)|\psi(z_n)|^2 u(z_n)||\psi'(z_n)|^2}{\phi(|\psi(z_n)|(1 - |\psi(z_n)|^2)^{\frac{1}{q} + 2}} = 0.
\]
So (17) follows.

Conversely, suppose \(DM_uC_{\psi} : H(p, q, \phi) \to B^q\) is bounded and (15), (16), (17) hold. Then (4), (5), (6) hold by Theorem 3 and for every \(\epsilon > 0\), there is a \(\delta \in (0, 1)\) such that
\[
\frac{\mu(z)|u'(z)|}{\phi(|\psi(z)|(1 - |\psi(z)|^2)^{\frac{1}{q}} < \epsilon,}
\]
\[
\frac{\mu(z)|2u'(z)|\psi'(z) + u(z)\psi''(z)}{\phi(|\psi(z)|(1 - |\psi(z)|^2)^{\frac{1}{q} + 1}} < \epsilon,\]
\[
\frac{\mu(z)|u(z)||\psi'(z)|^2}{\phi(|\psi(z)|(1 - |\psi(z)|^2)^{\frac{1}{q} + 2}} < \epsilon.
\]
whenever \(\delta < |\psi(z)| < 1\).

Assume that \(\{t_n\}_{n \in \mathbb{N}}\) is a sequence in \(H(p, q, \phi)\) such that \(\sup_{n \in \mathbb{N}} \|t_n\|_{H(p, q, \phi)} \leq L\), and \(\{t_n\}\) converges to 0 uniformly on compact subsets of \(\mathbb{D}\) as \(n \to \infty\). Let \(K = \{z \in \mathbb{D} : |\psi(z)| \leq \delta\}\). Then by Lemma 2, (4), (5), (6), (21), (22) and (23), we have
\[
\sup_{z \in \mathbb{D}} \mu(z)||DM_uC_{\psi}t_n(\psi(z))|| \leq \sup_{z \in \mathbb{D}} \mu(z)|u''(z)||t_n(\psi(z))| + \sum_{z \in K} \frac{\mu(z)|2u'(z)|\psi'(z) + u(z)\psi''(z)||t_n(\psi(z))|}{\phi(|\psi(z)|(1 - |\psi(z)|^2)^{\frac{1}{q} + 1}} + C_1 \frac{\mu(z)|u(z)||\psi'(z)|^2||t_n(\psi(z))|}{\phi(|\psi(z)|(1 - |\psi(z)|^2)^{\frac{1}{q} + 2}}
\]
\[
\leq C \left( \sup_{|\omega| \leq \delta} |t_n(\omega)| + \sup_{|\omega| \leq \delta} |t_n'(\omega)| + \sup_{|\omega| \leq \delta} |t_n''(\omega)| \right) + 3Le.
\]
So we obtain
\[
\|DM_uC_{\psi}t_n\|_{B^q} \leq \|u'(0)t_n(\psi(0)) + u(0)\psi'(0)t_n'(\psi(0)) + \sup_{z \in \mathbb{D}} \mu(z)|(DM_uC_{\psi}t_n)'(z) - 3Le.
\]
\[
\leq \|u'(0)||t_n(\psi(0))| + \|u(0)||\psi'(0)||t_n'(\psi(0))| + \sup_{|\omega| \leq \delta} |t_n'(\omega)| + \sup_{|\omega| \leq \delta} |t_n''(\omega)| + 3Le.
\]
(23)
Since \( t_n \) converges to 0 uniformly on compact subsets of \( \mathbb{D} \) as \( n \to \infty \), Cauchy’s estimation gives that \( t_n' \), \( t_n'' \) also do as \( n \to \infty \). In particular, since \( \{ \omega : |\omega| \leq \delta \} \) and \( \{ \psi(0) \} \) are compact it follows that

\[
\lim_{n \to \infty} |u'(0)||t_n(\psi(0))| + |u(0)||\psi'(0)||t_n'(\psi(0))| = 0,
\]

\[
\lim_{n \to \infty} \sup_{|\omega| \leq \delta} |t_n(\omega)| = \lim_{n \to \infty} \sup_{|\omega| \leq \delta} |t_n'(\omega)| = \lim_{n \to \infty} \sup_{|\omega| \leq \delta} |t_n''(\omega)| = 0.
\]

Hence, letting \( n \to \infty \) in (24), we get

\[
\lim_{n \to \infty} \|D_{M_\alpha}C_{\psi}t_n\|_{B^p} = 0.
\]

Employing Lemma 1 the implication follows. \( \Box \)

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**References**


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A SHORT NOTE ON INTEGRAL INEQUALITY OF TYPE HERMITE-HADAMARD THROUGH CONVEXITY

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Abstract. In this short note, a Riemann-Liouville fractional integral identity including first order derivative of a given function is established. With the help of this fractional-type integral identity, some new Hermite-Hadamard-type inequality involving Riemann-Liouville fractional integrals for \((m, h_1, h_2)\)–convex function are considered. Our method considered here may be a stimulant for further investigations concerning Hermite-Hadamard-type inequalities involving fractional integrals.

1. Introduction and Definitions

Many inequalities have been established for convex functions but the most famous is the Hermite-Hadamard inequality, due to its rich geometrical significance and applications, which is stated as in [12]

Let \(f : I \subseteq \mathbb{R} \rightarrow \mathbb{R}\) be a convex function defined on the closed interval \(I\) of real numbers and \(a, b \in I\) with \(a < b\)

\[
\frac{f(a + b)}{2} \leq \frac{1}{b - a} \int_a^b f(t)dt \leq \frac{f(a) + f(b)}{2}
\]

Both the inequalities hold in reversed direction if \(f\) is concave. We recall some preliminary concepts about convex functions:

Definition 1. [7]. A function \(f : [0, \infty) \rightarrow \mathbb{R}\) is said to be \(s\)-convex function or \(f\) belongs to the class \(K_s^1\) if for all \(x, y \in [0, \infty)\) and \(\mu, \nu \in [0, 1]\), the following inequality holds

\[
f(\mu x + \nu y) \leq \mu^s f(x) + \nu^s f(y)
\]

for some fixed \(\alpha \in (0, 1]\).

Note that, if \(\mu^s + \nu^s = 1\), the above class of convex functions is called \(s\)-convex functions in first sense and represented by \(K_s^1\) and if \(\mu + \nu = 1\) the above class is called \(s\)-convex in second sense and represented by \(K_s^2\).

Definition 2. [11]. A function \(f : [0, b] \rightarrow \mathbb{R}\) is said to be \((\alpha, m)\)-convex, where \((\alpha, m) \in [0, 1]^2\), if for every \(x, y \in [0, b]\) and for \(\lambda \in [0, 1]\), the following inequality holds

\[
f(\lambda y + m (1 - \lambda) x) \leq \lambda^\alpha f(y) + m (1 - \lambda^\alpha) f(x)
\]

where \((\alpha, m) \in [0, 1]^2\) and for some fixed \(m \in (0, 1]\).

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Theorem 1. [3]. Let \( f : I \subset \mathbb{R} \to \mathbb{R} \) be a differentiable function on \( I^o \) (interior of \( I \)) where \( a, b \in I^o \) with \( a < b \). If \( |f'| \) is convex on \( [a, b] \), then we have

\[
\frac{|f(a) + f(b)|}{2} - \frac{1}{b-a} \int_a^b f(x)dx \leq \frac{b-a}{8} |[f'(a)] + [f'(b)]|.
\]

Theorem 2. [8]. Let \( f : I \subset \mathbb{R} \to \mathbb{R} \) be a differentiable function on \( I^o \) (interior of \( I \)) where \( a, b \in I \) with \( a < b \). If the mapping \( |f'|^q \) is convex on \( [a, b] \), for some \( q \geq 1 \), then the following inequality holds:

\[
\frac{|f(a) + f(b)|}{2} - \frac{1}{b-a} \int_a^b f(x)dx \leq \frac{b-a}{4} \left( \frac{[f'(a)]^q + [f'(b)]^q}{2} \right) ^{\frac{q}{2}}
\]

Theorem 3. [13]. Let \( f : I \subset [0, \infty) \to \mathbb{R} \) be differentiable mapping on \( I^o \), \( a, b \in I^o \) with \( a < b \), and \( If |f'|^q \) is quasi-convex on \( [a, b] \), \( p > 1 \). Then the following inequality holds:

\[
\frac{|f(a) + f(b)|}{2} - \frac{1}{b-a} \int_a^b f(x)dx \leq \frac{b-a}{16} \left( \frac{4}{1+p} \right) ^{\frac{1}{p}}
\]

\[
\left\{ \left[ |f'(a)|^{\frac{p}{p+1}} + 3 |f'(b)|^{\frac{p}{p+1}} \right] ^{1-\frac{1}{p}} + \left[ 3 |f'(a)|^{\frac{p}{p+1}} + |f'(b)|^{\frac{p}{p+1}} \right] ^{1-\frac{1}{p}} \right\}
\]

Theorem 4. [9]. Let \( f : I \subset [0, \infty) \to \mathbb{R} \) be a differentiable function on \( I^o \) where \( a, b \in I^o \) with \( a < b \) such that \( f' \in L[a, b] \), where \( a, b \in I \) with \( a < b \). If the mapping \( |f'|^q \) is \( s \)-convex on \( [a, b] \) for some fixed \( s \in (0, 1) \) and \( q \geq 1 \), then the following inequality holds:

\[
\frac{|f(a) + f(b)|}{2} - \frac{1}{b-a} \int_a^b f(x)dx \leq \frac{b-a}{2^s} \left[ \frac{s + \left( \frac{1}{2} \right)^s}{(s+1)(s+2)} \right] ^{\frac{1}{q}} \left[ [f'(a)]^q + [f'(b)]^q \right] ^{\frac{1}{q}}
\]

Theorem 5. [4]. Suppose that \( f : [0, \infty) \to [0, \infty) \) is a convex function in the second sense where \( a \in (0, 1) \) and let \( a, b \in [0, \infty) \), \( a < b \). If \( f \in L_1 ([a, b]) \), then the following inequality holds:

\[
2^{a-1} f \left( \frac{a+b}{2} \right) \leq \frac{1}{b-a} \int_a^b f(x)dx \leq \frac{f(a) + f(b)}{a+1}.
\]

Fraction calculus [2, 6, 1, 5] was introduced at the end of the nineteenth century by Riemann and Liouville the subject of which has become a rapidly growing area and has found applications in diverse fields ranging from physical sciences and engineering to biological sciences and economics. We recall some definitions and preliminary facts of fractional calculus theory which will be used in this paper.

Definition 3. [6]. Let \( f \in L_1 [a, b] \). The Riemann-Liouville fractional integrals \( J_{a+}^\alpha f \) and \( J_{a-}^\alpha f \) of order \( \alpha > 0 \) with \( \alpha \geq 0 \) are defined by

\[
J_{a+}^\alpha f (x) = \frac{1}{\Gamma (\alpha)} \int_a^x (x-t)^{\alpha-1} f(t)dt, \ (a < x),
\]

where \( \Gamma (\alpha) \) is the gamma function.
and

\[ J^\alpha_{a^+} f(x) = \frac{1}{\Gamma(\alpha)} \int_x^b \frac{(t-x)^{\alpha-1}}{t^\alpha} f(t) \, dt, \quad (b > x), \]

respectively.

Here \( \Gamma(\alpha) = \int_0^\infty e^{-u} u^{\alpha-1} \, du \). Here is \( J^\alpha_{a^+} f(x) = J^\alpha_{a^-} f(x) = f(x) \).

In case of \( \alpha = 1 \), the fractional integral reduces to the classical integral. The aim of this paper is to establish Hermite-Hadamard type inequalities based on \( (m, h_1, h_2) \) – convexity. Using these results we obtained new inequalities of Hermite-Hadamard type involving Riemann-Liouville fractional integrals.

2. Main Results

Before proceeding to our main results, we present some necessary definition and lemma which are used further in this paper.

**Definition 4.** Let \( f : I \subseteq R \to R \), \( h_1, h_2 : [0, 1] \to R_0 \), and \( m \in (0, 1] \), then \( f \) is said to be \( (m, h_1, h_2) \) – convex. If \( f \) is non–negative and the following inequality

\[ f(\lambda x + m(1 - \lambda) y) \leq h_1(\lambda) f(x) + mh_2(1 - \lambda) f(y), \]

holds for all \( x, y \in I \) and \( \lambda \in [0, 1] \).

If the above inequality is reversed then \( f \) is said to be \( (m, h_1, h_2) \) – concave.

\[ M_\alpha(a, b) = \frac{1}{2} \left\{ f(a) + \frac{1}{2} \left( f\left(\frac{3a+b}{4}\right) + f\left(\frac{a+3b}{4}\right)\right) + f(b) \right\} - \Gamma(\alpha + 1) \frac{4^{\alpha-1}}{(b-a)^\alpha} \left\{ J^\alpha_{a^+} f\left(\frac{3a+b}{4}\right) + J^\alpha_{a^+} f\left(\frac{a+3b}{4}\right) + J^\alpha_{a^+} f(b) \right\}. \]

Specially, when \( \alpha = 1 \), we have

\[ M_1(a, b) = \frac{1}{4} \left\{ f(a) + \frac{1}{2} \left( f\left(\frac{3a+b}{4}\right) + f\left(\frac{a+3b}{4}\right)\right) + f(b) \right\} - \frac{1}{b-a} \int_a^b f(t) \, dt. \]

**Lemma 1.** Suppose \( f : [a, b] \to R \) is a differentiable mapping on \( (a, b) \). If \( f' \in L_1 ([a, b]) \), then we have the following identity

\[ M_\alpha(a, b) = \frac{b-a}{16} \left\{ \frac{1}{\Gamma(\alpha+1)} \frac{4^{\alpha-1}}{(b-a)^\alpha} \int_0^{\frac{3a+b}{4}} \left( \frac{3a+b}{4} - u \right)^{\alpha-1} f(u) \, du \right\} \]

**Proof.** By integrating, and by making use of the substitution \( u = \lambda a + (1 - \lambda) \frac{3a+b}{4} \), we have

\[ \frac{b-a}{16} \left\{ \int_0^{\frac{1}{\Gamma(\alpha+1)} \frac{4^{\alpha-1}}{(b-a)^\alpha} \int_0^{\frac{3a+b}{4}} \left( \frac{3a+b}{4} - u \right)^{\alpha-1} f(u) \, du \right\} \]

\[ = \frac{1}{4} \left[ f(a) - \alpha J^\alpha_{a^+} f\left(\frac{3a+b}{4}\right) \right] \]

\[ = \frac{1}{4} \left[ f(a) - \frac{\Gamma(\alpha+1)^{\alpha-1}}{(b-a)^\alpha} \int_0^{\frac{3a+b}{4}} \left( \frac{3a+b}{4} - u \right)^{\alpha-1} f(u) \, du \right] \]

\[ = \frac{1}{8} \left( f\left(\frac{3a+b}{4}\right) + f\left(\frac{a+3b}{4}\right) \right) \]

\[ = \frac{1}{8} \left( f\left(\frac{3a+b}{4}\right) + f\left(\frac{a+3b}{4}\right) \right) - \frac{\Gamma(\alpha+1)^{\alpha-1}}{(b-a)^\alpha} J^\alpha_{a^+} f\left(\frac{a+3b}{4}\right) \]

\[ = \frac{1}{8} \left( f\left(\frac{3a+b}{4}\right) + f\left(\frac{a+3b}{4}\right) \right) - \frac{\Gamma(\alpha+1)^{\alpha-1}}{(b-a)^\alpha} J^\alpha_{a^+} f\left(\frac{a+3b}{4}\right) \]

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Therefore, 

\[ \int_0^1 (1 - \lambda^q) f' \left( \frac{\lambda + \frac{3b}{4m}}{a+b} \right) \, d\lambda = \frac{B}{a} \left( \frac{2q-1}{q-1} - \frac{1}{\alpha} \right), \]

This completes the proof. \( \square \)

**Corollary 1.** In Theorem 6, if we choose \( h_1 (\lambda) = h (\lambda), \ h_2 (\lambda) = h (1 - \lambda), \) then we have,

\[ M_0 (a, b) \leq \frac{B a}{\alpha q + q - 1} \times \left[ \int_0^1 (1 - \lambda^q) \, d\lambda \right]^{1/4} \times \left[ \int_0^1 (1 - \lambda^q) \, d\lambda + \left( \frac{3b+4m}{4m} \right) \right]^{1/4} \]

Furthermore if we choose \( m = 1, \) we have

\[ M_0 (a, b) \leq \frac{B a}{\alpha q + q - 1} \times \left[ \int_0^1 (1 - \lambda^q) \, d\lambda \right]^{1/4} \times \left[ \int_0^1 (1 - \lambda^q) \, d\lambda + \left( \frac{3b+4m}{4m} \right) \right]^{1/4} \]
Corollary 2. Under the conditions of Corollary 1, if we choose \( h_1(\lambda) = h(\lambda) = \lambda^s, m = 1, \) we have the

\[
M_\alpha(a, b) \leq \frac{(b-a)^{m}}{m} \left( \frac{1}{\alpha+1} \right)^{1/q} \times \left[ \left( \lambda \right)^{1-1/q} \times \left( |f'(a)|^q + |f'(\frac{3a+b}{4})|^q \right)^{1/q} \right]
\]

Specially, if we choose \( \alpha = s = m = 1, \) we have the

\[
M_\alpha(a, b) \leq \frac{(b-a)^{m}}{m} \left( \frac{1}{2} \right)^{1/q} \times \left[ \left( \lambda \right)^{1-1/q} \times \left( |f'(a)|^q + |f'(\frac{3a+b}{4})|^q \right)^{1/q} \right]
\]

Corollary 3. Under the conditions of Theorem 6, if we choose \( h_1(\lambda) = \lambda^s, \ h_2(\lambda) = 1 - \lambda^s, \) we have the

\[
M_\alpha(a, b) \leq \frac{(b-a)^{m}}{m} \left( \frac{1}{\alpha+1} \right)^{1/q} \times \left[ \left( \lambda \right)^{1-1/q} \times \left( |f'(a)|^q + |f'(\frac{3a+b}{4})|^q \right)^{1/q} \right]
\]

Specially, if we choose \( m = 1, \) we have the,

\[
M_\alpha(a, b) \leq \frac{(b-a)^{m}}{m} \left( \frac{1}{2} \right)^{1/q} \times \left[ \left( \lambda \right)^{1-1/q} \times \left( |f'(a)|^q + |f'(\frac{3a+b}{4})|^q \right)^{1/q} \right]
\]

Theorem 7. Suppose \( f : [a, b] \to R \) is a differentiable mapping on \((a, b)\) with \( a < b. \) such that \( f' \in L_1([a, b]) \) for \( 0 < a < b. \) If \( |f'|^q \) is and \((m, h_1, h_2) - \) convex on \([a, b]\) for \( q \geq 1, \) and \( h_1, h_2 \in L_1([a, b]), \) then we have the following inequality

\[
M_\alpha(a, b) \leq \frac{(b-a)^{m}}{m} \left( \frac{1}{\alpha+1} \right)^{1/q} \times \left[ \left( \lambda \right)^{1-1/q} \times \left( |f'(a)|^q + \alpha_1 |f'(\frac{3a+b}{4})|^q \right)^{1/q} \right]
\]

Where \( \frac{1}{p} + \frac{1}{q} = 1. \)
Proof. Using Holder’s inequality and by Lemma 1, and \((m, h_1, h_2)\) – convexity of \(|f'|^q\), we get

\[
M_\alpha (a, b) \leq \frac{(b-a)^q}{b-a} \times \left( \begin{array}{c}
\left( \int_1^{\lambda_\alpha} d\lambda \right)^{1-1/q} \left( \int_1^{\lambda_\alpha} f(\lambda) \, d\lambda \right)^{1-1/q} \\
\left( \int_1^{\lambda_\alpha} \left( f'(\lambda)^q \right)^{1/q} \, d\lambda \right)^{1/q} \\
\left( \int_1^{\lambda_\alpha} \left( f''(\lambda)^2 \right)^{1/q} \, d\lambda \right)^{1/q}
\end{array} \right) \times \left( \begin{array}{c}
\frac{(b-a)^q}{b-a} \times \left( \int_1^{\lambda_\alpha} f(\lambda) \, d\lambda \right)^{1-1/q} \\
\left( \int_1^{\lambda_\alpha} \left( f'(\lambda)^q \right)^{1/q} \, d\lambda \right)^{1/q} \\
\left( \int_1^{\lambda_\alpha} \left( f''(\lambda)^2 \right)^{1/q} \, d\lambda \right)^{1/q}
\end{array} \right) \times \left( \begin{array}{c}
\frac{(b-a)^q}{b-a} \times \left( \int_1^{\lambda_\alpha} f(\lambda) \, d\lambda \right)^{1-1/q} \\
\left( \int_1^{\lambda_\alpha} \left( f'(\lambda)^q \right)^{1/q} \, d\lambda \right)^{1/q} \\
\left( \int_1^{\lambda_\alpha} \left( f''(\lambda)^2 \right)^{1/q} \, d\lambda \right)^{1/q}
\end{array} \right)
\]

This completes the proof.

Corollary 4. In Theorem 7, if we choose \(h_1(\lambda) = \lambda^{\alpha_1}\), \(h_2(\lambda) = 1 - \lambda^{\alpha_1}\), we have

\[
M_\alpha (a, b) \leq \frac{(b-a)^q}{b-a} \times \left( \begin{array}{c}
\frac{(b-a)^q}{b-a} \times \left( \int_1^{\lambda_\alpha} f(\lambda) \, d\lambda \right)^{1-1/q} \\
\left( \int_1^{\lambda_\alpha} \left( f'(\lambda)^q \right)^{1/q} \, d\lambda \right)^{1/q} \\
\left( \int_1^{\lambda_\alpha} \left( f''(\lambda)^2 \right)^{1/q} \, d\lambda \right)^{1/q}
\end{array} \right)
\]

If we choose \(h_1(\lambda) = h(\lambda)\), \(h_2(\lambda) = h(1 - \lambda)\), \(m = 1\) we have

\[
M_\alpha (a, b) \leq \frac{(b-a)^q}{b-a} \times \left( \begin{array}{c}
\frac{(b-a)^q}{b-a} \times \left( \int_1^{\lambda_\alpha} f(\lambda) \, d\lambda \right)^{1-1/q} \\
\left( \int_1^{\lambda_\alpha} \left( f'(\lambda)^q \right)^{1/q} \, d\lambda \right)^{1/q} \\
\left( \int_1^{\lambda_\alpha} \left( f''(\lambda)^2 \right)^{1/q} \, d\lambda \right)^{1/q}
\end{array} \right)
\]
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DEGENERATE POLY-BERNOULLI POLYNOMIALS OF THE SECOND KIND

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Abstract. In this paper, we introduce the degenerate poly-Bernoulli polynomials of the second kind, which reduce in the limit to the poly-Bernoulli polynomials of the second kind. We present several explicit formulas and recurrence relations for these polynomials. Also, we establish a connection between our polynomials and several known families of polynomials.

1. Introduction

The Korobov polynomials of the first kind $K_n(\lambda, x)$ with $\lambda \neq 0$ introduced by Korobov (actually he defined the polynomials $\frac{1}{n!}K_n(\lambda, x)$) (see [13, 14, 18]) are given by

\begin{equation}
\frac{\lambda t}{(1 + \lambda t)^{\lambda - 1}}(1 + t)^x = \sum_{n \geq 0} K_n(\lambda, x) \frac{t^n}{n!}.
\end{equation}

When $x = 0$, we define $K_n(\lambda) = K_n(\lambda, 0)$. These are what would have been called the degenerate Bernoulli polynomials of the second kind, since $\lim_{\lambda \to 0} K_n(\lambda, x) = b_n(x)$, where $b_n(x)$ is the $n$th Bernoulli polynomial of the second kind (see [15]) given by

\begin{equation}
\frac{t}{\log(1 + t)}(1 + t)^x = \sum_{n \geq 0} b_n(x) \frac{t^n}{n!}.
\end{equation}

On the other hand, the poly-Bernoulli polynomials of the second kind $P_{b_n}^{(k)}(x)$ (of index $k$) are introduced in [12] (see also [5, 7, 10]) and given by

\begin{equation}
\frac{\text{Li}_k(1 - e^{-t})}{\log(1 + t)}(1 + t)^x = \sum_{n \geq 0} P_{b_n}^{(k)}(x) \frac{t^n}{n!},
\end{equation}

where $\text{Li}_k(x)$ ($k \in \mathbb{Z}$) is the classical polylogarithm function given by $\text{Li}_k(x) = \sum_{n \geq 1} \frac{x^n}{n^k}$.

In this paper, we introduce the degenerate poly-Bernoulli polynomials of the second kind $P_{b_n}^{(k)}(\lambda, x)$ with $\lambda \neq 0$ (of index $k$) (see [3, 6, 8]) which are given by

\begin{equation}
\frac{\lambda \text{Li}_k(1 - e^{-t})}{(1 + t)^{\lambda - 1}}(1 + t)^x = \sum_{n \geq 0} P_{b_n}^{(k)}(\lambda, x) \frac{t^n}{n!}.
\end{equation}

When $x = 0$, $P_{b_n}^{(k)}(\lambda, 0)$ are called the degenerate poly-Bernoulli numbers of the second kind. Clearly, $P_{b_n}^{(1)}(\lambda, x) = K_n(\lambda, x)$ and $\lim_{\lambda \to 0} P_{b_n}^{(k)}(\lambda, x) = P_{b_n}^{(k)}(x)$.

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Recall here that the $\lambda$-Daehee polynomials of the first kind $D_{n,\lambda}(x)$ (see [9]) are given by

$$\frac{\lambda \log(1 + t)}{(1 + t)^\lambda - 1} (1 + t)^x = \sum_{n \geq 0} D_{n,\lambda}(x) \frac{t^n}{n!}. \quad (1.4)$$

When $x = 0$, $D_{n,\lambda} = D_{n,\lambda}(0)$ are called the $\lambda$-Daehee numbers of the first kind. Note that, as $\frac{\lambda \log(1 + t)}{(1 + t)^\lambda - 1} Li_k(1 - e^{-t}) \log(1 + t) (1 + t) - 1 \mathbb{L}_k(1 - e^{-t}) \log(1 + t) t^n$, the degenerate poly-Bernoulli polynomials of the second kind are mixed-type of the $\lambda$-Daehee polynomials of the first kind and the poly-Bernoulli polynomials of the second kind.

The goal of this paper is to use umbral calculus to obtain several new and interesting identities of degenerate poly-Bernoulli polynomials of the second kind. To do that we refer the reader to umbral algebra and umbral calculus as given in [16, 17]. More precisely, we give some properties, explicit formulas, recurrence relations and identities about the degenerate poly-Bernoulli polynomials of the second kind. Also, we establish a connection between our polynomials and several known families of polynomials.

2. Explicit formulas

In this section we present several explicit formulas for the degenerate poly-Bernoulli polynomials of the second kind, namely $Pb_n^{(k)}(\lambda, x)$. It is immediate from (1.3) that the degenerate poly-Bernoulli polynomials of the second kind are given by the Sheffer sequence for the pair

$$Pb_n^{(k)}(\lambda, x) \sim (g_k(t), f(t)) \equiv \left( \frac{e^{\lambda t} - 1}{\lambda Li_k(1 - e^{-t})}, e^t - 1 \right). \quad (2.1)$$

To do so, we recall that Stirling numbers $S_1(n, k)$ of the first kind can be defined by means of exponential generating functions as

$$\sum_{\ell \geq j} S_1(\ell, j) \frac{t^\ell}{\ell!} = \frac{1}{j!} \log^j(1 + t) \quad (2.2)$$

and can be defined by means of ordinary generating functions as

$$(x)_n = \sum_{m=0}^{n} S_1(n, m) x^m \sim (1, e^t - 1), \quad (2.3)$$

where $(x)_n = x(x - 1)(x - 2) \cdots (x - n + 1)$ with $(x)_0 = 1$.

**Theorem 2.1.** For all $n \geq 0$,

$$Pb_n^{(k)}(\lambda, x) = \sum_{j=0}^{n} \left( \sum_{\ell=0}^{n-j} \binom{n}{\ell} S_1(\ell, j) Pb_{n-\ell}^{(k)}(\lambda, 0) \right) x^j = \sum_{j=0}^{n} \left( \sum_{\ell=0}^{n-j} \sum_{m=0}^{n-\ell} \binom{n-\ell}{m} \binom{n-\ell}{m} S_1(\ell, j) Pb_{m}^{(k)} D_{n-\ell-m,\lambda} \right) x^j.$$
Proof. By applying the fact that

\( (2.4) \quad s_n(x) = \sum_{j=0}^{n} \frac{1}{j!} (g(f(t))^{-1} \tilde{f}(t)^j | x^n)x^j, \)

for any \( s_n(x) \sim (g(t), f(t)) \) (see \[16, 17\]) in the case of degenerate poly-Bernoulli polynomials of the second kind (see \( (2.1) \)), we have

\[
\frac{1}{j!} (g_k(f(t))^{-1} \tilde{f}(t)^j | x^n) = \frac{\lambda Li_k(1 - e^{-t})}{(1 + t)^{\lambda - 1}} (\log(1 + t))^j | x^n = \frac{\lambda Li_k(1 - e^{-t})}{(1 + t)^{\lambda - 1}} \left( \frac{\log(1 + t)}{j!} x^n \right),
\]

which, by \( (2.3) \), we have

\[
\frac{1}{j!} (g_k(f(t))^{-1} \tilde{f}(t)^j | x^n) = \left( \frac{\lambda Li_k(1 - e^{-t})}{(1 + t)^{\lambda - 1}} \right) \left( \sum_{\ell \geq j} S_1(\ell, j) t^\ell | x^n \right) = \sum_{\ell = j}^{n} \left( \frac{n}{\ell} \right) S_1(\ell, j) P_{b_n-\ell}(\lambda, 0),
\]

which completes the proof of the first equality.

Now let us calculate \( a_j = \frac{1}{j!} (g_k(f(t))^{-1} \tilde{f}(t)^j | x^n) \) in another way. By \( (2.5) \), we have

\[
a_j = \sum_{\ell = j}^{n} \left( \frac{n}{\ell} \right) S_1(\ell, j) \left( \frac{\lambda \log(1 + t)}{(1 + t)^{\lambda - 1}} \right) \left( \frac{Li_k(1 - e^{-t})}{\log(1 + t)} x^{n-\ell} \right),
\]

which, by \( (1.3) \) and \( (1.4) \), implies

\[
a_j = \sum_{\ell = j}^{n} \sum_{m=0}^{n-\ell} \left( \frac{n}{\ell} \right) \left( \frac{n-\ell}{m} \right) S_1(\ell, j) P_{b_m} \left( \frac{\lambda \log(1 + t)}{(1 + t)^{\lambda - 1}} \right) x^{n-\ell-m} D_{n-\ell-m, \lambda}.
\]

Thus,

\[
P_{b_n}^{(k)}(\lambda, x) = \sum_{j=0}^{n} \left( \sum_{\ell = j}^{n} \sum_{m=0}^{n-\ell} \left( \frac{n}{\ell} \right) \left( \frac{n-\ell}{m} \right) S_1(\ell, j) P_{b_m} D_{n-\ell-m, \lambda} \right) x^j,
\]

as required. \( \square \)

**Theorem 2.2.** For all \( n \geq 0, \)

\[
P_{b_n}^{(k)}(\lambda, x) = \sum_{m=0}^{n} \left( \frac{n}{m} \right) D_{n-m, \lambda} P_{b_m}^{(k)}(x) = \sum_{m=0}^{n} \left( \frac{n}{m} \right) P_{b_{n-m}}^{(k)} D_{m, \lambda}(x).
\]
Proof. By (1.3), we have
\[ P_{n}^{(k)}(\lambda, y) = \binom{\lambda \log(1+t)}{(1+t)^\lambda -1} \frac{L_{k}(1-e^{-t})}{\log(1+t)} (1+t)^{y} x^n, \]
which, by (1.2), we obtain
\[ P_{n}^{(k)}(\lambda, y) = \sum_{m=0}^{n} \binom{n}{m} P_{m}^{(k)}(y) \binom{\lambda \log(1+t)}{(1+t)^\lambda -1} x^{n-m}. \]
Therefore, by (1.4), we obtain the first equality. To obtain the second equality, we reverse the order, namely we use at first (1.4) and then (1.2), to obtain
\[ P_{n}^{(k)}(\lambda, y) = \sum_{m=0}^{n} \binom{n}{m} D_{m,\lambda}(y) \binom{\lambda \log(1+t)}{(1+t)^\lambda -1} x^{n-m} = \sum_{m=0}^{n} \binom{n}{m} D_{m,\lambda}(y) P_{n-m}^{(k)}, \]
which completes the proof. □

Note that it was shown in [9] that \( D_{n,\lambda}(x) \) is given by \( \sum_{j=0}^{n} S_{1}(n, j) \lambda^{j} B_{j}(x/\lambda) \), where \( B_{m}(x) \) is the \( m \)th Bernoulli polynomial. Thus, for \( x = 0 \), we have
\[ D_{n,\lambda} = \sum_{j=0}^{n} S_{1}(n, j) \lambda^{j} B_{j}, \]
where \( B_{m} \) is the \( m \)th Bernoulli number. Hence, we obtain
\[ P_{n}^{(k)}(\lambda, x) = \sum_{m=0}^{n} \left( \sum_{\ell=0}^{m} \binom{n-m}{\ell} S_{1}(n-m, \ell) \lambda^{\ell} B_{\ell} \right) P_{m}^{(k)}(x) = \sum_{m=0}^{n} \left( \sum_{\ell=m}^{n} \binom{n}{\ell} S_{1}(\ell, m) \lambda^{m} P_{n-\ell}^{(k)} \right) B_{\ell}(x/\lambda). \]

Note that Stirling number \( S_{2}(n, k) \) of the second kind can be defined by the exponential generating functions as
\[ \sum_{n \geq k} S_{2}(n, k) \frac{x^n}{n!} = \frac{(e^t - 1)^k}{k!}. \]

**Theorem 2.3.** For all \( n \geq 1 \),
\[ P_{n}^{(k)}(\lambda, x) = \sum_{r=0}^{n} \left( \sum_{\ell=0}^{n-r} \sum_{m=0}^{\ell} \binom{n-1}{\ell-r} \binom{n-\ell}{r} B_{\ell}^{(n)} P_{m}^{(k)} S_{2}(n-\ell-r, m) \lambda^{r} \right) B_{r}(x/\lambda). \]

Proof. By 2.1, \( x^n \sim (1, t) \), and the transfer formula (see [16,17]), we obtain, for \( n \geq 1 \),
\[ \frac{e^{\lambda t} - 1}{\lambda L_{k}(1-e^{1-e^{t}})} P_{n}^{(k)}(\lambda, x) = x^{\frac{t^n}{(e^t - 1)^n}} x^{-1} x^n = x \sum_{\ell=0}^{n-1} B_{\ell}^{(n)} \frac{t^\ell}{\ell!} x^{n-1} = \sum_{\ell=0}^{n-1} \binom{n-1}{\ell} B_{\ell}^{(n)} x^{n-\ell}. \]
Thus,

\[ P_{b_n}^{(k)}(\lambda, x) = \sum_{\ell=0}^{n-1} \binom{n-1}{\ell} B^{(n)}_{\ell} \frac{\lambda t}{e^{\lambda t} - 1} \frac{\lambda L_{i_k}(1 - e^{-s})}{\log(1 + s)} |_{s = e^{\ell} - 1} x^{n-\ell}, \]

which, by (1.2) and (2.6), implies

\[ P_{b_n}^{(k)}(\lambda, x) = \sum_{\ell=0}^{n-1} \binom{n-1}{\ell} B^{(n)}_{\ell} \frac{\lambda t}{e^{\lambda t} - 1} \sum_{m \geq 0} P_{b_m}^{(k)}(\varepsilon^{\ell} - 1)^m \frac{m!}{m!} x^{n-\ell} \]

By exchanging the indices of the summations, we obtain that

\[ P_{b_n}^{(k)}(\lambda, x) = \sum_{\ell=0}^{n-1} \sum_{m=0}^{n-\ell} \binom{n-1}{\ell} \binom{n-\ell}{r} B^{(n)}_{\ell} P_{b_m}^{(k)} S_2(r, m) \left( \frac{\lambda t}{e^{\lambda t} - 1} x^{n-\ell} \right) \]

Here we used the following fact: \( \frac{1}{g(\lambda t)} x^n = \lambda^n s_n(x/\lambda) \) for any \( s_n(x) \sim (g(t), t) \) and \( \lambda \neq 0 \). Indeed, \( (t^k | 1/g(\lambda t) x^n) = \lambda^{-k} (\lambda t)^k / g(\lambda t) x^n = \lambda^{-k} (t^k / g(t)) | \lambda^n x^n = \lambda^{-k} (t^k | 1/g(t) x^n) = \lambda^n (t/\lambda)^k | s_n(x) \).

By exchanging the indices of the summations, we obtain that

\[ P_{b_n}^{(k)}(\lambda, x) = \sum_{\ell=0}^{n-1} \sum_{m=0}^{n-\ell} \sum_{r=0}^{n-r} \binom{n-1}{\ell} \binom{n-\ell}{r} B^{(n)}_{\ell} P_{b_m}^{(k)} S_2(n - \ell - r, m) \lambda^r B_r(x/\lambda) \]

as claimed.

**Theorem 2.4.** For all \( n \geq 0 \),

\[ P_{b_n}^{(k)}(\lambda, x) = \sum_{r=0}^{n} \left( \sum_{\ell=r}^{n} \sum_{m=0}^{\ell-r} \binom{\ell}{r} S_1(n, \ell) S_2(\ell - r, m) \lambda^r P_{b_m}^{(k)} \right) B_r(x/\lambda). \]

**Proof.** By (2.1) we have that \( \frac{e^{\lambda t} - 1}{\lambda L_{i_k}(1 - e^{-\varepsilon})} P_{b_n}^{(k)}(\lambda, x) \sim (1, e^t - 1) \). Thus, by (2.3), we obtain

\[ P_{b_n}^{(k)}(\lambda, x) = \frac{\lambda L_{i_k}(1 - e^{-t})}{e^{\lambda t} - 1} (x)_n = \sum_{\ell=0}^{n} S_1(n, \ell) \frac{\lambda L_{i_k}(1 - e^{-t})}{e^{\lambda t} - 1} x^\ell. \]

By replacing the function \( \frac{\lambda L_{i_k}(1 - e^{-t})}{e^{\lambda t} - 1} \) by

\[ \frac{\lambda t}{e^{\lambda t} - 1} \frac{\lambda L_{i_k}(1 - e^{-s})}{\log(1 + s)} |_{s = e^{\ell} - 1}, \]

and by using very similar arguments as in the proof of Theorem 2.3, one can complete the proof.
Note that \( \text{Li}_2(1 - e^{-t}) = \int_0^t \frac{y}{e^y - 1} dy = \sum_{j \geq 0} B_j \frac{1}{j!} \int_0^t y^j dy = \sum_{j \geq 0} B_{j+j+1} \). For general \( k \geq 2 \), the function \( \text{Li}_k(1 - e^{-t}) \) has integral representation as
\[
\text{Li}_k(1 - e^{-t}) = \int_0^t \frac{1}{e^y - 1} \int_0^y \frac{1}{e^y - 1} \int_0^y \cdots \int_0^y dy \cdots dy dy dy,
\]
which, by induction on \( k \), implies
\[
(2.8) \quad \text{Li}_k(1 - e^{-t}) = \sum_{j_i \geq 0} \sum_{i_k \geq 0} t^{j_1+\cdots+j_{k-1}+1} \prod_{i=1}^{k-1} \frac{B_{j_i}}{j_i!(j_1 + \cdots + j_i + 1)}.
\]

**Theorem 2.5.** For all \( n \geq 0 \) and \( k \geq 2 \),
\[
P_{b_n}^{(k)}(\lambda, x) = \sum_{\ell=0}^{n} \binom{n}{\ell} K_{n-\ell}(\lambda, x) \left( \sum_{j_1+\cdots+j_{k-1}+\ell=1}^{k-1} \prod_{i=1}^{k-1} \frac{B_{j_i}}{j_i!(j_1 + \cdots + j_i + 1)} \right).
\]

**Proof.** By (2.1), we have
\[
P_{b_n}^{(k)}(\lambda, y) = \left\langle \frac{\lambda \text{Li}_k(1 - e^{-t})}{(1 + t)^\lambda - 1} (1 + t)^y | x^n \right\rangle
= \left\langle \frac{\text{Li}_k(1 - e^{-t})}{t} \frac{\lambda t}{(1 + t)^\lambda - 1} (1 + t)^y x^n | x^n \right\rangle,
\]
which, by (1.1), implies
\[
P_{b_n}^{(k)}(\lambda, y) = \left\langle \frac{\text{Li}_k(1 - e^{-t})}{t} \sum_{\ell \geq 0} K_\ell(\lambda, y) \frac{t^\ell}{\ell!} x^n | x^n \right\rangle
= \sum_{\ell=0}^{n} \binom{n}{\ell} K_\ell(\lambda, y) \left\langle \frac{\text{Li}_k(1 - e^{-t})}{t} | x^n-\ell \right\rangle.
\]
Thus, by (2.8), we complete the proof. \( \square \)

3. Recurrences

Note that, by (1.3) and the fact that \( (x)_n \sim (1, e^t - 1) \), we obtain the following identity.
\[
P_{b_n}^{(k)}(\lambda, x + y) = \sum_{j=0}^{n} \binom{n}{j} P_{b_j}^{(k)}(\lambda, x)(y)_{n-j}.
\]
Moreover, in the next results, we present several recurrences for the degenerate poly-Bernoulli polynomials, namely \( P_{b_n}^{(k)}(\lambda, x) \).

**Theorem 3.1.** For all \( n \geq 1 \),
\[
P_{b_n}^{(k)}(\lambda, x + 1) = P_{b_n}^{(k)}(\lambda, x) + n P_{b_n}^{(k-1)}(\lambda, x),
\]

**Proof.** It is well-known that \( f(t)s_n(x) = ns_{n-1}(x) \) for all \( s_n(x) \sim (g(t), f(t)) \) (see [16, 17]). Thus, by (2.1), we have \((e^t - 1)P_{b_n}^{(k)}(\lambda, x) = nP_{b_n}^{(k-1)}(\lambda, x)\), which gives \( P_{b_n}^{(k)}(\lambda, x + 1) - P_{b_n}^{(k)}(\lambda, x) = nP_{b_n}^{(k-1)}(\lambda, x) \), as required. \( \square \)
Theorem 3.2. For all $n \geq 1$,

$$P_{\lambda}^{(k)}(x, x - 1) = x P_{\lambda}^{(k)}(x, x - 1)$$

$$- \sum_{m=0}^{n} \sum_{j=0}^{m+1} \sum_{j=0}^{m+1} S_1(n, m) S_2(j, \ell) \frac{(m+1)}{m+1} \left( \sum_{j=0}^{m+1} \right) P_{\lambda}^{(k)}(x, 0) \lambda^{m+1-j} B_{m+1-j} \left( \frac{x + \lambda - 1}{\lambda} \right)$$

$$+ \sum_{m=0}^{n} \sum_{j=0}^{m+1} \sum_{j=0}^{m+1} S_1(n, m) S_2(j, \ell) \frac{(m+1)}{m+1} \left( \sum_{j=0}^{m+1} \right) PB_{\ell}^{(k-1)} \lambda^{m+1-j} B_{m+1-j} \left( \frac{x}{\lambda} \right).$$

Proof. It is well-known that that $s_{n+1}(x) = (x - g'(t)/g(t)) \frac{1}{f(t)} s_n(x)$ for all $s_n(x) \sim (g(t), f(t))$ (see [16, 17]). Thus, by 2.1, we have

$$(x - g'_k(t)/g_k(t)) \frac{1}{f(t)} = xe^{-t} - e^{-t} g'_k(t)/g_k(t),$$

which gives

$$(3.1) \quad P_{\lambda}^{(k)}(x, x - 1) = x P_{\lambda}^{(k)}(x, x - 1) - e^{-t} g'_k(t)/g_k(t) P_{\lambda}^{(k)}(x, x),$$

where

$$e^{-t} g'_k(t)/g_k(t) = e^{-t} \left( \frac{\lambda e^t}{e^t - 1} - \frac{1}{\lambda} \frac{L_i(1 - e^{-t})}{1 - e^{-t}} e^t e^{t-i} \right)$$

$$= 1 - \lambda Li(1 - e^{-t}) e^t e^{t-i}.$$
where \( PB^{(k)}_\ell \) are the poly-Bernoulli numbers (of index \( k \)). So with help of (2.6), we obtain
\[
e^{-t \frac{g(t)}{g(t)}} PB_n^{(k)}(\lambda, x)
= \sum_{m=0}^{n} \sum_{\ell=0}^{m+1} S_1(n, m) S_2(j, \ell) \frac{(m+1)}{m+1} \left( PB^{(k)}_\ell(\lambda, 0) \frac{\lambda t e^{(\lambda-1)t}}{e^{\lambda t} - 1} - PB^{(k-1)}_\ell \right) x^m + 1 - j
= \sum_{m=0}^{n} \sum_{\ell=0}^{m+1} S_1(n, m) S_2(j, \ell) \frac{(m+1)}{m+1} \left( PB^{(k)}_\ell(\lambda, 0) \lambda^{m+1-j} B_{m+1-j}(\frac{x + \lambda - 1}{\lambda})
- \sum_{m=0}^{n} \sum_{\ell=0}^{m+1} S_1(n, m) S_2(j, \ell) \frac{(m+1)}{m+1} \left( PB^{(k-1)}_\ell \lambda^{m+1-j} B_{m+1-j}(\frac{x}{\lambda})
\right)
\]
Therefore, by changing the summation on \( j \), then substituting into (3.1), we complete the proof. \( \square \)

In next theorem, we find expression for \( \frac{d}{dx} PB_n^{(k)}(\lambda, x) \).

**Theorem 3.3.** For all \( n \geq 0 \),
\[
\frac{d}{dx} PB_n^{(k)}(\lambda, x) = n! \sum_{\ell=0}^{n-1} (-1)^{n-\ell-1} \ell!(n-\ell)! PB_n^{(\ell)}(\lambda, x).
\]

**Proof.** It is well-known that \( \frac{d}{dx} s_n(x) = \sum_{\ell=0}^{n-1} \binom{n}{\ell} (f(t) | x^{n-\ell}) s_\ell(x) \), for all \( s_n(x) \sim (g(t), f(t)) \). Thus, in the case of degenerate poly-Bernoulli polynomials of the second kind (see (2.1)), we have
\[
\langle f(t) | x^{n-\ell} \rangle = \langle \log(1+t) | x^{n-\ell} \rangle = (-1)^{n-\ell-1}(n-\ell-1)!.\]
Thus
\[
\frac{d}{dx} PB_n^{(k)}(\lambda, x) = \sum_{\ell=0}^{n-1} \binom{n}{\ell} (-1)^{n-\ell-1}(n-\ell-1)! PB_n^{(\ell)}(\lambda, x),\]
which completes the proof. \( \square \)

**Theorem 3.4.** For all \( n \geq 1 \),
\[
PB_n^{(k)}(\lambda, x) - x PB_{n-1}^{(k)}(\lambda, x - 1)
= \frac{1}{n} \sum_{m=0}^{n} \binom{n}{m} \left( PB_{m-1}^{(k-1)}(\lambda, x) B_{n-m} - PB_m^{(k)}(\lambda, x + \lambda - 1) K_{n-m}(\lambda) \right).
\]

**Proof.** By (1.3), we have, for \( n \geq 1 \),
\[
PB_n^{(k)}(\lambda, y) = \left\langle \frac{\lambda Li_k(1-e^{-t})}{(1+t)^{\lambda-1}} (1+t)^y | x^n \right\rangle
= \left\langle \frac{\lambda Li_k(1-e^{-t})}{(1+t)^{\lambda-1}} \frac{d}{dt} (1+t)^y | x^{n-1} \right\rangle
+ \left\langle \frac{d}{dt} \frac{\lambda Li_k(1-e^{-t})}{(1+t)^{\lambda-1}} (1+t)^y | x^{n-1} \right\rangle.
\]

(3.2)
(3.3)
The term in (3.2) is given by

\[
(3.4)\quad y \left< \frac{\lambda L_{ik}(1-e^{-t})}{(1+t)^{\lambda} - 1} (1+t)^{y-1} \right| x^{n-1} \right> = y P_{n-1}^{(k)}(\lambda, y - 1).
\]

For the term in (3.3), we observe that \( \frac{d}{dt} \frac{\lambda L_{ik}(1-e^{-t})}{(1+t)^{\lambda} - 1} = \frac{1}{t} (A - B) \), where

\[
A = \frac{t}{e^t - 1} \frac{\lambda L_{ik}(1-e^{-t})}{(1+t)^{\lambda} - 1}, \quad B = \frac{\lambda t}{(1+t)^{\lambda} - 1} \frac{\lambda L_{ik}(1-e^{-t})}{(1+t)^{\lambda} - 1}.
\]

Note that the expression \( A - B \) has order at least 1. Now, we ready to compute the term in (3.3). By (1.3), we have

\[
\left< \frac{d}{dt} \frac{\lambda L_{ik}(1-e^{-t})}{(1+t)^{\lambda} - 1} (1+t)^{y} \right| x^{n-1} \right> = \left< \frac{1}{t} (A - B)(1+t)^{y} \right| x^{n-1} \right>
\]

\[
= \frac{1}{n} \left< A(1+t)^{y} \right| x^{n} \right> - \frac{1}{n} \left< B(1+t)^{y} \right| x^{n} \right>
\]

\[
= \frac{1}{n} \left< \frac{t}{e^t - 1} \left| \sum_{m=0}^{\infty} P_{m}^{(k-1)}(\lambda, y) \frac{t^m}{m!} x^n \right> \right.
\]

\[
- \frac{1}{n} \left< \frac{\lambda t}{(1+t)^{\lambda} - 1} \left| \sum_{m=0}^{\infty} P_{m}^{(k)}(\lambda, y + \lambda - 1) \frac{t^m}{m!} x^n \right> \right.
\]

\[
= \frac{1}{n} \sum_{m=0}^{n} \binom{n}{m} P_{m}^{(k-1)}(\lambda, y) \left< \frac{t}{e^t - 1} \right| x^{n-m} \right>
\]

\[
- \frac{1}{n} \sum_{m=0}^{n} \binom{n}{m} P_{m}^{(k)}(\lambda, y + \lambda - 1) \left< \frac{\lambda t}{(1+t)^{\lambda} - 1} \right| x^{n-m} \right>
\]

\[
(3.5) = \frac{1}{n} \sum_{m=0}^{n} \binom{n}{m} \left( P_{m}^{(k-1)}(\lambda, y) B_{n-m} - P_{m}^{(k)}(\lambda, y + \lambda - 1) K_{n-m}(\lambda) \right).
\]

Thus, if we replace (3.2) by (3.4) and (3.3) by (3.5), we obtain

\[
P_{n}^{(k)}(\lambda, x) - x P_{n-1}^{(k)}(\lambda, x - 1)
\]

\[
= \frac{1}{n} \sum_{m=0}^{n} \binom{n}{m} \left( P_{m}^{(k-1)}(\lambda, x) B_{n-m} - P_{m}^{(k)}(\lambda, x + \lambda - 1) K_{n-m}(\lambda) \right)
\]

as claimed. \( \square \)

4. Connections with families of polynomials

In this section, we present a few examples on the connections with families of polynomials. To do that we use the following fact from [16, 17]: For \( s_{n}(x) \sim (g(t), f(t)) \) and \( r_{n}(x) \sim (h(t), \ell(t)) \), let \( s_{n}(x) = \sum_{k=0}^{n} c_{n,k} r_{k}(x) \). Then we have

\[
(4.1)\quad c_{n,k} = \frac{1}{k!} \left< \frac{h(\tilde{f}(t))}{g(\tilde{f}(t))} (\ell(\tilde{f}(t)))^{k} x^{n} \right>.
\]

We start with the connection to Korobov polynomials \( K_{n}(\lambda, x) \) of the first kind.
Thus, by (2.1) and (4.1), we obtain

$$P_{n}^{(k)}(\lambda, x) = \sum_{m=0}^{n} \left( \binom{n-m}{m} \sum_{\ell=0}^{n-m-\ell+1} \binom{n-m}{\ell} P_{\ell}^{(k)} \right) K_{m}(\lambda, x)$$

and

$$P_{n}^{(k)}(\lambda, x) = \frac{1}{n+1} \sum_{m=0}^{n-m+1} \left( \sum_{\ell=0}^{n-m-\ell+1} (-1)^{n-m-1-\ell} \binom{n+1}{m} \frac{\ell!}{\ell^k} S_2(n-m+1, \ell) \right) K_{m}(\lambda, x).$$

**Proof.** By (1.1), we have that $K_n(\lambda, x) \sim (e^{\lambda t} - 1, e^t - 1)$. Let

$$P_{n}^{(k)}(\lambda, x) = \sum_{m=0}^{n} c_{n,m} K_{m}(\lambda, x).$$

Thus, by (2.1) and (4.1), we obtain

$$c_{n,m} = \frac{1}{m!} \left( \frac{1}{t} - 1 \right) (1 + t)^\lambda - 1 \left( \frac{1}{t} - 1 \right)^m |x^n| = \frac{1}{m!} \left( \frac{1}{t} - 1 \right) (1 + t)^\lambda - 1 \left( \frac{1}{t} - 1 \right)^m x^n$$

$$= \left( \frac{n}{m} \right) \left( \frac{e^t - 1}{t} \right) \left( \frac{e^{\lambda t} - 1}{t} \right) x^{n-m} = \left( \frac{n}{m} \right) \left( \frac{e^t - 1}{t} \right) \sum_{\ell=0}^{n} P_{\ell}^{(k)} \left( \frac{e^{\lambda t} - 1}{t} \right) x^{n-m-\ell}$$

$$= \left( \frac{n}{m} \right) \sum_{\ell=0}^{n-m} \left( \frac{n-m}{\ell} \right) P_{\ell}^{(k)} \left( \frac{e^{\lambda t} - 1}{t} \right) x^{n-m-\ell}$$

$$= \left( \frac{n}{m} \right) \sum_{\ell=0}^{n-m} \frac{1}{n-m-\ell+1} \left( \frac{n-m}{\ell} \right) P_{\ell}^{(k)} ,$$

which completes the proof of the first identity. Note that we can compute $c_{n,m}$ in another way, as follows. By using

$$c_{n,m} = \left( \frac{n}{m} \right) \left( \frac{1}{t} - 1 \right) (1 + t)^\lambda - 1 \left( \frac{1}{t} - 1 \right)^m x^n,$$

and $Li_k(1 - e^{-t}) = \sum_{\ell=1}^{\infty} \frac{(1-e^{-t})^\ell}{\ell^k}$ together with (2.6), we obtain that

$$c_{n,m} = \frac{1}{n+1} \sum_{\ell=0}^{n-m+1} (-1)^{n-m-1-\ell} \binom{n+1}{m} \frac{\ell!}{\ell^k} S_2(n-m+1, \ell),$$

which leads to the second identity. \(\square\)

**Theorem 4.2.** For all $n \geq 0$,

$$P_{n}^{(k)}(\lambda, x) = \sum_{m=0}^{n} \left( \binom{n-m}{m} \sum_{\ell=0}^{n-m-\ell+1} \binom{n-m}{\ell} K_{\ell}(\lambda) D_{n-m-\ell} \right) P_{m}^{(k)}(x),$$

where $D_n$ is the $n$th Daehee number defined by $\frac{\log(1+t)}{t} = \sum_{n=0}^{\infty} D_n t^n$. 

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Proof. By (1.2), we have that $P_{b_n}^{(k)}(x) \sim \left( \frac{t}{Li_k(1-e^{-t})}, e^t - 1 \right)$. Let

$$P_{b_n}^{(k)}(\lambda, x) = \sum_{m=0}^{n} c_{n,m} P_{m}^{(k)}(x).$$

Thus, by (2.1) and (4.1), we obtain

$$c_{n,m} = \frac{1}{m!} \left\langle \log(1+t) \lambda Li_k(1-e^{-t}) t^m | x^n \right\rangle = \left( \begin{array}{c} n+m \cr m \end{array} \right) \left\langle \log(1+t) \lambda \frac{t^m}{(1+t)^n} | x^n \right\rangle$$

$$= \left( \begin{array}{c} n \cr m \end{array} \right) \lambda \left\langle \log(1+t) \frac{t^m}{(1+t)^n} | x^n \right\rangle$$

$$= \left( \begin{array}{c} n \cr m \end{array} \right) \lambda \left\langle \log(1+t) \frac{t^m}{(1+t)^n} | x^n \right\rangle$$

which completes the proof.

We start with the connection to Bernoulli polynomials $B_n^{(s)}(x)$ of order $s$. Recall that the Bernoulli polynomials $B_n^{(s)}(x)$ of order $s$ are defined by the generating function

$$\left( \frac{t}{e^t - 1} \right)^s e^{xt} = \sum_{n \geq 0} B_n^{(s)}(x) \frac{t^n}{n!},$$

or equivalently,

$$B_n^{(s)}(x) \sim \left( \left( \frac{e^t - 1}{t} \right)^s, t \right)$$

(see [2,4]). In the next result, we express our polynomials $P_{b_n}^{(k)}(x)$ in terms of Bernoulli polynomials of order $s$. To do that, we recall that Bernoulli numbers of the second kind $b_n^{(s)}$ of order $s$ are defined as

$$\frac{t^s}{\log^s(1+t)} = \sum_{n \geq 0} b_n^{(s)} \frac{t^n}{n!}.$$

**Theorem 4.3.** For all $n \geq 0$,

$$P_{b_n}^{(k)}(\lambda, x) = \sum_{m=0}^{n} \left( \sum_{\ell=m}^{n} \left( \begin{array}{c} n \cr \ell \end{array} \right) \left( \begin{array}{c} n-\ell \cr j \end{array} \right) S_1(\ell, m) P_{b_j}^{(k)}(\lambda, 0) b_{n-\ell-j}^{(s)} \right) B_{m}^{(s)}(x).$$

**Proof.** Let $P_{b_n}^{(k)}(\lambda, x) = \sum_{m=0}^{n} c_{n,m} B_{m}^{(s)}(x)$. By (2.1), (4.1) and (4.2), we have

$$c_{n,m} = \frac{1}{m!} \left\langle \left( \frac{t}{\log(1+t)} \right)^s \lambda Li_k(1-e^{-t}) \frac{t^m}{(1+t)^n} | x^n \right\rangle,$$
which, by (2.3) and (1.3), implies

\[ c_{n,m} = \sum_{\ell=m}^{n} \binom{n}{\ell} S_1(\ell, m) P_b^{(k)}(\lambda, 0) \left( \frac{t}{\log(1+t)} \right)^{s} x^{n-\ell-j}. \]

Thus, by (4.3), we obtain

\[ c_{n,m} = \sum_{\ell=m}^{n} \frac{n!}{\ell!} \sum_{j=0}^{n-\ell} \binom{n-\ell}{j} S_1(\ell, m) P_b^{(k)}(\lambda, 0) (\frac{t}{\log(1+t)} \right)^{s} x^{n-\ell-j}, \]

which completes the proof. \qed

Similar techniques as in the proof of the previous theorem, we can express our polynomials \( P_b^{(k)}(\lambda, x) \) in terms of other families. For instance, we can express our polynomials \( P_b^{(k)}(\lambda, x) \) in terms of Frobenius-Euler polynomials (we leave the proof to the interested reader). Note that the Frobenius-Euler polynomials \( H_n^{(s)}(x|\mu) \) of order \( s \) are defined by the generating function \( \left( \frac{1-\mu}{1-\mu} \right)^s e^{xt} = \sum_{n=0}^{\infty} H_n^{(s)}(x|\mu) \frac{x^n}{n!}, (\mu \neq 1) \), or equivalently, \( H_n^{(s)}(x|\mu) \sim \left( \left( \frac{1-\mu}{1-\mu} \right)^s, t \right) \) (see [1, 2, 4, 11]).

**Theorem 4.4.** For all \( n \geq 0 \),

\[ P_b^{(k)}(\lambda, x) = \sum_{m=0}^{n} \binom{n}{m} \sum_{\ell=m}^{n} \frac{n!}{\ell!} \sum_{r=0}^{n-\ell} \binom{n-\ell}{r} S_1(\ell, m) P_b^{(k)}(\lambda, 0) (\frac{t}{\log(1+t)} \right)^{s} (1-\mu)^{n-\ell-r} (s+\ell+r-n)! \] \( H_m^{(s)}(x|\mu) \).

**References**


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Some results for meromorphic functions of several variables

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Abstract: Using the Nevanlinna theory of the value distribution of meromorphic functions, we investigate the value distribution of complex partial $q$-difference polynomials of meromorphic functions of zero order, and also investigate the existence of meromorphic solutions of some types of systems of complex partial $q$-difference equations in $\mathbb{C}^n$. Some existing results are improved and generalized, and some new results are obtained. Examples show that our results are precise.

Keywords: value distribution; meromorphic solution; complex partial $q$-difference polynomials; complex partial $q$-difference equations

§1 Introduction

In this paper, we assume that the reader is familiar with the standard notation and basic results of the Nevanlinna theory of meromorphic functions, see, for example [1].

The reference related to notations of this section are referred to Tu[2].

Let $M$ be a connected complex manifold of dimension $n$ and let

$$A(M) = \sum_{n=0}^{2m} A^n(M)$$

be the graded ring of complex valued differential forms on $M$. Each set $A^n(M)$ can be split into a direct sum

$$A^n(M) = \sum_{p+q=n} A^{p,q}(M),$$

where $A^{p,q}(M)$ is the forms of type $p, q$. The differential operators $d$ and $d^c$ on $A(M)$ are defined as

$$d := \partial + \overline{\partial} \quad \text{and} \quad d^c := \frac{1}{4\pi i} (\partial - \overline{\partial}),$$

where

$$\partial : A^{p,q}(M) \longrightarrow A^{p+1,q}(M),$$

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Let \( z = (z_1, \ldots, z_n) \in \mathbb{C}^n \), and let \( r \in \mathbb{R}^+ \). We define \( \omega_n(z) := d\nu \log |z|^2 \) and \( \sigma_n(z) := d\nu \log |z|^2 \wedge \omega_n^{-1}(z) \), where \( z \in \mathbb{C}^n \setminus \{0\} \) and \( |z|^2 := |z_1|^2 + \cdots + |z_n|^2 \).

Let \( \mathbb{C}^n < r > := \{ z \in \mathbb{C}^n : |z| = r \}, \mathbb{C}^n(r) = \{ z \in \mathbb{C}^n : |z| < r \}, \mathbb{C}^n[r] = \{ z \in \mathbb{C}^n : |z| \leq r \} \). Then \( \sigma_n(z) \) defines a positive measure on \( \mathbb{C}^n < r > \) with total measure one. In addition, by defining

\[ \nu_n(z) := d\nu |z|^2 \quad \text{and} \quad \rho_n(z) := \nu_n(z), \]

for all \( z \in \mathbb{C}^n \), it follows that \( \rho_n(z) \) is the Lebesgue measure on \( \mathbb{C}^n \) normalized such that \( \mathbb{C}^n(r) \) has measure \( r^{2n} \).

Let \( w \) be a meromorphic function on \( \mathbb{C}^n \) in the sense that \( w \) can be written as a quotient of two relatively prime holomorphic functions. We will write \( w = (w_0, w_1) \) where \( w_0 \neq 0 \), thus \( w \) can be regarded as a meromorphic map \( w : \mathbb{C}^n \to \mathbb{P}^1 \) such that \( w^{-1}(\infty) \neq \mathbb{C}^n \).

Let \( \mathbb{P}^1 \) be the Riemann sphere. For \( a, b \in \mathbb{P}^1 \), the chordal distance from \( a \) to \( b \) is denoted by \( \| a, b \| \), \( \| a, \infty \| = \frac{1}{\sqrt{1+|a|^2}} \), \( \| a, b \| = \frac{|a-b|}{\sqrt{1+|a|^2} \sqrt{1+|b|^2}} \), \( a, b \in \mathbb{C} \), where \( \| a, a \| = 0 \) and \( 0 \leq \| a, b \| \leq \| b, a \| \leq 1 \). If \( a \in \mathbb{P}^1 \) and \( w^{-1}(a) \neq \mathbb{C}^n \), then we define the proximity function as

\[ m(r, w, a) = \int_{|z| = r} \frac{1}{\| a, w(z) \|} \sigma_n \geq 0, \quad r > 0. \]

Let \( \nu \) be a divisor on \( \mathbb{C}^n \). We identify \( \nu \) with its multiplicity function, define

\[ \nu(r) = \{ z \in \mathbb{C}^n : |z| < r \} \cap \text{supp} \nu, \quad r > 0. \]

The pre-counting function of \( \nu \) is defined by

\[ n(r, \nu) = \sum_{z \in \nu(r)} \nu(z), \quad \text{if } n = 1, \quad n(r, \nu) = r^{2-2n} \int_{\nu(r)} \nu_n^{-1}, \quad \text{if } n > 1. \]

The counting function of \( \nu \) is defined by

\[ N(r, \nu) = \int_s^n n(t, \nu) \frac{dt}{t}, \quad r > s. \]

Let \( w \) be a meromorphic function on \( \mathbb{C}^n \). If \( a \in \mathbb{P}^1 \) and \( w^{-1}(a) \neq \mathbb{C}^n \), the \( a \)-divisor \( \nu(w, a) \geq 0 \) is defined, and its pre-counting function and counting function will be denoted by \( n(r, w, a) \) and \( N(r, w, a) \), respectively.

For a divisor \( \nu \) on \( \mathbb{C}^n \), let

\[ \pi(r, \nu) = \sum_{z \in \nu(r)} 1, \quad \text{if } n = 1, \quad \pi(r, \nu) = r^{2-2n} \int_{\nu(r)} \nu_n^{-1}, \quad \text{if } n > 1. \]

\[ \overline{N}(r, \nu) = \int_s^n \pi(t, \nu) \frac{dt}{t}, \quad r > s. \]

\[ \overline{N}(r, w, a) = \overline{N}(r, \nu(w, a)). \]

For \( 0 < s < r \), the characteristic of \( w \) is defined by

\[ T(r, w) = \int_s^r \frac{1}{2n-1} \int_{\mathbb{C}^n[t]} w^*(\omega) \wedge \nu_n^{-1} dt = \int_s^r \frac{1}{t} \int_{\mathbb{C}^n[t]} w^*(\omega) \wedge \omega_n^{-1} dt. \]

where the pullback \( w^*(\omega) \) satisfies \( w^*(\omega) = d\nu \log(|w_0|^2 + |w_1|^2) \).

The First Main Theorem states

\[ T(r, w) = N(r, w, a) + m(r, w, a) - m(s, w, a). \]
In 2012, Korhonen R has investigated the difference analogues of the lemma on the Logarithmic Derivative and of the Second Main Theorem of Nevanlinna theory for meromorphic functions of several variables, see [3]. Particularly, in 2013, Cao T B, see [4], using different method obtains difference analogues of the second main theorem for meromorphic functions in several complex variables from which difference analogues of Picard-type theorems are also obtained. His results are improvements or extensions of some results of Korhonen R.

Similarly, in 2014, Wen Z T has investigated the \( q \)-difference theory for meromorphic functions of several variables, see [5]. Some results that we will use in this paper are as follows.

**Theorem A** [5] Let \( w \) be a meromorphic function in \( \mathbb{C}^n \) of zero order such that \( w(0) \neq 0, \infty \), and let \( q \in \mathbb{C}^n \setminus \{0\} \). Then,

\[
m(r, \frac{w(qz)}{w(z)}) = o(T(r, w)),
\]
on a set of logarithmic density 1.

**Theorem B** [5] Let \( w \) be a meromorphic function in \( \mathbb{C}^n \) of zero order such that \( w(0) \neq 0, \infty \), and let \( q \in \mathbb{C}^n \setminus \{0\} \). Then,

\[
T(r, w(qz)) = T(r, w(z)) + o(T(r, w)),
\]
on a set of logarithmic density 1.

**Remark:** From the proof of Theorem B in [5], we have

\[
N(r, w(qz)) = N(r, w(z)) + o(N(r, w)).
\]

The remainder of the paper is organized as follows. In §2, we discuss Theorem A’s applications to complex partial \( q \)-difference equations. We present \( q \)-shift analogues of the Clunie lemmas which can be used to study value distribution of zero-order meromorphic solutions of large classes of complex partial \( q \)-difference equations. In §3, we study the existence of meromorphic solutions of complex partial \( q \)-difference equation of several variables, and obtain four theorems, and then we give some examples, which show that the results obtained in §3 are, in a sense, the best possible. And finally, we prove these four theorems by a series of lemmas.

**§2 Value distribution of complex partial \( q \)-difference polynomials**

Recently, Laine I, Halburd R G, Korhonen R J, Barnett D, Morgan W, investigate complex \( q \)-difference theory, and have obtained some results, see [6,7,8,9]. Especially, in 2007, Barnett D C, Halburd R G have obtained a theorem which is analogous to the Clunie Lemma as follows

**Theorem C** [7] Let \( w(z) \) be a non-constant zero-order meromorphic solution of

\[
w^{n_1}(z)P_1(z, w) = Q_1(z, w),
\]

where \( P_1(z, w) \) and \( Q_1(z, w) \) are complex \( q \)-difference polynomials in \( w(z) \) of the form

\[
P_1(z, w) = \sum_{\lambda_1 \in J_1'} a_{\lambda_1} (z) w(z)^{i_1} (w(q_1 z))^{j_1} \cdots (w(q_\nu z))^{j_\nu},
\]

\[
Q_1(z, w) = \sum_{\gamma_1 \in J_1'} b_{\gamma_1} (z) w(z)^{i_2} (w(q_1 z))^{j_2} \cdots (w(q_\mu z))^{j_\mu}.
\]
If the degree of \( Q(z,w) \) as a polynomial in \( w(z) \) and its \( q \)-shifts is at most \( n_1 \), then
\[
m(r, P_1(z,w)) = S(r, w) = o(T(r, w)),
\]
for all \( r \) on a set of logarithmic density 1.

We will investigate the problem of value distribution of complex partial \( q \)-difference polynomials (2.1), (2.2) and (2.3), where \( z = (z_1, ..., z_n) \in \mathbb{C}^n \).

\[
P(z, w) = \sum_{\lambda \in I_1} a_\lambda (z) w(z)^{t_\lambda_0} (w(q_{\lambda_1} z))^{t_{\lambda_1}} \cdots (w(q_{\lambda_\lambda} z))^{t_{\lambda_\lambda}}. \tag{2.1}
\]

\[
Q(z, w) = \sum_{\mu \in J_1} b_\mu (z) w(z)^{\mu_0} (w(q_{\mu_1} z))^{\mu_1} \cdots (w(q_{\mu_{\mu}} z))^{\mu_{\mu}}. \tag{2.2}
\]

\[
U(z, w) = \sum_{\nu \in K_1} c_{\nu} (z) w(z)^{\nu_0} (w(q_{\nu_1} z))^{\nu_1} \cdots (w(q_{\nu_{\nu}} z))^{\nu_{\nu}}. \tag{2.3}
\]

where coefficients \( \{a_\lambda(z)\}, \{b_\mu(z)\}, \{c_\nu(z)\} \) are small functions of \( w(z) \). \( I_1, J_1, K_1 \) are three finite sets of multi-indices, \( q_j \in \mathbb{C}^n \setminus \{0\}, (j \in \{1, ..., \lambda_{\lambda_\lambda}, \mu_1, ..., \mu_{\mu_{\mu}}, \nu_1, ..., \nu_{\nu_\nu}\}) \).

We will prove

**Theorem 2.1.** Let \( w \) be a meromorphic function in \( \mathbb{C}^n \), and be a non-constant meromorphic solution of zero order of a complex partial \( q \)-difference equation of the form
\[
U(z, w)P(z, w) = Q(z, w),
\]
where complex partial \( q \)-difference polynomials \( P(z, w), Q(z, w) \) and \( U(z, w) \) are respectively as the form of (2.1), (2.2), (2.3), the total degree \( \deg U(z, f) = n_1 \) in \( w(z) \) and its shifts, and \( \deg Q(z, f) \leq n_1 \). Moreover, we assume that \( U(z, w) \) contains just one term of maximal total degree in \( w(z) \) and its shifts. Then, we have
\[
m(r, P(z, w)) = S(r, w) = o(T(r, w)),
\]
for all \( r \) on a set of logarithmic density 1.

**Corollary 2.1.** Let \( w \) be a meromorphic function in \( \mathbb{C}^n \), and be a non-constant transcendental meromorphic solution of zero order of a complex partial \( q \)-difference equation of the form
\[
H(z, w)P(z, w) = Q(z, w),
\]
where \( H(z, w) \) is a complex partial \( q \)-difference product of total degree \( n_1 \) in \( w(z) \) and its shifts, \( P(z, w), Q(z, w) \) are complex partial \( q \)-difference polynomials such that the total degree of \( Q(z, w) \) is at most \( n_1 \). Then, we obtain
\[
m(r, P(z, w)) = S(r, w) = o(T(r, w)),
\]
for all \( r \) on a set of logarithmic density 1.

**Proof of Theorem 2.1** As the proof of Theorem 1 in [10], we rearrange the expression for the complex partial \( q \)-difference polynomial \( U(z, w) \) by collecting together all terms having the same total degree and then writing \( U(z, w) \) as follows
\[
U(z, w) = \sum_{j=0}^{n_1} d_j(z) w^j(z),
\]
where \( d_j(z) = \sum_{\nu_{\nu_\nu}} c_{\nu} (z) \frac{(w(q_{\nu_1} z))^{\nu_1}}{w(z)} \cdots \frac{(w(q_{\nu_{\nu}} z))^{\nu_{\nu}}}{w(z)}, \ j = 0, 1, ..., n_1. \) Since \( \deg U(z, w) = n_1 \) in \( w(z) \) and its shifts, and \( U(z, w) \) contains just one term of maximal total degree \( n_1 \) in \( w(z) \)
and its shifts, therefore, \( d_{n_1}(z) \) contains just one product of the described form.

By Theorem A, for all \( r \) on a set of logarithmic density 1, we have
\[
m(r, d_j(z)) = S(r, w) = o(T(r, w)), \quad j = 0, 1, \cdots, n_1.
\]

It follows from the assumption that \( d_{n_1}(z) \) has just one term of maximal total degree in \( U(z, w) \), thus, for all \( r \) on a set of logarithmic density 1, we get
\[
m(r, \frac{1}{d_{n_1}(z)}) = S(r, w) = o(T(r, w)).
\]

Let
\[
A(z) = \max_{1 \leq j \leq n_1} \{1, 2\} \left| \frac{d_{n_1-j}}{d_{n_1}} \right|^j.
\]

Then
\[
m(r, A(z)) \leq \sum_{j=0}^{n_1} m(r, d_{n_1-j}) + m(r, \frac{1}{d_{n_1}}) + O(1) = S(r, w) = o(T(r, w)).
\]

Let
\[
E_1 = \{ z \in \mathbb{C}^n < r > : | w(z) | \leq A(z) \}, \quad E_2 = \mathbb{C}^n < r > \setminus E_1.
\]

Thus
\[
m(r, P(z, w)) = \int_{E_1} \log^+ |P(z, w)|\sigma_n(z) + \int_{E_2} \log^+ |P(z, w)|\sigma_n(z). \tag{2.4}
\]

Next we estimate respectively \( \int_{E_1} \log^+ |P(z, w)|\sigma_n(z) \) and \( \int_{E_2} \log^+ |P(z, w)|\sigma_n(z) \) in (2.4).

When \( z \in E_1 \), we have
\[
| P(z, w) | = \left| \sum_{\lambda \in I_{l_1}} a_{\lambda}(z) w(z)^{l_{\lambda_0}} (w(q_{\lambda_1} z))^{l_{\lambda_1}} \cdots (w(q_{\lambda_{n_1}} z))^{l_{\lambda_{n_1}}} \right|
\leq \sum_{\lambda \in I_{l_1}} | a_{\lambda}(z) | \left| w(z) \right|^{l_{\lambda_0}} \left| w(q_{\lambda_1} z) \right|^{l_{\lambda_1}} \cdots \left| w(q_{\lambda_{n_1}} z) \right|^{l_{\lambda_{n_1}}}
= \sum_{\lambda \in I_{l_1}} | a_{\lambda}(z) | \left| w(z) \right|^{l_{\lambda}} \frac{w(q_{\lambda_1} z)}{w(z)} \left| w(q_{\lambda_2} z) \right|^{l_{\lambda_1}} \cdots \frac{w(q_{\lambda_{n_1}} z)}{w(z)} \left| w(q_{\lambda_{n_1}} z) \right|^{l_{\lambda_{n_1}}},
\]
where \( l_\lambda = l_{\lambda_0} + l_{\lambda_1} + \cdots + l_{\lambda_{n_1}} \). By Theorem A, for all \( r \) on a set of logarithmic density 1, we have
\[
\int_{E_1} \log^+ |P(z, w)|\sigma_n(z) = S(r, w) = o(T(r, w)). \tag{2.5}
\]

When \( z \in E_2 \), we obtain
\[
| w(z) | > A(z) \geq 2 \left| \frac{d_{n_1-j}}{d_{n_1}} \right|^j, \quad (j = 1, 2, \ldots, n_1),
\]
i.e.
\[
| w(z) |^j \geq \left| \frac{d_{n_1-j}}{d_{n_1}} \right|^j, \quad (j = 1, 2, \ldots, n_1).
\]
It follows from $U(z, w) = \sum_{j=0}^{n_1} d_j(z) w^j$ that
\[
| U(z, w) | \geq | d_{n_1} || w |^{n_1} - (| d_{n_1-1} || w |^{n_1-1} + | d_{n_1-2} || w |^{n_1-2} + \ldots 
+ | d_1 || w | + | d_0 |) 
+ \ldots + | d_{n_1} || w |^{n_1-1} + | d_{n_1} || w |^{n_1}| 
= | d_{n_1} || w |^{n_1} - | d_{n_1} || w |^{n_1} (| d_{n_1-1} || d_0 | + | d_{n_1-2} || d_0 | || w |^2 
+ \ldots + | d_{n_1} || d_0 | || w |^{n_1}) 
\geq | d_{n_1} || w |^{n_1} (1 - \sum_{j=1}^{n_1} \frac{1}{2^j}) 
= \frac{| d_{n_1} || w |^{n_1}}{2^{n_1}}.
\]

Since $z \in E_2$, then
\[
| w(z) | > A(z) \geq 1,
\]
that is
\[
\frac{1}{| w(z) |} < 1.
\]

Using $U(z, w)P(z, w) = Q(z, w)$ and the total degree of $Q(z, w)$ is at most $n_1$, we obtain
\[
| P(z, w) | = \frac{| Q(z, w) |}{| U(z, w) |^{n_1}} 
\leq \frac{1}{| d_{n_1} || w |^{n_1}} \sum_{\mu \in J_1} | b_\mu(z) || w(z) |^{m_{\mu_0}} | w(q_{\mu_1}z) |^{m_{\mu_1}} 
\ldots | w(q_{\mu_n}z) |^{m_{\mu_n}} 
\leq \frac{2^{n_1}}{| d_{n_1} |} \sum_{\mu \in J_1} | b_\mu(z) || w(q_{\mu_1}z) |^{m_{\mu_1}} \ldots | w(q_{\mu_n}z) |^{m_{\mu_n}}.
\]

From Theorem A, for all $r$ on a set of logarithmic density 1, we have
\[
\int_{E_3} \log^+ | P(z, w) | | \sigma_n(z) = S(r, w) = o(T(r, w)), \quad (2.6)
\]
Combining (2.4),(2.5),(2.6), yields
\[
m(r, P(z, w)) = \int_{E_1} \log^+ | P(z, w) | | \sigma_n(z) + \int_{E_3} \log^+ | P(z, w) | | \sigma_n(z) 
= S(r, w) = o(T(r, w)).
\]
This completes the proof of Theorem 2.1.

§3 Applications to complex partial q-difference equations

Recently, many authors, such as Chiang Y M, Halburd R G, Korhonen R J, Chen Zongxuan, Gao Lingyun have studied solutions of some types of complex difference equation, and systems of complex difference equations, and also obtained many important results, see[11, 12, 13, 14, 15, 16, 17].
Let \( w \) be a non-constant meromorphic function of zero order, if meromorphic function \( g \) satisfies \( T(r, g) = o \{ T(r, w) \} \), for all \( r \) outside of a set of upper logarithmic density \( 0 \), i.e. outside of a set \( E \) such that \( \limsup_{r \to \infty} \frac{\log r}{\log T(r, w)} = 0 \). The complement of \( E \) has lower logarithmic density \( 1 \), then \( g \) is called small function of \( w \).

Let \( q_j \in \mathbb{C}^n \setminus \{0\}, \ j = 1, \ldots, n, w_i : \mathbb{C}^n \to \mathbb{P}^1, i = 1, 2, z = (z_1, \ldots, z_n) \in \mathbb{C}^n, I, J, T, J \) are four finite sets of multi-indices, complex partial \( q \)-difference polynomials \( \Omega_1(z, w_1, w_2), \Omega_2(z, w_1, w_2), \Omega_3(z, w_1, w_2), \Omega_4(z, w_1, w_2) \) can be expressed as

\[
\Omega_1(z, w_1, w_2) = \sum_{(i) \in I} a_{(i)}(z) \prod_{k=1}^{2} w_k^{i_{k}} (w_k(q_1z))^{i_{k1}} \ldots (w_k(q_nz))^{i_{kn_2}},
\]

\[
\Omega_2(z, w_1, w_2) = \sum_{(j) \in J} b_{(j)}(z) \prod_{k=1}^{2} w_k^{j_{k}} (w_k(q_1z))^{j_{k1}} \ldots (w_k(q_nz))^{j_{kn_2}},
\]

\[
\Omega_3(z, w_1, w_2) = \sum_{(i) \in I} c_{(i)}(z) \prod_{k=1}^{2} w_k^{i_{k}} (w_k(q_1z))^{i_{k1}} \ldots (w_k(q_nz))^{i_{kn_2}},
\]

\[
\Omega_4(z, w_1, w_2) = \sum_{(j) \in J} d_{(j)}(z) \prod_{k=1}^{2} w_k^{j_{k}} (w_k(q_1z))^{j_{k1}} \ldots (w_k(q_nz))^{j_{kn_2}},
\]

where coefficients \( \{a_{(i)}(z)\}, \{b_{(j)}(z)\}, \{c_{(i)}(z)\}, \{d_{(j)}(z)\} \) are small functions of \( w_1, w_2 \).

Let \( \Phi_1 = \frac{\Omega_1(z, w_1, w_2)}{\Omega_2(z, w_1, w_2)}, \Phi_2 = \frac{\Omega_3(z, w_1, w_2)}{\Omega_4(z, w_1, w_2)} \), for \( \Phi_1 \), we denote \( \lambda_{11} = \max \{\sum_{(i) \in I} i_{1i} \}, \lambda_{12} = \max \{\sum_{(i) \in I} j_{1i} \}, \lambda_{21} = \max \{\sum_{(j) \in J} j_{2i} \}, \lambda_{22} = \max \{\sum_{(j) \in J} j_{2i} \} \), \( \lambda_1 = \max \{\lambda_{11}, \lambda_{21} \}, \lambda_2 = \max \{\lambda_{12}, \lambda_{22} \} \). For \( \Phi_2 \), we denote similarly \( \Lambda_1, \Lambda_2 \).

We will investigate the existence of meromorphic solutions of complex partial \( q \)-difference equation of several variables (3.1) and systems of complex partial \( q \)-difference equations of several variables (3.2) and (3.3), where \( z = (z_1, \ldots, z_n) \in \mathbb{C}^n \).

\[
\sum_{j=1}^{n_2} w(q_jz) = R(z, w(z)) = \frac{a_0(z) + a_1(z)w(z) + \cdots + a_p(z)w^p(z)}{b_0(z) + b_1(z)w(z) + \cdots + b_q(z)w^q(z)},
\]

(3.1)

where \( q_1, \ldots, q_{n_2} \in \mathbb{C}^n \setminus \{0\}, R(z, w(z)) \) is irreducible rational function in \( w(z) \), \( a_0(z), \ldots, a_p(z), b_0(z), \ldots, b_q(z) \) are rational functions.

\[
\begin{cases}
\Omega_1(z, w_1, w_2) = R_1(z, w_1) = \frac{a_0(z) + a_1(z)w_1(z) + \cdots + a_{p_1}(z)w^{p_1}_1(z)}{b_0(z) + b_1(z)w_1(z) + \cdots + b_{q_1}(z)w^{q_1}_1(z)}, \\
\Omega_2(z, w_1, w_2) = R_2(z, w_2) = \frac{c_0(z) + c_1(z)w_2(z) + \cdots + c_{p_2}(z)w^{p_2}_2(z)}{d_0(z) + d_1(z)w_2(z) + \cdots + d_{q_2}(z)w^{q_2}_2(z)},
\end{cases}
\]

(3.2)

where coefficients \( \{a_{(i)}(z)\}, \{b_{(j)}(z)\} \) are small functions of \( w_1 \), \( \{c_{(i)}(z)\}, \{d_{(j)}(z)\} \) are small functions of \( w_2 \). \( a_{p_1}b_{q_1} \neq 0, c_{p_2}d_{q_2} \neq 0 \). The definition of \( \Omega_1(z, w_1, w_2) \) and \( \Omega_2(z, w_1, w_2) \) is as before.

\[
\begin{cases}
\Phi_1 = R_1(z, w_1, w_2), \\
\Phi_2 = R_2(z, w_1, w_2).
\end{cases}
\]

(3.3)
where \( R_j(j = 1, 2) \) are irreducible rational functions with the meromorphic coefficients.

**Definition 3.1.** Let \( w_1 \) and \( w_2 \) be meromorphic functions in \( \mathbb{C}^n \).

\[
S(r) = \sum T(r, a_{(i)}) + \sum T(r, b_{(j)}) + \sum T(r, c_{(j)}) + \sum T(r, d_{(j)}),
\]

where \( \sum T(r, d_{(j)}) \) means the sum of characteristic functions of all coefficients in \( R_j(j = 1, 2) \).

\( (w_1(z), w_2(z)) \) be a set of meromorphic solutions of (3.2) or (3.3). If one (Let be \( w_1(z) \)) of meromorphic solutions \( (w_1(z), w_2(z)) \) of (3.2) or (3.3) satisfies \( S(r) = o\{T(r, w_1)\} \), outside a possible exceptional set with finite logarithmic measure, then we say \( w_1(z) \) is admissible.

We will prove

**Theorem 3.1.** Let \( w \) be a meromorphic function in \( \mathbb{C}^n \). If the q-difference equation (3.1) admits a transcendental meromorphic solution of zero order, then

\[
\max\{p, q\} \leq n_2.
\]

**Remark 3.1.** If we replace the left side of (3.1) by \( \prod_{j=1}^{n_2} w(q_j z) \), then the same assertion that \( \max\{p, q\} \leq n_2 \) holds.

**Theorem 3.2.** Let \( w_1 \) and \( w_2 \) be meromorphic functions in \( \mathbb{C}^n \), and \( (w_1(z), w_2(z)) \) be a set of zero order meromorphic solution of (3.2). If

\[
\max\{p_1, q_1\} > \lambda_{11}, \max\{p_2, q_2\} > \lambda_{22},
\]

and both \( w_1 \) and \( w_2 \) are admissible, then

\[
\max\{p_1, q_1\} - \lambda_{11} \max\{p_2, q_2\} - \lambda_{22} \leq \lambda_{12} \lambda_{21}.
\]

**Example 3.1.** \( (w_1, w_2) = (z_1 z_2, \frac{1}{z_1 z_2}) \) is a set of zero order admissible meromorphic solution of the following system of complex partial q-difference equations

\[
\begin{align*}
w_1^2(-2z_1, -2z_2) &= \frac{1}{16w_1^2}, \\
w_2^2\left(\frac{4}{3}z_1, \frac{1}{3}z_2\right) &= \frac{1}{81w_2^2}.
\end{align*}
\]

Easily, we obtain

\[
\lambda_{11} = 0, \lambda_{22} = 0, \lambda_{12} = 2, \lambda_{21} = 2, \max\{p_1, q_1\} = 2, \max\{p_2, q_2\} = 2.
\]

Thus

\[
\max\{p_1, q_1\} - \lambda_{11} \max\{p_2, q_2\} - \lambda_{22} = 4 = \lambda_{12} \lambda_{21}.
\]

This example shows the upper bound in Theorem 3.2 can be reached.

**Example 3.2.** For a system of complex partial q-difference equations

\[
\begin{align*}
w_1^2(-2z_1, -2z_2)w_2\left(-\frac{1}{2}z_1, -\frac{1}{2}z_2\right) &= \frac{w_1^2 - \left(\frac{7}{5}z_1 z_2 - \frac{49}{10}\right)w_2^2 - \frac{45}{10}z_1 z_2 - \frac{65}{10}}{w_1^2 - 2w_1 - z_1^2 z_2^2 + 2}, \\
w_1\left(-2z_1, -2z_2\right)w_2^2\left(-\frac{1}{2}z_1, -\frac{1}{2}z_2\right) &= \frac{w_1^2 w_2^2 + \frac{1}{6z_1 z_2} w_2^2}{\frac{1}{z_1 z_2} w_2 - 3z_1 z_2 + 1}.
\end{align*}
\]

\( (w_1, w_2) = (z_1 z_2 + 1, z_1^2 z_2^2) \) is a set of non-admissible solutions.
Clearly, we know
\[ \lambda_{11} = 2, \lambda_{22} = 2, \lambda_{12} = 1, \lambda_{21} = 1, \max\{p_1, q_1\} = 4, \max\{p_2, q_2\} = 3. \]

Thus
\[ \max\{p_1, q_1\} - \lambda_{11} \mid \max\{p_2, q_2\} - \lambda_{22\}] = 2 > 1 = \lambda_{12} \lambda_{21}. \]

This example shows that we can not omit 'admissible' in Theorem 3.2.

**Theorem 3.3.** Let \( w_1 \) and \( w_2 \) be meromorphic functions in \( \mathbb{C}^n \). Let \( \{w_1, w_2\} \) be a set of zero order meromorphic solution of (3.2). If one of the following conditions is satisfied
1. \( \max\{p_1, q_1\} > \lambda_{11}, \ max\{p_2, q_2\} > \lambda_{22} \),

then both \( w_1 \) and \( w_2 \) are admissible or none of \( w_1 \) and \( w_2 \) is admissible.

**Theorem 3.4.** Let \( w_1 \) and \( w_2 \) be meromorphic functions in \( \mathbb{C}^n \). Let \( \{w_1, w_2\} \) be a set of zero order meromorphic solution of (3.3). If one of the following conditions is satisfied
1. \( p_1 > \lambda_1, q_2 > \lambda_2 \),
2. \( p_2 > \lambda_2, q_1 > \lambda_1 \),

then both \( w_1 \) and \( w_2 \) are admissible or none of \( w_1 \) and \( w_2 \) is admissible, where \( p_1 \) and \( p_2 \) are the highest degree of \( w_1 \) and \( w_2 \) in \( R_1(z, w_1, w_2) \), we denote similarly \( q_1, q_2 \) in \( R_2(z, w_1, w_2) \).

**Example 3.3.** For a system of complex partial \( q \)-difference equations
\[
\begin{aligned}
&w_1^2(-\frac{1}{2}z_1, -\frac{1}{2}z_2)w_2(\frac{1}{2}z_1, \frac{1}{2}z_2) = \\
&\frac{w_1(3z_1, 3z_2) + w_2(-\sqrt{3z_1}, -\sqrt{3z_2})}{5w_1^2w_2^2 + 3w_1^2w_2^2 - w_1^2w_2^2 + 2w_1w_2 + 4w_1w_2 - w_1^2 + 1} \\
&- \frac{1}{21}w_1^3w_2^3 + 3\sqrt{7w_1w_2^2} - 23z_1z_2w_1^2w_2^2 - 4w_1w_2 + 1 \\
\end{aligned}
\]

admits a non-admissible meromorphic solution \( \{w_1, w_2\} = \{-\frac{1}{z_1z_2^2}, \frac{1}{z_1z_2^2}\} \). Clearly, we obtain
\[ \lambda_1 = 2, \lambda_2 = 1, p_1 = 3, p_2 = 3, \ \lambda_1 = 3, \lambda_2 = 1, q_1 = 4, q_2 = 3. \]

In this case
\[ p_1 > \lambda_1, q_2 > \lambda_2, p_2 > \lambda_2, q_1 > \lambda_1. \]

This example shows that Theorem 3.4 holds.

To prove theorems, we need some lemmas as follows.

**Lemma 3.1.** Let \( R(z, w(z)) = a_0(z) + a_1(z)w(z) + \cdots + a_p(z)w^p(z) \) be an irreducible rational function in \( w(z) \) with the meromorphic coefficients \( \{a_i(z)\} \) and \( \{b_j(z)\} \). If \( w(z) \) is a meromorphic function in \( \mathbb{C}^n \), then
\[ T(r, R(z, w)) = \max\{p', q'\}T(r, w) + O\{\sum T(r, a_i) + \sum T(r, b_j)\}. \]

**Lemma 3.2.** Let \( w_1 \) and \( w_2 \) be non-constant meromorphic functions of zero order in \( \mathbb{C}^n \),
\(q_i \in \mathbb{C}^n \setminus \{0\}, \ i = 1, \ldots, n_2. \) If
\[
\Omega_1(z, w_1, w_2) = \sum_{(i) \in I} a_{(i)}(z) \prod_{k=1}^{2} w_k^{i_k} (w_k(q_1 z))^i_1 \cdots (w_k(q_n z))^i_n,
\]
\(\{a_{(i)}(z)\}\) is a small function of \(w_1\) and \(w_2.\) \(\lambda_{1k} = \max\{\sum_{i=0}^{n_2} i_k\}\) \((k = 1, 2),\) then
\[
T(r, \Omega_1(z, w_1, w_2)) \leq \lambda_{11} T(r, w_1) + \lambda_{12} T(r, w_2) + S(r, w_1) + S(r, w_2) + S(r).
\]

**Proof** It is easy to prove by Theorem B.

As the proof of Theorem 2.1 in [18], we have

**Lemma 3.3.** Let \(w_1\) and \(w_2\) be nonconstant meromorphic functions in \(\mathbb{C}^n.\) If
\[
\lim_{r \to \infty, r \not\in I_1} \sup_{r \leq r_1} \frac{S(r)}{T(r, w_1)} = 0, \ T(r, w_2) = O\{S(r)\} \ (r \not\in I_2),
\]
then
\[
\lim_{r \to \infty, r \not\in I_1 \cup I_2} \sup_{r \leq r_1} \frac{T(r, w_2)}{T(r, w_1)} = 0,
\]
where \(I_1, I_2\) are both exceptional sets with upper logarithmic density 0.

**Lemma 3.4.** Let \(w_1\) and \(w_2\) be non-constant meromorphic functions of zero order in \(\mathbb{C}^n,\)
\(q_i \in \mathbb{C}^n \setminus \{0\}, \ i = 1, \ldots, n_2.\) Let \(\Phi_1 = \frac{\Omega_1(z, w_1, w_2)}{\Omega_2(z, w_1, w_2)}, \ \{a_{(i)}(z)\}, \ \{b_{(j)}(z)\}\) are both small functions of \(w_1\) and \(w_2.\) If
\[
\lambda_1 = \max\{\lambda_{11}, \lambda_{21}\}, \lambda_2 = \max\{\lambda_{12}, \lambda_{22}\},
\]
then
\[
T(r, \Phi_1) \leq \lambda_1 T(r, w_1) + \lambda_2 T(r, w_2) + S(r, w_1) + S(r, w_2).
\]

**Proof** Let \(\mathbb{C}^n < r \geq \{z = (z_1, \ldots, z_n) \in \mathbb{C}^n : |z_1|^2 + \cdots + |z_n|^2 = r^2\}.\)

Firstly, we estimate \(m(r, \Phi_1).\) Set
\[
u(z) = \max\{\Omega_1(z, w_1, w_2), |\Omega_2(z, w_1, w_2)|\},
\]
we have
\[
\log^+ |\Phi_1| = \log \nu(z) - \log |\Omega_2(z, w_1, w_2)|,
\]
thus
\[
\int_{\mathbb{C}^n < r} \log^+ |\Phi_1| \sigma_n = \int_{\mathbb{C}^n < r} \log \nu(z) \sigma_n - \int_{\mathbb{C}^n < r} \log |\Omega_2(z, w_1, w_2)| \sigma_n.
\]
As the proof of Lemma 3.3 in [18], and using Theorem A and Theorem B, we have
\[
T(r, \Phi_1) \leq \lambda_1 T(r, w_1) + \lambda_2 T(r, w_2) + S(r, w_1) + S(r, w_2).
\]
This completes the proof of Lemma 3.4.

**Proof of Theorem 3.1** Let \(w\) be a meromorphic function in \(\mathbb{C}^n,\) and \(w(z)\) be a transcendental meromorphic solution of zero order of (3.1). It follows from Lemma 3.1 and Theorem B
Using Lemma 3.3, we get
\[
\max\{p, q\} T(r, w(z)) = T(r, R(z, w)) + S(r, w)
\]
\[
= T(r, \sum_{j=1}^{n_2} w(q_jz)) + S(r, w)
\]
\[
\leq n_2 T(r, w) + S(r, w).
\]
Thus, we have
\[
\max\{p, q\} \leq n_2.
\]
This completes the proof of Theorem 3.1.

**Proof of Theorem 3.2** Let \(w_1\) and \(w_2\) be meromorphic functions in \(\mathbb{C}^n\). Let \((w_1, w_2)\) be a set of admissible meromorphic function of (3.2). From the first and the second equation of (3.2), and also using Lemma 3.1 and Lemma 3.2, we obtain
\[
\max\{p_1, q_1\} T(r, w_1) \leq \lambda_{11} T(r, w_1) + \lambda_{12} T(r, w_2) + S(r, w_1) + S(r, w_2) + S(r).
\]
(3.4)
\[
\max\{p_2, q_2\} T(r, w_2) \leq \lambda_{21} T(r, w_1) + \lambda_{22} T(r, w_2) + S(r, w_1) + S(r, w_2) + S(r).
\]
(3.5)
By (3.4) and (3.5), we have
\[
[\max\{p_1, q_1\} - \lambda_{11} + o(1)] T(r, w_1) \leq (\lambda_{12} + o(1)) T(r, w_2).
\]
(3.6)
\[
[\max\{p_2, q_2\} - \lambda_{22} + o(1)] T(r, w_2) \leq (\lambda_{21} + o(1)) T(r, w_1).
\]
(3.7)
Combining (3.6) and (3.7), we obtain
\[
[\max\{p_1, q_1\} - \lambda_{11}] \max\{p_2, q_2\} - \lambda_{22} \leq \lambda_{12} \lambda_{21}.
\]
This completes the proof of Theorem 3.2.

**Proof of Theorem 3.3** Let \(w_1\) and \(w_2\) be nonconstant meromorphic functions of zero order in \(\mathbb{C}^n\). It follows from Lemma 3.1 and Lemma 3.2 that
\[
\max\{p_1, q_1\} T(r, w_1) \leq \lambda_{11} T(r, w_1) + \lambda_{12} T(r, w_2) + S(r, w_1) + S(r, w_2) + S(r).
\]
(3.8)
\[
\max\{p_2, q_2\} T(r, w_2) \leq \lambda_{21} T(r, w_1) + \lambda_{22} T(r, w_2) + S(r, w_1) + S(r, w_2) + S(r).
\]
(3.9)
If \(w_1\) is admissible and \(w_2\) is non-admissible, then the inequality (3.8) becomes
\[
\max\{p_1, q_1\} \leq \lambda_{11} + (\lambda_{12} + o(1)) \frac{T(r, w_2)}{T(r, w_1)} + \frac{S(r)}{T(r, w_1)},
\]
using Lemma 3.3, we get
\[
\max\{p_1, q_1\} \leq \lambda_{11},
\]
outside of a set with upper logarithmic density 0. It is in contradiction with the condition (i).

If \(w_2\) is admissible and \(w_1\) is non-admissible, then the inequality (3.9) becomes
\[
\max\{p_2, q_2\} \leq \lambda_{22} + (\lambda_{21} + o(1)) \frac{T(r, w_1)}{T(r, w_2)} + \frac{S(r)}{T(r, w_2)},
\]
using Lemma 3.3, we get
\[
\max\{p_2, q_2\} \leq \lambda_{22},
\]
outside of a set with upper logarithmic density 0. It is in contradiction with the condition (ii).

Thus both \(w_1\) and \(w_2\) are admissible or none of \(w_1\) and \(w_2\) is admissible.

This proves Theorem 3.3.

**Proof of Theorem 3.4** Let \(w_1\) and \(w_2\) be meromorphic functions in \(\mathbb{C}^n\). Let \((w_1, w_2)\) be
a zero order meromorphic solution of (3.3). Using Lemma 3.1 and Lemma 3.4, we obtain

\[ p_1 T(r, w_1) + O \{ T(r, w_2) \} \leq \lambda_1 T(r, w_1) + \lambda_2 T(r, w_2) + S(r, w_1) + S(r, w_2) + S(r). \]  

(3.10)

\[ p_2 T(r, w_2) + O \{ T(r, w_1) \} \leq \lambda_1 T(r, w_1) + \lambda_2 T(r, w_2) + S(r, w_1) + S(r, w_2) + S(r). \]  

(3.11)

\[ q_1 T(r, w_1) + O \{ T(r, w_2) \} \leq \lambda_1 T(r, w_1) + \lambda_2 T(r, w_2) + S(r, w_1) + S(r, w_2) + S(r). \]  

(3.12)

\[ q_2 T(r, w_2) + O \{ T(r, w_1) \} \leq \lambda_1 T(r, w_1) + \lambda_2 T(r, w_2) + S(r, w_1) + S(r, w_2) + S(r). \]  

(3.13)

If \( w_1 \) is admissible and \( w_2 \) is non-admissible, then the inequality (3.10) becomes

\[ p_1 + O \{ T(r, w_2) \} \leq \lambda_1 + (\lambda_2 + o(1)) \frac{T(r, w_2)}{T(r, w_1)} + \frac{S(r)}{T(r, w_1)}. \]

Using Lemma 3.3, we get

\[ p_1 \leq \lambda_1, \]

outside of a set with upper logarithmic density 0. It is in contradiction with the first inequality of (i).

If \( w_2 \) is admissible and \( w_1 \) is non-admissible, then the inequality (3.13) becomes

\[ q_2 + O \{ T(r, w_1) \} \leq \lambda_2 + (\lambda_1 + o(1)) \frac{T(r, w_1)}{T(r, w_2)} + \frac{S(r)}{T(r, w_2)}. \]

Using Lemma 3.3, we get

\[ q_2 \leq \lambda_2, \]

outside of a set with upper logarithmic density 0. It is in contradiction with the second inequality of (i).

Similarly, we can prove for conditions (ii).

Thus both \( w_1 \) and \( w_2 \) are admissible or none of \( w_1 \) and \( w_2 \) is admissible.

This completes the proof of Theorem 3.4.

**Competing interests**

The authors declare that they have no competing interests.

**Author’s contributions**

All authors drafted the manuscript, read and approved the final manuscript.

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**References**


Y. W

Some results for meromorphic functions of several variables


Nonstationary refinable functions based on generalized Bernstern polynomials

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Abstract In this paper, we introduce a new family of nonstationary refinable functions from Generalized Bernstein Polynomials, which include a class of nonstationary refinable functions generated from the family of masks for the pseudo splines of type II (see [17]). Furthermore, a proof of the convergence of nonstationary cascade algorithms associated with the new masks is completed. We then construct symmetric compacted supported nonstationary $C^\infty$ tight wavelet frames in $L_2(\mathbb{R})$ with the spectral frame approximation order.

Keywords Nonstationary tight wavelet frames; Nonstationary refinable functions; Nonstationary cascade algorithms; Generalized Bernstein Polynomials; Spectral frame approximation order.

Mathematics Subject Classification (2000) 42C40 · 41A15 · 46B15.

1 Introduction

In frame systems, because tight wavelet frames (in the stationary case) can not satisfy compactly supported $C^\infty$ properties, the nonstationary case was considered to obtain $C^\infty$ tight wavelet frames with compacted support. Recently, the development of nonstationary tight wavelet frames has attracted a considerable amount of attention.

In 2008, Han and Shen [17] obtained symmetric compactly supported $C^\infty$ tight wavelet frames in $L_2(\mathbb{R})$ with the spectral frame approximation order based on pseudo-splines of type II. In 2009, compactly supported nonstationary $C^\infty$ tight wavelet frames in $L_2(\mathbb{R}^s)$ with the spectral frame approximation order from pseudo box splines were constructed in [22]. Li and
Shen [22] generalized univariate pseudo-splines to the multivariate setting and got a new class of refinable functions named pseudo box splines. Next, in [18] and [23], the analysis of characterization of nonstationary tight wavelet frames in Sobolev spaces was given. Han and Shen [18] characterized Sobolev spaces of an arbitrary order of smoothness using nonstationary tight wavelet frames for \( L^2(\mathbb{R}^d) \). Also, approximation order of nonstationary tight wavelet frames in Sobolev spaces was obtained in [23]. Recently, the nonstationary subdivision scheme, which nonstationary cascade algorithms is closely related to, was studied in [2–10, 12, 15, 21, 24, 26]. In particular, in [14] and [20], the properties of nonstationary subdivision scheme were performed. Daniel et al. [14] and Jeonga et al. [20] showed \( C^2 \) approximating and Hölder regularities of nonstationary subdivision scheme, respectively.

This paper is concerned with the study of symmetric \( C^\infty \) nonstationary tight wavelet frames in \( L^2(\mathbb{R}) \) with compacted support and the spectral frame approximation order, which generalize nonstationary tight wavelet frames from pseudo-splines of type II in [17]. We discover a new extensive function based on Generalized Bernstein polynomials [1]. Furthermore, existence of \( L^2 \)-solutions of nonstationary refinable functions from the new extensive function is implemented. At last, we prove the convergence of nonstationary cascade algorithms of the new family of nonstationary refinable functions.

The remainder of this paper is organized as follows: Section 2 collects some notations. Section 3 elaborates on existence of \( L^2 \)-solutions of nonstationary refinable functions. Section 4 implements convergence of nonstationary cascade algorithms. Section 5 constructs symmetric \( C^\infty \) nonstationary tight wavelet frames in \( L^2(\mathbb{R}) \) with compacted support and the spectral frame approximation order. Section 6 gives the conclusion.

2 Preliminaries

For the convenience of the readers, we review some definitions about nonstationary refinable functions in this section.

Generalized Bernstein polynomials [1] are defined as

\[
S_k^{(n)}(t) = \binom{n}{k} \frac{t(t + \alpha) \cdots (t + [k - 1] \alpha)(1 - t)(1 - t + \alpha) \cdots (1 - t + [n - k - 1] \alpha)}{(1 + \alpha)(1 + 2\alpha) \cdots (1 + [n - 1] \alpha)},
\]

where \( \alpha \geq 0 \). We apply (2.1) to marks of new refinable functions by substituting \( t = \sin^2(\omega_2) \), \( n = m + l \) in (2.1) and the summation of \( l + 1 \) terms of them as follows:

\[
\tau_{0,j}^{m,l,\alpha}(\omega) := \sum_{k=0}^{l} (m + k) \left( \prod_{i=0}^{k-1} (\sin^2(\omega_2) + i\alpha) \prod_{i=0}^{m+l-k-1} (\cos^2(\omega_2) + i\alpha) \right) / \prod_{i=1}^{m+l-1} (1 + i\alpha).
\]

Let \( \tau_{0,j}^{m,l,\alpha}(\omega) = \tau_{0,j}^{m,j,\alpha}(\omega) (j \in \mathbb{N}) \) be defined in (2.2), we obtain

\[
\tau_{0,j}^{m,l,\alpha}(\omega) := \sum_{k=0}^{l} (m + \sum_{i=k}^{l} j_i) \left( \prod_{i=0}^{k-1} (\sin^2(\omega_2) + i\alpha_j) \prod_{i=0}^{m+j+l-k-1} (\cos^2(\omega_2) + i\alpha_j) \right) / \prod_{i=1}^{m+j+l-1} (1 + i\alpha_j).
\]
where two positive integers $l_j$, $m_j$ and $\alpha_j$ ($j \in \mathbb{N}$) satisfy $l_j < m_j - 5$, $\sum_{j=1}^{\infty} 2^{-j} m_j < \infty$, $\lim_{j \to \infty} m_j = \infty$ and $0 \leq \alpha_j < \frac{1}{3(m_j + l_j) - 7}$.

A class of $2\pi$-periodic trigonometric polynomials $\hat{a}_j$, $j \in \mathbb{N}$, and their associated nonstationary refinable functions $\hat{\phi}_{j-1}$, $j \in \mathbb{N}$, defined by

$$
\hat{\phi}_{j-1}(\omega) := \hat{\phi}_j(\omega/2) \hat{\phi}_j(\omega/2) = \prod_{n=1}^{\infty} \hat{a}_{n+j-1}(2^{-n} \omega) \quad \omega \in \mathbb{R}, j \in \mathbb{N},
$$

(2.4)

where the $2\pi$-periodic trigonometric polynomials $\hat{a}_j$, $j \in \mathbb{N}$, are called refinement masks. Here the Fourier transform $\hat{f}$ of a function $f \in L_1(\mathbb{R})$ is defined to be $\hat{f}(\omega) := \int_{\mathbb{R}} f(t) e^{-i\omega t} dt$ and can be naturally extended to square integrable functions.

The notation $\mathbb{T}$ was introduced in [25], which is defined by

$$
\mathbb{T} := \mathbb{R}/[2\pi \mathbb{Z}].
$$

Denote deg($\hat{a}$) the smallest nonnegative integer such that its Fourier coefficients of $\hat{a}$ vanish outside $[-\text{deg}(\hat{a}), \text{deg}(\hat{a})]$. deg($\hat{a}$) here is the minimal integer $k$ such that $[-k, k]$ contains the support of the Fourier coefficients of both $\hat{a}$ and $\hat{a}(-\cdot)$, which was introduced in [17].

In the following, we will adopt some of the notations from [19]. The transition operator $T_\hat{a}$ for $2\pi$-periodic functions $\hat{a}$ and $f$ can be defined as

$$
[T_\hat{a} f](\omega) := |\hat{a}(\omega/2)|^2 f(\omega/2) + |\hat{a}(\omega/2 + \pi)|^2 f(\omega/2 + \pi), \quad \omega \in \mathbb{R}.
$$

For $\tau \in \mathbb{R}$, a quantity is defined by

$$
\rho_\tau(\hat{a}, \infty) := \limsup_{n \to \infty} \left\| T_\hat{a}^{\tau} \left( \left| \sin \left( \frac{\omega}{2} \right) \right| \right)^n \right\|_{L_\infty(\mathbb{T})}^{1/n}.
$$

The notation $\rho(\hat{a})$ is defined by

$$
\rho(\hat{a}) := \inf \{ \rho_\tau(\hat{a}, \infty) : |\hat{a}(\omega + \pi)|^2 |\sin(\omega/2)|^\tau \in L_\infty(\mathbb{T}) \text{ and } \tau \geq 0 \}.
$$

A function $f \in W_2^r(\mathbb{R})$ if it satisfies

$$
\|f\|_{W_2^r(\mathbb{R})} := \int_{\mathbb{R}} (1 + |\omega|^{2r}) |f(\omega)|^2 d\omega < \infty.
$$

As [17], let $\{\hat{a}_j\}_{j=1}^\infty$ be a sequence of $2\pi$-periodic measurable functions. Define $\{f_n\}_{j=1}^\infty$ by

$$
\hat{f}_n(\omega) := \chi_{[-\pi, \pi]}(2^{-n} \omega) \prod_{j=1}^{n} \hat{a}_j(2^{-n} \omega), \omega \in \mathbb{R}, n \in \mathbb{N},
$$

(2.5)

where $\chi_{[-\pi, \pi]}$ denotes the characteristic function of the interval $[-\pi, \pi]$. This can be understood as a representation of the nonstationary cascade algorithm associated with the masks $\{\hat{a}_j\}_{j=1}^\infty$ in the frequency domain. For a sequence of masks $\{\hat{a}_j\}_{j=1}^\infty$ and an initial function $f \in W_2^r(\mathbb{R})$, we say that the (nonstationary) cascade algorithm associated with masks $\{\hat{a}_j\}_{j=1}^\infty$ and an initial
function $f$ converges in the Sobolev space $W_2^r(\mathbb{R})$, if $f_n \in W_2^r(\mathbb{R})$ for all $n \in \mathbb{N}$ and the sequence $\{f_n\}_{n=1}^\infty$ is convergent in $W_2^r(\mathbb{R})$.

Denote $\rho(\hat{a})$ the spectral radius of the square matrix $(c_{2j-k})_{-K \leq j, k \leq K}$ and define $\nu_2(\hat{a}) := -1/2 - \log_2 \sqrt{\rho(\hat{a})}$. It is known ([16], Theorem 4.3 and Proposition 7.2) and ([19], Theorem 2.1) that the stationary cascade algorithm associated with a $2\pi$-periodic trigonometric polynomial mask $\hat{a}$ converges in $f \in W_2^r(\mathbb{R})$ if and only if $\nu_2(\hat{a}) > \nu$.

For a sequence $\{\phi_n\}_{n=0}^\infty$ of functions in $L_2(\mathbb{R})$, we define the linear operators $P_n(f), n \in \mathbb{N}_0$, by

$$P_n(f) := \sum_{k \in \mathbb{Z}} (f, \phi_{n,n,k}) \phi_{n,n,k}, f \in L_2(\mathbb{R}) \text{ with } \phi_{n,n,k} := 2^{n/2} \phi_n(2^n \cdot -k). \quad (2.6)$$

Wavelet functions $\psi_{j-1}^\ell, j \in \mathbb{N}$ and $\ell \in \{1, \cdots, J_j\}$, are obtained from $\phi_j$ by

$$\hat{\psi}_{j-1}^\ell(\omega) := \hat{b}_j^\ell(\omega/2) \hat{\phi}_j(\omega/2), \quad \ell \in \{1, \cdots, J_j\}, \quad (2.7)$$

where $J_j$ are positive integers and each $b_j^\ell, \ell = 1, \cdots, J_j$, is called a (high-pass) wavelet mask. Denote $N_0 := \mathbb{N} \bigcup \{0\}$. We say that $\{\phi_n\} \bigcup \{\psi_j^\ell : j \in N_0, \ell = 1, \cdots, J_{j+1}\}$ generates a nonstationary tight wavelet frame in $L_2(\mathbb{R})$ if

$$\{\phi_0(-k) : k \in \mathbb{Z}\} \bigcup \{\psi_j^\ell : j \in N_0, \ell = 1, \cdots, J_{j+1}\} \quad (2.8)$$

is a tight frame of $L_2(\mathbb{R})$.

Finally, we note that the $2\pi$-periodic trigonometric polynomial wavelet masks $\hat{b}_j^\ell, j \in \mathbb{N}$ and $\ell \in \{1, \cdots, \gamma\}$, can be constructed from the masks $\hat{a}_j$ by many ways provided that the refinement masks $\hat{a}_j, j \in \mathbb{N}$, satisfy $|\hat{a}_j(\omega)|^2 + |\hat{a}_j(\omega + \pi)|^2 \leq 1$, a.e. $\omega \in \mathbb{R}$. Define

$$\begin{align*}
\hat{b}_j^1(\omega) &:= e^{-i\omega} \hat{a}_j(\omega + \pi), \\
\hat{b}_j^2(\omega) &:= 2^{-1}[A_j(\omega) + e^{-i\omega} \overline{A}_j(\omega)], \\
\hat{b}_j^3(\omega) &:= 2^{-1}[A_j(\omega) + e^{-i\omega} \overline{A}_j(\omega)],
\end{align*} \quad (2.9)$$

where $A_j$ is a $\pi$-periodic trigonometric polynomial with real coefficients such that

$$|A_j(\omega)|^2 = 1 - |\hat{a}_j(\omega)|^2 - |\hat{a}_j(\omega + \pi)|^2.$$

Then, $\hat{a}_j, \hat{b}_j^1, \hat{b}_j^2$ and $\hat{b}_j^3, j \in \mathbb{N}$, satisfy

$$|\hat{a}_j(\omega)|^2 + \sum_{\ell=1}^{J_j} |\hat{b}_j^\ell(\omega)|^2 = 1 \quad \text{and} \quad \hat{a}_j(\omega)\overline{\hat{a}_j(\omega + \pi)} + \sum_{\ell=1}^{J_j} \hat{b}_j^\ell(\omega)\overline{\hat{b}_j^\ell(\omega + \pi)} = 0, \quad (2.10)$$

with $J = 3$. Thus, the wavelet system in (2.8) is a compactly supported tight wavelet frame in $L_2(\mathbb{R})$ (see, [17], Theorem 1.1). Furthermore, the corresponding wavelets defined by (2.7) using masks in (2.9) are symmetric or antisymmetric whenever $\phi_j$ is symmetric.
3 Existence of $L_2$-solutions of nonstationary refinable functions

In this section, demonstration of the existence of $L_2$-solutions of nonstationary refinable functions is given. For notational simplicity, we will introduce the following two definitions:

$$B_{k,j}(\omega) := \left( \prod_{i=0}^{k-1} \left( \sin^2 \left( \frac{\omega}{2} \right) + i\alpha_j \right) \prod_{i=1}^{m_j+l_j-k-1} \left( \cos^2 \left( \frac{\omega}{2} \right) + i\alpha_j \right) \right) / \prod_{i=1}^{m_j+l_j-1} \left( 1 + i\alpha_j \right), j \in \mathbb{N}.$$  

$$T_{0,j}(\omega) := \sum_{k=0}^{l_j} \left( \prod_{i=0}^{k-1} \left( \sin^2 \left( \frac{\omega}{2} \right) + i\alpha_j \right) \prod_{i=1}^{m_j+l_j-k-1} \left( \cos^2 \left( \frac{\omega}{2} \right) + i\alpha_j \right) \right) / \prod_{i=1}^{m_j+l_j-1} \left( 1 + i\alpha_j \right), j \in \mathbb{N}.$$  

Two lemmas about the relations of the quantities $\rho_\tau(T_{0,j}^{m_{1,j}}(\omega), \infty), j \in \mathbb{N}$ associated with masks (2.3) will be provided in the following.

Lemma 3.1 ([19, Theorem 4.1]) Let $\hat{a}$ be a $2\pi$-periodic measurable function such that $|\hat{a}|^2 \in C^0(\mathbb{T})$ with $|\hat{a}|^2(0) \neq 0$ and $\beta > 0$. If $|\hat{a}(\omega)|^2 = |1 + e^{-i\omega}[2\tau|\hat{A}(\omega)|]^2$ a.e. $\omega \in \mathbb{R}$ for some $\tau \geq 0$ such that $\hat{A}(\omega) \in L^\infty(\mathbb{T})$, then

$$\rho_{2\pi}(\hat{a}, \infty) = \inf_{n \in \mathbb{N}} \|T_n^{\hat{a}}\|_{L^\infty(\mathbb{T})}^\frac{1}{\pi} = \lim_{n \to \infty} \|T_n^{\hat{a}}\|_{L^\infty(\mathbb{T})}^\frac{1}{\pi} = \rho_0(\hat{A}, \infty).$$

Lemma 3.2 ([19, Theorem 4.3]) Let $\hat{a}$ and $\hat{c}$ be $2\pi$-periodic measurable functions such that

$$|\hat{a}(\omega)| \leq |\hat{c}(\omega)|$$

for almost every $\omega \in \mathbb{R}$. Then

$$\rho_\tau(\hat{a}, \infty) \leq \rho_\tau(\hat{c}, \infty), \quad \tau \in \mathbb{R}.$$  

The following two lemmas are necessary for proving existence of $L_2$-solutions of nonstationary refinable functions.

Lemma 3.3 ([17, Lemma 2.1]) Let $\hat{a}_j, j \in \mathbb{N}$ be a $2\pi$-periodic trigonometric polynomials such that $\sup_{j \in \mathbb{N}} \|\hat{a}_j\|_{L^\infty(\mathbb{R})} < \infty$. If $\sum_{j=1}^{\infty} 2^{-j} \deg(\hat{a}_j) < \infty$ holds and $\sum_{j=1}^{\infty} |\hat{a}_j(0)| - 1 < \infty$, then the infinite product (2.4) converges uniformly on every compact set of $\mathbb{R}$ and all $\phi_j, j \in \mathbb{N}_0$, in (2.4) are well-defined compactly supported tempered distributions.

Lemma 3.4 ([17, Lemma 2.2]) Let $\hat{a}_j, j \in \mathbb{N}$, be $2\pi$-periodic measurable functions satisfying $|\hat{a}_j(\omega)|^2 + |\hat{a}_j(\omega + \pi)|^2 \leq 1, a.e. \omega \in \mathbb{R}$ for each $j \in \mathbb{N}$. Assume that, for every $j \in \mathbb{N}_0$, $\hat{\phi}_j(\omega) := \lim_{N \to \infty} \prod_{n=1}^{N} a_{\pi n+j}(2^{-n}\omega) \in \mathbb{R}$ is well defined for almost every $\omega \in \mathbb{R}$; that is, the infinite product in (2.4) exists for almost every point in $\mathbb{R}$. Then $[\hat{\phi}_j, \hat{\phi}_j](\omega) := \sum_{k \in \mathbb{Z}} |\hat{\phi}_j(\omega + 2\pi k)|^2 \leq 1, a.e. \omega \in \mathbb{R} \forall j \in \mathbb{N}_0$ holds and consequently, $\hat{\phi}_j \in L^2(\mathbb{R})$ with $\|\hat{\phi}_j\|_{L^2(\mathbb{R})} \leq 1$ for every $j \in \mathbb{N}_0$.

A useful condition of establishing existence of $L_2$-solutions of nonstationary refinable functions is described in the following lemma.
Lemma 3.5 For two positive integers \( l_j, m_j, l_j < m_j - 5, j \in \mathbb{N} \), if
\[
0 \leq \alpha_j < \frac{1}{3(m_j + l_j) - 7} \quad (j \in \mathbb{N}),
\]
then
\[
\max_{\omega \in T} B_{k,j}(\omega) \leq \left( \frac{1}{2} \right)^{m_j+l_j-1}, \quad k = 1, 2, \ldots, l_j,
\]
(3.2)

Proof. For \( j \in \mathbb{N}, k = 1, 2, \ldots, l_j \), it is obvious that
\[
B_{k,j}(\omega) = \frac{\cos^2\left(\frac{\omega}{2}\right) + (m_j + l_j - 1 - j)\alpha_j}{\sin^2\left(\frac{\omega}{2}\right) + j\alpha_j} B_{k+1,j}(\omega).
\]

We claim that
\[
\frac{B_{k,j}(\omega)}{B_{k+1,j}(\omega)} = \frac{\cos^2\left(\frac{\omega}{2}\right) + (m_j + l_j - 1 - j)\alpha_j}{\sin^2\left(\frac{\omega}{2}\right) + j\alpha_j} > 1.
\]
(3.3)
Since \( l_j < m_j - 5 \), for \( k = 1, 2, \ldots, l_j \), it holds that
\[
k < m_j + l_j - 1 - k.
\]
(3.4)

There are two cases to consider:

Case I: Suppose that \( \cos(\omega) \geq 0 \). By (3.1) and (3.4), it is easy to see that
\[
\alpha_j > 0 > \frac{-\cos(\omega)}{m_j + l_j - 1 - 2k}.
\]
Then
\[
\cos^2\left(\frac{\omega}{2}\right) + (m_j + l_j - 1 - k)\alpha_j > \sin^2\left(\frac{\omega}{2}\right) + k\alpha_j.
\]
(3.5)
This implies Condition (3.3).

Case II: Suppose that \( \cos(\omega) < 0 \). Note that since
\[
\frac{(2^{2l_j} - 2^{-1})(m_j - 1 - l_j) - l_j}{l_j(m_j - 1 - l_j)} > \frac{0.5(m_j - 1 - l_j) - l_j}{l_j(m_j - 1 - l_j)} > 0,
\]
we can obtain that
\[
\frac{2^{m_j + l_j - 1} - 2^{-1}}{l_j} - \frac{1}{m_j - l_j - 1} = \frac{(2^{m_j + l_j - 1} - 2^{-1})(m_j - 1 - l_j) - l_j}{l_j(m_j - 1 - l_j)} > \frac{(2^{2l_j} - 2^{-1})(m_j - 1 - l_j) - l_j}{l_j(m_j - 1 - l_j)} > 0.
\]
By (3.1), then
\[
\alpha_j \geq \frac{2^{m_j + l_j - 1} - 2^{-1}}{l_j} > \frac{1}{m_j - l_j - 1} = \frac{1}{m_j + l_j - 1 - 2l_j} \geq \frac{|\cos(\omega)|}{m_j + l_j - 1 - 2k} = \frac{-\cos(\omega)}{m_j + l_j - 1 - 2k},
\]
for \( k = 1, 2, \ldots, l_j \). Then (3.5) holds. This concludes the claim (3.3).

By using (3.1), one gets
\[
(4(m_j + l_j - 2) - (m_j + l_j - 1))\alpha_j < \frac{4(m_j + l_j - 2) - (m_j + l_j - 1)}{3(m_j + l_j) - 7} = 1.
\]
Then
\[
\frac{(m_j + l_j - 2)\alpha_j}{(1 + \alpha_j)(1 + (m_j + l_j - 1)\alpha_j)} < \frac{(m_j + l_j - 2)\alpha_j}{1 + (m_j + l_j - 1)\alpha_j} < \frac{1}{4},
\]
(3.6)
Since \( l_j < m_j - 5 \), we have

\[
(3(m_j + l_j) - 7) - (m_j + l_j - 4) = 2m_j + 2l_j - 3 > 0.
\]

Then

\[
\frac{1}{3(m_j + l_j) - 7} < \frac{1}{m_j + l_j - 4}.
\]

Thus

\[
(2(m_j + l_j - 3) - (m_j + l_j - 2))\alpha_j < \frac{2(m_j + l_j - 3) - (m_j + l_j - 2)}{m_j + l_j - 4} = 1.
\]

Similarly, one has

\[
\frac{(m_j + l_j - 3)\alpha_j}{1 + (m_j + l_j - 2)\alpha_j} < \frac{1}{2}.
\]

(3.7)

For any \( x \), Notice that

\[
\left( \frac{x}{1 + (1 + x)^2} \right)' > 0
\]

and \( B_{1,j}(\omega) \) which is a continuous function on \([-\pi, \pi]\) and is differentiable on \((-\pi, \pi)\), has the maximum value at \( \omega = \pi \). The reason as follow:

The equation \([B_{1,j}(\omega)]'' = 0\) has three zeros, at \( \omega = 0, \pm \pi \). Since \([B_{1,j}(\omega)]'' > 0\), \( B_{1,j}(0) \) is the minimum of \( B_{1,j}(\omega) \) on \([-\pi, \pi]\). Thus \( B_{1,j}(\pm \pi) \) is the maximum of \( B_{1,j}(\omega) \) on \([-\pi, \pi]\).

Therefore, applying (3.3), (3.6), (3.7), (3.8) and

\[
B_{1,j}(\omega) = \left( \sin^2 \left( \frac{\omega m_j + l_j - 2}{2} \right) \prod_{i=1}^{m_j + l_j - 2} \left( \cos^2 \left( \frac{\omega}{2} \right) + i\alpha_j \right) \right) / \prod_{i=1}^{m_j + l_j - 1} (1 + i\alpha_j)
\]

\[
\leq \prod_{i=1}^{m_j + l_j - 2} \frac{i\alpha_j}{1 + (i + 1)\alpha_j} \cdot \frac{(m_j + l_j - 3)\alpha_j}{(1 + \alpha_j)(1 + (m_j + l_j - 1)\alpha_j)}
\]

\[
\leq \left( \frac{(m_j + l_j - 3)\alpha_j}{1 + (m_j + l_j - 2)\alpha_j} \right)^{m_j + l_j - 3} \cdot \frac{1}{4}
\]

\[
= \left( \frac{1}{2} \right)^{m_j + l_j - 1},
\]

we get the inequality (3.2). \( \Box \)

**Theorem 3.1** Let \( \tau_{0,j}^{m,l,\alpha}(\omega) \) be the mark (2.3), which are defined in (2.4), then the infinite product in (2.4) converges uniformly on every compact set of \( \mathbb{R} \).

**Proof.** Since \( \tau_{0,j}^{m,l,\alpha}(\omega) = \tau_{0,j}^{m,l,\alpha}(\omega + 2\pi), j \in \mathbb{N} \), we obtain \( \tau_{0,j}^{m,l,\alpha}(\omega) \) are 2\( \pi \)-periodic trigono-
metric polynomials. Applying Lemma 3.5, one has

\[ |m_{0,i_0}^{m,l,\alpha}(\omega)| = \left| \sum_{k=0}^{l_j} \left( \prod_{i=0}^{k-1} (\sin^{2} \frac{\alpha_2}{2} + i \alpha_i) \prod_{i=0}^{m_j+l_j-1-k} (\cos^{2} \frac{\alpha_2}{2} + i \alpha_i) \right) \right|^{m_j+l_j-1} \prod_{i=1}^{l_j} (1 + i \alpha_i) | \]

By Theorem 3.1, we obtain that

\[ |m_{0,i_0}^{m,l,\alpha}(\omega)| \leq \left| 1 + \left( \max_{\omega \in T} B_{k,j}(\omega) \right) \sum_{k=1}^{l_j} (m_j+l_j) \right| | \]

\[ = 1 + \left( \frac{1}{2} \right)^{m_j+l_j-1} \sum_{k=1}^{l_j} (m_j+l_j) | \]

\[ \leq 1 + \left( \frac{1}{2} \right)^{m_j+l_j-1}, 2^{m_j+l_j} = 3. \]

Thus, there exists \( M = 3 \), for any \( j \in \mathbb{N} \), we derive that \( \tau_{0,0}^{m,l,\alpha}(\omega) \leq 3 \) holds.

For \( \tau_{0,0}^{m,l,\alpha}(0) = 1 \), we obtain

\[ \sum_{j=1}^{\infty} |\tau_{0,j}^{m,l,\alpha}(0) - 1| = 0 < \infty. \]

By using \( l_j < m_j - 5 \), \( \sum_{j=1}^{\infty} 2^{-j} m_j^4 < \infty \), ones get

\[ \sum_{j=1}^{\infty} 2^{-j} \deg(\tau_{0,j}^{m,l,\alpha}(\omega)) = \sum_{j=1}^{\infty} 2^{-j} (2(m_j + l_j) + 1) \]

\[ < \sum_{j=1}^{\infty} 2^{-j}(4m_j - 9) < \infty. \]

Therefore, by Lemma 3.3, the infinite product in (2.4) converges uniformly on every compact set of \( \mathbb{R} \).

**Theorem 3.2** Let \( \tau_{0,j}^{m,l,\alpha}(\omega) \) be the mark (2.3), which are defined in (2.4), then the corresponding nonstationary refinable functions \( \phi_j \in L_2(\mathbb{R}), j \in \mathbb{N}_0 \).

**Proof.** By Theorem 3.1, we obtain that

\[ \hat{\phi}_j(\omega) = \lim_{N \to \infty} \prod_{n=1}^{N} \tau_{0,n+j}^{m,l,\alpha}(\omega)(2^{-n}\omega) \]

is well defined for almost every \( \omega \in \mathbb{R} \). In the following, we claim that

\[ |\tau_{0,j}^{m,l,\alpha}(\omega)|^2 + |\tau_{0,j}^{m,l,\alpha}(\omega + \pi)|^2 \leq 1, a.e. \omega \in \mathbb{R}. \] (3.9)

There are two cases to consider:

**Case I:** Suppose that \( \omega = 0 \). One has

\[ |\tau_{0,j}^{m,l,\alpha}(0)|^2 + |\tau_{0,j}^{m,l,\alpha}(\pi)|^2 = 0 + 1 = 1, a.e. \omega \in \mathbb{R}. \]

**Case II:** Suppose that \( \omega \neq 0 \). Set \( E_0 = \{0\} \), for \( \omega \in \mathbb{R} \setminus E_0 \), let \( t = 2\omega \), ones get

\[ |\tau_{0,j}^{m,l,\alpha}(\omega)|^2 = 2^{-4}(1 + e^{-i\pi})^4|T_{0,j}(t)|^2 \]

\[ = (1 + e^{-i\pi})^4|2^{-2}T_{0,j}(t)|^2. \]
Applying
\[
B_{0,j}(t) = \prod_{i=0}^{m+l-1} \left( \cos \left( \frac{t}{2} \right) + i \alpha_j \right) / \prod_{i=1}^{m+l-1} (1 + i \alpha_j)
\]
and Lemma 3.5, we obtain
\[
\eta \left( \cos \left( \frac{t}{2} \right) + i \alpha_j \right) / \prod_{i=1}^{m+l-1} (1 + i \alpha_j) = 1
\]

Bringing Lemma 3.1 and Lemma 3.2 together yields
\[
\max_{t \in \mathbb{T}} 2|2^{-2}T_0^{m,l,\alpha}(t)|^2 = \max_{t \in \mathbb{T}} 2^{-3} \left| B_{0,j}(t) + \sum_{j=0}^{l} (m+l)B_{k,j}(t) \right|^2 < \max_{t \in \mathbb{T}} 2^{-3} \left| 1 + \left( \max_{t \in [-\pi,\pi]} B_{k,j}(t) \right) \sum_{k=1}^{l} (m+l) \right|^2 < \max_{t \in \mathbb{T}} 2^{-3} \left| (1 + \frac{1}{2})^{m+l-1} (2)^{m+l-1} \right|^2 = \frac{1}{2}. \tag{3.10}
\]

Bringing Lemma 1 and Lemma 3.2 together yields
\[
\rho(\tau_0^{m,l,\alpha}(t)) \leq \rho_4(\tau_0^{m,l,\alpha}(t), \infty) = \rho_0(2^{-2}T(t), \infty) < 1.
\]

For
\[
\rho_0(2^{-2}T_0,t), \infty = \limsup_{n \to \infty} \| T_0^{n,\tau_0^{m,l,\alpha}(t)} \|_{L^{\infty}(\mathbb{T})} < T_0^{n,\tau_0^{m,l,\alpha}(t)} = |\tau_0^{m,l,\alpha}(\omega) + |\tau_0^{m,l,\alpha}(\omega + \pi)|^2.
\]

Thus,
\[
|\tau_0^{m,l,\alpha}(\omega)|^2 + |\tau_0^{m,l,\alpha}(\omega + \pi)|^2 < 1.
\]

This concludes the claim (3.9).

By Lemma 3.4, the corresponding nonstationary refinable functions \( \phi_j \in L_2(\mathbb{R}), j \in \mathbb{N} \). \( \Box \)

4 Convergence of nonstationary cascade algorithms

In this section, demonstration of the convergence of nonstationary cascade algorithms in the Sobolev space \( W^{s}_2(\mathbb{R}) \) is given. We will show a lemma about a sufficient condition on the convergence of a nonstationary cascade algorithm which is necessary for the following theorem.

**Lemma 4.1** ([17], Proposition 2.6) Let \( \widehat{\alpha}_j \) and \( \widehat{\beta}_j(j \in \mathbb{N}) \) be 2\( \pi \)-periodic measurable functions such that for all \( j \in \mathbb{N} \),
\[
|\widehat{\alpha}_j(\omega)| \leq |\widehat{\beta}_j(\omega)|, \quad \text{a.e. } \omega \in \mathbb{R}. \tag{4.1}
\]

Let \( \eta \in W^{s}_2(\mathbb{R}) \) such that \( \lim_{j \to \infty} \eta(2^{-j}\omega) = 1 \) for almost every \( \omega \in \mathbb{R} \). Define
\[
\widehat{f}_n(\omega) := \eta(2^{-n}\omega) \prod_{j=1}^{n} \widehat{\alpha}_j(2^{-n}\omega) \text{ and } \widehat{g}_n(\omega) := \eta(2^{-n}\omega) \prod_{j=1}^{n} \widehat{\beta}_j(2^{-n}\omega), \omega \in \mathbb{R}.
\]
Assume that \( \hat{f}_\infty(\omega) := \lim_{n \to \infty} \prod_{j=1}^n \hat{a}_j(2^{-n}\omega) \) and \( \hat{g}_\infty(\omega) := \lim_{n \to \infty} \prod_{j=1}^n \hat{b}_j(2^{-n}\omega) \) are well defined for almost every \( \omega \in \mathbb{R} \). Then, \( \lim_{n \to \infty} \|g_n - g\|_{W^2_{\infty}(\mathbb{R})} = 0 \) implies \( \lim_{n \to \infty} \|f_n - f\|_{W^2_{\infty}(\mathbb{R})} = 0 \). In particular, suppose that there are a positive integer \( J \) and a \( 2\pi \)-periodic measurable function \( \hat{b} \) such that

\[
|\hat{a}_j(\omega)| \leq |\hat{b}(\omega)|, \quad \text{a.e.} \omega \in \mathbb{R}, \quad \forall j > J \quad \text{and} \quad \hat{a}_j \in L_{\infty}(\mathbb{R}), 1 \leq j \leq J. \quad (4.2)
\]

For \( n \in \mathbb{N} \), define \( \hat{h}_n(\omega) := \hat{a}(2^{-n}\omega) \prod_{j=1}^n \hat{b}_j(2^{-n}\omega) \). If \( \{h_n\}_{n=1}^\infty \) converges in \( W^2_{\infty}(\mathbb{R}) \), then \( f_n \) converges to \( f_n \) in \( W^2_{\infty}(\mathbb{R}) \), i.e., \( \lim_{n \to \infty} \|f_n - f\|_{W^2_{\infty}(\mathbb{R})} = 0 \).

**Theorem 4.1** Let \( \tau_{n,j}^{m,l,\alpha}(\omega) \) be the mark (2.3), which are defined in (2.4), then, for every \( n \in \mathbb{N}_0 \), the nonstationary cascade algorithm (2.5) associated with \( \{\tau_{n,j}^{m,l,\alpha}(\omega)\}_{j=1}^\infty \) converges in \( W^2_{\infty}(\mathbb{R}) \), for any \( \nu \geq 0 \). Consequently, the nonstationary refinable functions \( \phi_{n,j}^{m,l,\alpha}, j \in \mathbb{N}_0 \), in (2.4) must be well-defined compactly supported \( C^\infty(\mathbb{R}) \) functions.

**Proof.** Since \( \text{deg}(\tau_{n,j}^{m,l,\alpha}(\omega))) \leq 2(m_j + l_j) + 1 < 4m_j - 9 \), and \( \tau_{0,j}^{m,l,\alpha}(\omega)) = 1 \), applying

\[
\sum_{j=1}^\infty 2^{-j}m_j < \infty,
\]

we get

\[
\sum_{j=1}^\infty 2^{-j}\text{deg}(\tau_{n,j}^{m,l,\alpha}(\omega))) \leq \sum_{j=1}^\infty 2^{-j}(4m_j - 9) \leq 4 \sum_{j=1}^\infty 2^{-j}m_j < \infty.
\]

Moreover, by (3.9), one obtains \( |\tau_{n,j}^{m,l,\alpha}(\omega)| \leq 1 \). By using Lemma (3.3), we can derive that \( \phi_{n,j}^{m,l,\alpha}, j \in \mathbb{N}_0 \) are well defined compactly supported functions.

Because \( \tau_{0,j}^{m,l,\alpha}(\omega) \) in the case \( \alpha = 0 \) have \( \nu_2(\tau_{0,j}^{m,l,\alpha}(\omega)) \to \infty \) ([11, 13]). The same proof is carried out for any \( \alpha \). So, there exists a positive integer \( J \) such that \( \nu_2(\tau_{0,j}^{m,l,\alpha}(\omega)) \geq \nu + 2 \). By \( \lim_{j \to \infty} m_j = \infty \), there exists a positive integer \( N \) such that \( m_j > J \) and it is obtained that

\[
\nu_2(\tau_{n,j}^{m,l,\alpha}(\omega)) \geq \nu + 2. \quad (4.3)
\]

Let \( \hat{b} \) be the unique \( 2\pi \)-periodic trigonometric polynomial such that \( \tau_{n,j}^{m,l,\alpha}(\omega) = 2^{-1}(1 + e^{-i\omega})\hat{b}(\omega) \). Bringing the definition of \( \nu_2(\hat{b}) \) and (4.3) together yields \( \nu_2(\hat{b}) = \nu_2(\tau_{0,j}^{m,l,\alpha}(\omega)) - 1 \geq \nu + 1 > \nu \), thus, the stationary cascade algorithm associated with the mask \( \hat{b} \) converges in \( W^2_{\infty}(\mathbb{R}) \) (see [[16], Theorem 4.3]). Since \( |\tau_{0,j}^{m,l,\alpha}(\omega)| \leq |\hat{b}(\omega)| \), applying Lemma (4.1), we derive that the nonstationary cascade algorithm associated with masks \( \tau_{0,j}^{m,l,\alpha}(\omega) \) converges in \( W^2_{\infty}(\mathbb{R}) \). The same proof is carried out for every \( \phi_{n,j}^{m,l,\alpha} \) and for the nonstationary cascade algorithm associated with masks \( \{\tau_{n,j}^{m,l,\alpha}(\omega)\}_{j=1}^\infty \).

**Remark 4.1** Notice that when \( \alpha_j = 0 \) (\( j \in \mathbb{N} \)), the Theorem 4.1 in this paper is the same as corresponding Theorem 2.8 given in [17].

## 5 Construction of nonstationary tight wavelet frames

In this section, we shall construct the symmetric \( C^\infty \) tight wavelet frames in \( L_2(\mathbb{R}) \) with compact support and the spectral frame approximation order based on the mask (2.3). The
Lemma 5.1 ([17], Theorem 3.2) Let $\tilde{a}_j, j \in \mathbb{N}$ be $2\pi$-periodic measurable functions such that $|\tilde{a}_j(\omega)|^2 + |\tilde{a}_j(\omega + \pi)|^2 \leq 1$, a.e. $\omega \in \mathbb{R}$ holds for all $j \in \mathbb{N}$ and for every $n \in \mathbb{N}_0$, the function $\widehat{\phi}_n(\omega) := \lim_{J \to -\infty} \prod_{j=1}^J \tilde{a}_{j+n}(2^{-j}\omega)$ is well defined for almost every $\omega \in \mathbb{R}$. Let $\nu \geq 0$. If, for $n \in \mathbb{N}$,

$$
|1 - \widehat{\phi}_n(\omega)|^2 \leq C_{\phi_n} |\omega|^{2\nu}, \text{ a.e. } \omega \in [-\pi, \pi],
$$

(5.1)

where $C_{\phi_n}$ is a constant depending only on $\phi_n$, then for the linear operators $P_n$ in (2.6),

$$
\|f - P_n(f)\|_{L^2(\mathbb{R})} \leq \max(2, \sqrt{C_{\phi_n}}) 2^{-\nu n} |f|_{W^2_{2}(\mathbb{R})} \forall f \in W^2_{2}(\mathbb{R}) \text{ and } n \in \mathbb{N}. \quad (5.2)
$$

In particular, (5.1) is satisfied if

$$
1 - |\widehat{\phi}_n(\omega)|^2 \leq C_{\phi_n} |\omega|^{2\nu}. \quad (5.3)
$$

Lemma 5.2 Let $\tau_{0,j,\alpha}^{m,1,\alpha}(\omega)$ be the mark (2.3), which are defined in (2.4). For any $0 < \rho \leq 1$ and $\nu \geq 0$, there exist a positive integer $N$ and a positive constant $C$, (both of them depend only on $\rho$ and $\nu$), such that for all $N \leq \rho m < l \leq m$,

$$
0 \leq 1 - |\tau_{0,j,\alpha}^{m,1,\alpha}(\omega)|^2 \leq C |\omega|^{2\nu} \forall \omega \in [-\pi, \pi]. \quad (5.4)
$$

Proof. Suppose that $\alpha = 0$, the case holds (see [17], Lemma 3.3). Assume that (5.4) holds for $\alpha = k - 1$. Then suppose that $\alpha = k$, since $\tau_{0,j,\alpha}^{m,1,\alpha}(\omega)$ increases as $\alpha$ increases, we have

$$
0 \leq 1 - |\tau_{0,j,\alpha}^{m,1,\alpha}(\omega)|^2 \leq 1 - |\tau_{0,j,\alpha}^{m,1,\alpha}(\omega)|^2 \leq C |\omega|^{2\nu}.
$$

This completes the claim (5.4). $\blacksquare$

Theorem 5.1 Let $\tau_{0,j,\alpha}^{m,1,\alpha}(\omega)$ be the mark (2.3). For $j \in \mathbb{N}$, define $\phi_{j-1}$ as in (2.4) and $\psi_{j-1}^1$, $\psi_{j-1}^3$ as in (2.7) with the wavelet masks $\hat{b}_j^1$, $\hat{b}_j^2$ and $\hat{b}_j^3$ being derived from $\tilde{a}_j$ in (2.8). Then the following hold:

1. Each nonstationary refinable function $\phi_j, j \in \mathbb{N}_0$, is a compactly supported $C^\infty$ real-valued function that is symmetric about the origin: $\phi_j(-\cdot) = \phi_j$.

2. Each wavelet function $\psi^\ell_j, \ell = 1, 2, 3$ and $j \in \mathbb{N}_0$, is a compactly supported $C^\infty$ real-valued function with $l_{j+1}$ vanishing moments and satisfies $\psi^\ell_j(1-\cdot) = \psi^\ell_j$ for $\ell = 1, 2$ and $\psi^3_j(1-\cdot) = -\psi^3_j$.

3. The system $\{\phi_0(-k) : k \in \mathbb{Z}\} \cup \{\psi^\ell_j, k := 2^{1/2}\psi^\ell_j(2^{1/2} \cdot -k) : j \in \mathbb{N}_0, k \in \mathbb{Z}, \ell = 1, 2, 3\}$ is a compactly supported symmetric $C^\infty$ tight wavelet frame in $L^2(\mathbb{R})$. 11
5.2, it is to see that (5.4) holds. That is, there exists a positive constant such that
\[
\rho < \liminf_{j \to \infty} \frac{\|f_j\|_{L_2}}{\|f\|_{L_2}} = \frac{C_{\phi_j}}{\sqrt{2^{2\nu}}}, \quad \forall \nu \in \mathbb{N},
\]
for all\( \nu \in \mathbb{N} \).

Thus, (5.3) holds with
\[
\phi_j(\omega) = \phi_j(\omega),
\]
which \( \phi_j \) are real-valued. By the definition of \( \tau_{0,j}^{m,l,\alpha}(\omega) \) \( (j \in \mathbb{N}) \) in (2.3), we get
\[
1 - |\tau_{0,j}^{m,l,\alpha}(\omega)|^2 = O(|\omega|^{2\nu}), \omega \to 0.
\]
(5.5)

\( \hat{\phi}_j \) is an arbitrary positive integer \( \nu \in \mathbb{N} \).

For item (3), notice that the definition of \( \hat{\phi}_j \) in (2.9), we can straightforward obtain that (2.10). Therefore, the wavelet system in (2.8) is a compactly supported tight wavelet frame in \( L_2(\mathbb{R}) \) (see [17], Theorem1.1). For item (4), let \( \nu \) be an arbitrary positive integer and denote \( \hat{\phi}_j := |\tau_{0,j}^{m,l,\alpha}(\omega)|^2 \). For \( \liminf_{j \to \infty} \frac{l_j}{m_j} > 0 \), there exist a positive integer \( N \) and \( 0 < \rho < \liminf_{j \to \infty} \frac{l_j}{m_j} \) such that \( 2\nu < N < \rho m_j \leq l_j \) for all \( j \geq N \). By using Lemma 5.2, it is to see that (5.4) holds. That is, there exists a positive constant \( C \), independent of \( j \), such that
\[
0 \leq 1 - \hat{\phi}_j(\omega) \leq C|\omega|^{2\nu}, \quad \omega \in [-\pi, \pi] \text{ and } j \geq N.
\]

For \( n \geq N \) and \( \ell \in \mathbb{N} \), since \( \hat{d}_{\ell+n}(0) = 1 \), one gets
\[
|\hat{d}_{\ell+n}(0) - \hat{d}_{\ell+n}(2^{-\ell} \omega)| = |1 - \hat{d}_{\ell+n}(2^{-\ell} \omega)| \leq C2^{-2\nu \ell}|\omega|^{2\nu}, \quad \forall \omega \in [-\pi, \pi].
\]

Since \( \hat{d}_{\ell+n}(0) = 1 \), \( 0 \leq \hat{d}_{\ell+n}(\omega) \leq 1 \) and (3.9), we derive that
\[
0 \leq 1 - |\hat{\phi}_n(\omega)|^2 \leq \sum_{\ell=1}^{\infty} |\hat{d}_{\ell+n}(0) - \hat{d}_{\ell+n}(2^{-\ell} \omega)|, \quad \omega \in \mathbb{R}.
\]
(5.6)

Applying (5.6), it is obtained that
\[
1 - |\hat{\phi}_n(\omega)|^2 \leq C|\omega|^{2\nu} \sum_{\ell=1}^{\infty} 2^{-2\nu \ell}, \quad \omega \in [-\pi, \pi].
\]
Thus, (5.3) holds with
\[
C_{\phi_n} := C \sum_{\ell=1}^{\infty} 2^{-2\nu \ell} = \frac{C}{1 - 2^{2\nu}} < \infty.
\]
Combining \( Q_n = P_n \) and Theorem 5.1, one has
\[
\|f - Q_n(f)\|_{L_2(\mathbb{R})} \leq C_1 2^{-\nu n} |f|_{W_2^{\nu}(\mathbb{R})}, \quad \forall f \in W_2^{\nu}(\mathbb{R}) \text{ and } n \in \mathbb{N},
\]
where \( C_1 := \max(2, \sqrt{\frac{C}{1 - 2^{2\nu}}}) \) is independent of \( f \) and \( n \). Since \( \nu \) is arbitrary, the tight wavelet frame has the desired spectral frame approximation order. \( \Box \)
Remark 5.1 Under the condition $\alpha_j = 0 \ (j \in \mathbb{N})$ of Theorem 5.1, one can derive that it is consistent with the claim of Theorem 1.2 given in [17].

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References


NONSTATIONARY REFINABLE FUNCTIONS BASED ON GENERALIZED


The Order and Type of Meromorphic Functions and Entire Functions of Finite Iterated Order

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Abstract

In this paper, the authors investigate the $p$-iterated order and $p$-iterated type of $f_1 + f_2$, $f_1 f_2$, where $f_1(z)$, $f_2(z)$ are meromorphic functions or entire functions with the same $p$-iterated order and different $p$-iterated type, and we obtain some results which improve and extend some previous results.

Key words: meromorphic function; entire function; iterated order; iterated type

AMS Subject Classification (2010): 30D35, 30D15

1. Introduction and Notations

In this paper, we assume that readers are familiar with the fundamental results and the standard notations of the Nevanlinna value distribution theory of meromorphic functions in the complex plane (e.g. [4, 6-8, 10, 14, 15]). Throughout this paper, by a meromorphic function $f(z)$, we mean a meromorphic function in the complex plane. We use $T(r, f)$ and $M(r, f)$ to denote the characteristic function of a meromorphic function and the maximum modulus of an entire function. In the following, we will recall some notations about meromorphic functions and entire functions.

Definition 1.1. (see [4, 8, 10]) The order of a meromorphic function $f(z)$ is defined by

$$\sigma(f) = \lim_{r \to \infty} \log T(r, f) \log r. \quad (1.1)$$

Especially, if $0 < \sigma(f) < \infty$, then the type of $f(z)$ is defined by

$$\psi(f) = \lim_{r \to \infty} \frac{T(r, f)}{r^{\sigma(f)}}. \quad (1.2)$$

Definition 1.2. (see [4, 6 – 8, 10]) The order of an entire function $f(z)$ is defined by

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\begin{align}
\sigma(f) &= \lim_{r \to \infty} \frac{\log T(r, f)}{\log r} = \lim_{r \to \infty} \frac{\log \log M(r, f)}{\log r}. \quad (1.3)
\end{align}

Especially, if \(0 < \sigma(f) < \infty\), then the type of \(f(z)\) is defined by

\begin{align}
\tau(f) &= \lim_{r \to \infty} \frac{\log M(r, f)}{r^{\sigma(f)}}. \quad (1.4)
\end{align}

The order and type are two important indicators in revealing the growth of meromorphic functions in the complex plane or analytic functions in the unit disc. Many authors have investigated the growth of meromorphic functions or analytic functions in the unit disc (e.g. \([3, 4, 7-10, 12-15]\)) and obtain a lot of classical results in the following.

**Theorem A.** (see \([4, 10, 14, 15]\)) Let \(f_1(z)\) and \(f_2(z)\) be meromorphic functions of finite order satisfying \(\sigma(f_1) = \sigma_1\) and \(\sigma(f_2) = \sigma_2\). Then

\[\sigma(f_1 + f_2) \leq \max\{\sigma_1, \sigma_2\}, \quad \sigma(f_1 f_2) \leq \max\{\sigma_1, \sigma_2\}.\]

Furthermore, if \(\sigma_1 \neq \sigma_2\), then \(\sigma(f_1 + f_2) = \sigma(f_1 f_2) = \max\{\sigma_1, \sigma_2\} \).

**Theorem B.** (see \([15]\)) Let \(f_1(z)\) and \(f_2(z)\) be meromorphic functions of finite order. Then

\[\mu(f_1 + f_2) \leq \max\{\sigma(f_1), \mu(f_2)\}, \quad \mu(f_1 f_2) \leq \max\{\sigma(f_1), \mu(f_2)\}.\]

**Theorem C.** (see \([11]\)) Let \(f_1(z)\) and \(f_2(z)\) be meromorphic functions of finite order satisfying \(\sigma(f_1) < \mu(f_2)\), then \(\mu(f_1 + f_2) = \mu(f_1 f_2) = \mu(f_2)\).

**Theorem D.** (see \([7]\)) Let \(f_1(z)\) and \(f_2(z)\) be entire functions of finite order satisfying \(\sigma(f_1) = \sigma(f_2) = \sigma\). Then the following two statements hold:

(i) If \(\tau(f_1) = 0\) and \(0 < \tau(f_2) < \infty\), then \(\sigma(f_1 f_2) = \sigma, \quad \tau(f_1 f_2) = \tau(f_2)\).

(ii) If \(\tau(f_1) < \infty\) and \(\tau(f_2) = \infty\), then \(\sigma(f_1 f_2) = \sigma, \quad \tau(f_1 f_2) = \infty\).

**Theorem E.** (see \([4, 14, 15]\)) Let \(f(z)\) be a meromorphic function of finite order, then \(\sigma(f') = \sigma(f)\).

From Theorems \(A-E\), a natural question is: can we get the similar results for entire functions and meromorphic functions of infinite order (i.e. finite iterated order)? In the following, we recall some notations and definitions of finite iterated order. For \(r \in (0, +\infty)\), we define \(\exp_1 r = e^r\) and \(\exp_{i+1} = \exp(\exp_i r), i \in \mathbb{N}\); for sufficiently large \(r \in (0, +\infty)\), we define \(\log_1 r = \log r\) and \(\log_{i+1} r = \log(\log_i r), r \in \mathbb{N}\); we also denote \(\exp_0 r = r = \log_0 r\) and \(\exp_{-1} r = \log_1 r\). Throughout this paper, we use \(p\) to denote a positive integer. We denote the linear measure of a set \(E \subset (0, +\infty)\) by \(m_E = \int_E dt\) and the logarithmic measure of \(E \subset (0, +\infty)\) by \(m_1 E = \int_E \frac{dt}{t}\).

**Definition 1.3.** (see \([1, 5, 11]\)) The \(p\)-iterated order and \(p\)-iterated lower-order of a meromorphic function \(f(z)\) are respectively defined by

\begin{align}
\sigma_p(f) &= \lim_{r \to \infty} \frac{\log_p T(r, f)}{\log r}; \quad \mu_p(f) = \lim_{r \to \infty} \frac{\log_p T(r, f)}{\log r}. \quad (1.5)
\end{align}

**Definition 1.4.** (see \([1, 5, 11]\)) The \(p\)-iterated order and \(p\)-iterated lower-order of an entire
function $f(z)$ are respectively defined by
\[
\sigma_p(f) = \lim_{r \to \infty} \frac{\log_{p+1} M(r, f)}{\log r} = \lim_{r \to \infty} \frac{\log_p T(r, f)}{\log r};
\]
\[
\mu_p(f) = \lim_{r \to \infty} \frac{\log_{p+1} M(r, f)}{\log r} = \lim_{r \to \infty} \frac{\log_p T(r, f)}{\log r}.
\]

**Definition 1.5.** Let $f(z)$ be a meromorphic function satisfying $0 < \sigma_p(f) = \sigma < \infty$ or $0 < \mu_p(f) = \mu < \infty$. Then the $p$-iterated type of order and the $p$-iterated lower-type of lower-order of $f(z)$ are respectively defined by
\[
\psi_p(f) = \lim_{r \to \infty} \frac{\log_{p-1} T(r, f)}{r^\sigma}; \quad \psi_p(f) = \lim_{r \to \infty} \frac{\log_{p-1} T(r, f)}{r^\mu}.
\]

**Definition 1.6.** Let $f(z)$ be an entire function satisfying $0 < \sigma_p(f) = \sigma < \infty$ or $0 < \mu_p(f) = \mu < \infty$. Then the $p$-iterated type of order and the $p$-iterated lower-type of lower-order of $f(z)$ are respectively defined by
\[
\tau_p(f) = \lim_{r \to \infty} \frac{\log_p M(r, f)}{r^\sigma}; \quad \tau_p(f) = \lim_{r \to \infty} \frac{\log_p M(r, f)}{r^\mu}.
\]

From the above definitions, we can easily obtain the following propositions:

(i) If $f_1(z)$ and $f_2(z)$ are meromorphic functions with $\sigma_p(f_1) = \sigma_1 < \infty$ and $\sigma_p(f_2) = \sigma_2 < \infty$, then $\sigma_p(f_1 + f_2) \leq \max\{\sigma_1, \sigma_2\}, \sigma_p(f_1 f_2) \leq \max\{\sigma_1, \sigma_2\}$. Furthermore, if $\sigma_1 \neq \sigma_2$, then $\sigma_p(f_1 + f_2) = \sigma_p(f_1 f_2) = \max\{\sigma_1, \sigma_2\}$.

(ii) If $f_1(z)$ and $f_2(z)$ are meromorphic functions with $\sigma_p(f_1) < \infty$ and $\mu_p(f_2) < \infty$, then $\max\{\mu_p(f_1 + f_2), \mu_p(f_1 f_2)\} \leq \max\{\sigma_p(f_1), \mu_p(f_2)\}$ or $\max\{\mu_p(f_1 + f_2), \mu_p(f_1 f_2)\} \leq \max\{\mu_p(f_1), \sigma_p(f_2)\}$.

(iii) If $f_1(z)$ and $f_2(z)$ are meromorphic functions satisfying $\sigma_p(f_1) < \mu_p(f_2) \leq \infty$, then $\mu_p(f_1 + f_2) = \mu_p(f_1 f_2) = \mu_p(f_2)$.

(iv) If $f(z)$ is an entire function with $0 < \sigma_p(f) < \infty$, then $\psi_p(f) = \tau_p(f), \psi_p(f) = \tau_p(f)$ for $p \geq 2$ and $\psi(f) \leq \tau(f), \psi(f) \leq \tau(f)$ for $p = 1$.

2. Main Results

Here our first question is: can we get the similar results as Theorem D for meromorphic function or entire function of finite iterated order? Since it is easy to see $\sigma_p(f') = \sigma_p(f)(p \geq 1)$ for meromorphic function $f(z)$ of finite iterated order; our second question is: can we get $\psi_p(f') = \psi_p(f)$ or $\tau_p(f') = \tau_p(f)$ for meromorphic function or entire function of finite iterated order? In fact, we obtain the following results.

**Theorem 2.1.** Let $f_1(z)$ and $f_2(z)$ be meromorphic functions satisfying $0 < \sigma_p(f_1) = \sigma_p(f_2) = \sigma < \infty, 0 \leq \psi_p(f_1) < \psi_p(f_2) \leq \infty$. Set $\alpha = \psi(f_2) - \psi(f_1), \beta = \psi(f_1) + \psi(f_2)$, then
(i) $\sigma_p(f_1 + f_2) = \sigma_p(f_1 f_2) = \sigma(p \geq 1)$; (ii) If $p > 1$, we have $\psi_p(f_1 + f_2) = \psi_p(f_1 f_2) = \psi_p(f_2)$; (iii) If $p = 1$, we have $\alpha \leq \psi(f_1 + f_2) \leq \beta, \alpha \leq \psi(f_1 f_2) \leq \beta$. 

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Lemma 3.2. Let \( f_1(z) \) and \( f_2(z) \) be entire functions satisfying \( 0 < \sigma_p(f_1) = \sigma_p(f_2) = \sigma < \infty \), \( 0 \leq \tau_p(f_1) < \tau_p(f_2) \leq \infty \). Then the following statements hold:

(i) If \( p \geq 1 \), then \( \sigma_p(f_1 + f_2) = \sigma \), \( \tau_p(f_1 + f_2) = \tau_p(f_2) \);

(ii) If \( p > 1 \), then \( \sigma_p(f_1 f_2) = \sigma \), \( \tau_p(f_1 f_2) = \tau(f_2) \).

Remark 2.1. When \( p = 1 \), (ii) of Theorem 2.2 does not hold. For example, set \( f_1 = e^{-z} \), \( f_2 = e^{2z} \) satisfy \( \tau(f_1) = 1 < \tau(f_2) = 2 \), but \( \tau(f_1 f_2) = 1 < \tau(f_2) = 2 \).

Theorem 2.3. Let \( f_1(z) \) and \( f_2(z) \) be meromorphic functions satisfying \( \sigma_p(f_1) = \mu_p(f_2) = \mu (0 < \mu < \infty), \ 0 \leq \psi_p(f_1) < \psi_p(f_2) \leq \infty \). Then the following statements hold:

(i) \( \mu_p(f_1 + f_2) = \mu_p(f_1)f_2 = \mu(p \geq 1) \); (ii) If \( p > 1 \), then \( \psi_p(f_1 + f_2) = \psi_p(f_1 f_2) = \psi_p(f_2) \);

(iii) If \( p = 1 \), then \( \psi(f_2) - \psi(f_1) \leq \max\{\psi(f_1 + f_2), \psi(f_1 f_2)\} \leq \psi(f_1) + \psi(f_2) \).

Theorem 2.4. Let \( f_1(z) \) and \( f_2(z) \) be entire functions satisfying \( \sigma_p(f_1) = \mu_p(f_2) = \mu (0 < \mu < \infty), \ 0 \leq \tau_p(f_1) < \tau_p(f_2) \leq \infty \). Then the following statements hold:

(i) \( \mu_p(f_1 + f_2) = \mu_p(f_1)f_2 = \mu(p \geq 1) \); (ii) If \( p \geq 1 \), then \( \tau_p(f_1 + f_2) = \tau_p(f_2) \);

(iii) If \( p > 1 \), then \( \tau_p(f_1 f_2) = \tau_p(f_2) \); if \( p = 1 \), then \( \tau(f_2) - \tau(f_1) \leq \tau(f_1 f_2) \leq \tau(f_1) + \tau(f_2) \).

Theorem 2.5. Let \( p > 1 \), \( f(z) \) be a meromorphic function satisfying \( 0 < \sigma_p(f) < \infty \). Then \( \psi_p(f') = \psi_p(f) \).

Theorem 2.6. Let \( p \geq 1 \), \( f(z) \) be an entire function satisfying \( 0 < \sigma_p(f) < \infty \). Then \( \tau_p(f') = \tau_p(f) \).

3. Preliminary Lemmas

Lemma 3.1. (see [11]) Let \( f(z) \) be an entire function of \( p \)-iterated order satisfying \( 0 < \sigma_p(f) = \sigma < \infty, \ 0 < \tau_p(f) = \tau \leq \infty \). Then for any given \( \beta < \tau \), there exists a set \( E \subset [1, +\infty) \) having infinite logarithmic measure such that for all \( r \in E \), we have

\[
\log_p M(r, f) > \beta r^\sigma.
\]

Lemma 3.2. (see [7]) Let \( f(z) \) be an analytic function in the circle \( |z| \leq R \) and has no zeros in this circle, and if \( f(0) = 1 \), then its modulus in the circle \( |z| \leq r < R \) satisfies the inequality

\[
\ln |f(z)| \geq -\frac{2r}{R - r} \ln M(R, f).
\]

Lemma 3.3. (see [2]) Given any number \( H > 0 \) and complex numbers \( a_1, a_2, \cdots, a_n \), there is a system of circles in the complex plane, with the sum of the radii equal to \( 2H \), such that for each point \( z \) lying outside these circles one has the inequality

\[
\prod_{k=1}^n |z - a_k| \geq \left( \frac{H}{e} \right)^n.
\]
Lemma 3.4. Let \( f(z) \) be an analytic function in the circle \(|z| \leq \beta R \) (\( \beta > 1 \)) with \( f(0) = 1 \), and let \( \varepsilon \) be an arbitrary positive number not exceeding \( 2 \). Then inside the circle \(|z| \leq R \), but outside of a family of excluded circles the sum of whose radii is not greater than \( 2\varepsilon e\beta R \), we have
\[
\ln |f(z)| > -\left( \frac{2}{\beta - 1} + \frac{\ln 2 - \ln \varepsilon}{\ln \beta} \right) \ln M(\beta^2 R, f).
\]

Proof. By the similar proof in [7, p.21], constructing the function
\[
h(z) = \frac{(-\beta R)^n}{a_1a_2 \cdots a_n} \prod_{k=1}^n \beta R(z - a_k) \quad \frac{(\beta R)^n}{|a_1a_2 \cdots a_n|} > 1,
\]
where \( a_1, a_2, \ldots, a_n \) are the zeros of \( f(z) \) in the circle \(|z| < \beta R \), then we have \( h(0) = 1 \) and \( |h(\beta Re^{i\theta})| = \frac{(\beta R)^n}{|a_1a_2 \cdots a_n|} > 1 \), then function \( g(z) = \frac{f(z)}{h(z)} \) has no zeros in the circle \(|z| < \beta R \). Therefore, by Lemma 3.2, for any \( z \) satisfying \(|z| \leq R < \beta R \), we have
\[
\ln |g(z)| \geq -\frac{2R}{\beta R - R} \ln M(\beta R, g)
= -\frac{2}{\beta - 1} (\ln M(\beta R, f) - \ln |h(\beta Re^{i\theta})|)
\geq -\frac{2}{\beta - 1} \ln M(\beta R, f). \tag{3.1}
\]

For \(|z| \leq \beta R \), we get \( \prod_{k=1}^n |(\beta R)^2 - a_k z| \leq [2(\beta R)^2]^{n} = 2^n (\beta R)^{2n} \). By Lemma 3.3, we get outside of a family of excluded circles the sum of whose radii are not greater than \( 2\varepsilon e\beta R \), we have
\[
\prod_{k=1}^n |\beta R(z - a_k)| > (\beta R)^n (\beta \varepsilon R)^n = \varepsilon^n (\beta R)^{2n},
\]
where \( n = n(\beta R) \) denotes the number of zeros of \( f(z) \) in \(|z| < \beta R \). So we have
\[
|h(z)| \geq \frac{(\beta R)^n \varepsilon^n (\beta R)^{2n}}{|a_1a_2 \cdots a_n| 2^n (\beta R)^{2n}} \geq \left( \frac{\varepsilon}{2} \right)^n. \tag{3.2}
\]

Since \( 0 < \varepsilon < 2 \), by (3.2), we have
\[
\ln |\psi(z)| \geq -n \ln \frac{2}{\varepsilon}. \tag{3.3}
\]

On the other hand, by Jensen’s formula, we have
\[
M(\beta^2 R, f) \geq \exp \left\{ \frac{1}{2\pi} \int_0^{2\pi} \log |f(\beta^2 Re^{i\theta})|d\theta \right\} = \prod_{k=1}^n \frac{\beta^2 R}{|a_k|} \geq \prod_{k=1}^n \frac{\beta^2 R}{|\alpha_k|} \geq \beta^n.
\]

Therefore,
\[
n \leq \frac{\ln M(\beta^2 R, f)}{\ln \beta}. \tag{3.4}
\]
By (3.1), (3.3) and (3.4), we have
\[ \ln |f(z)| \geq -\frac{2}{\beta - 1} \ln M(\beta R, f) - \frac{\ln 2 - \ln \epsilon}{\ln \beta} \ln M(\beta^2 R, f) \]
\[ \geq - \left( \frac{2}{\beta - 1} + \frac{\ln 2 - \ln \epsilon}{\ln \beta} \right) \ln M(\beta^2 R, f). \] (3.5)

**Lemma 3.5.** Let $p > 1$, $f(z)$ be an entire function satisfying $0 < \sigma_p(f) = \sigma < \infty$ and $\tau_p(f) < \infty$. Then for any given $\epsilon > 0$, there exists a set $E \subset (0, +\infty)$ having finite logarithmic measure, such that for all $|z| = r \notin E$, we have
\[ \exp\{-\exp_{p-1}\{(\tau_p(f) + \epsilon)r^\sigma\}\} < |f(z)| < \exp_p\{(\tau_p(f) + \epsilon)r^\sigma\}. \]

**Proof.** By (1.9), for any given $\epsilon > 0$ and for sufficiently large $r$, we have
\[ |f(z)| < \exp_p\{(\tau_p(f) + \epsilon)r^\sigma\}, \quad M(\beta^2 R, f) < \exp_p\{(\tau_p(f) + \frac{\epsilon}{2})\beta^{2\sigma}r^\sigma\} \] (3.6)

For any given $\epsilon(0 < \epsilon < 2)$ and any $\beta > 1$, we choose $\epsilon, \beta$ satisfying $(\tau_p(f) + \frac{\epsilon}{2})\beta^{2\sigma} < \tau_p(f) + \epsilon$, by Lemma 3.4 and (3.5), there exists a set $E \subset (0, +\infty)$ having finite logarithmic measure, such that for all $|z| = r \notin E$, we have
\[ |f(z)| > \exp\{-\exp_{p-1}\{(\tau_p(f) + \epsilon)r^\sigma\}\} \quad (p > 1). \] (3.7)

By (3.6), (3.7), we obtain that Lemma 3.5 holds.

**Lemma 3.6.** (see [4, 14]) Let $f(z)$ be a meromorphic function satisfying $f(0) \neq \infty$. Then for any $\tau > 1$ and $r > 0$, we have
\[ T(r, f) < C_\tau T(\tau r, f') + \log^+(\tau r) + 4 + \log^+|f(0)|, \]
where $C_\tau > 0$ is a constant related to $\tau$.

**Lemma 3.7.** (see [6]) Let $g : (0, \infty) \to R$ and $h : (0, \infty) \to R$ be monotone non-decreasing functions such that $g(r) \leq h(r)$ outside of an exceptional set $E$ of finite linear measure. Then for any $\alpha > 1$, there exists $r_0 > 0$ such that $g(r) \leq h(\alpha r)$ for all $r > r_0$.

### 4. Proofs of Theorems 2.1 - 2.6

**Proof of Theorem 2.1.** (i) Without loss of generality, set $0 \leq \psi_p(f_1) < \psi_p(f_2) < \infty$, by (1.8), for any $\epsilon > 0$ and for sufficiently large $r$, we have
\[ T(r, f_1 + f_2) \leq T(r, f_1) + T(r, f_2) + \ln 2 \]
\[ \leq \exp_{p-1}\{(\psi_p(f_1) + \epsilon)r^\sigma\} + \exp_{p-1}\{(\psi_p(f_2) + \epsilon)r^\sigma\} \]
\[ \leq 2 \exp_{p-1}\{(\psi_p(f_2) + \epsilon)r^\sigma\}. \] (4.1)
By (4.1), we get $\sigma_p(f_1 + f_2) \leq \sigma$. On the other hand, by (1.8), for any $\varepsilon (0 < 2\varepsilon < \psi_p(f_2) - \psi_p(f_1))$, there exists a sequence $\{r_n\}_{n=1}^{\infty}$ tending to $\infty$ such that

$$T(r_n, f_1 + f_2) \geq T(r_n, f_2) - T(r_n, f_1) - \ln 2$$

by (4.3), we get $\sigma \geq \sigma' + \tau$.

holds for sufficiently large $r_n$. By (4.2), we get $\sigma_p(f_1 + f_2) \geq \sigma$; therefore $\sigma_p(f_1 + f_2) = \sigma$ ($p \geq 1$).

(ii)-(iii) By (4.1) and (4.2), we have $\psi_p(f_1 + f_2) = \psi_p(f_2)$ for $p > 1$ and $\alpha \leq \psi(f_1 + f_2) \leq \beta$ for $p = 1$. Since

$$T(r, f_1 f_2) \leq T(r, f_1) + T(r, f_2), \quad T(r, f_1 f_2) \geq T(r, f_2) - T(r, f_1) - o(1)$$

and by the similar proof in (4.1) and (4.2), we can easily obtain that the conclusions in cases (ii)-(iii) holds.

By the above proof, we can easily obtain that Theorem 2.1 also holds for $0 \leq \psi_p(f_1) < \psi_p(f_2) = \infty$.

**Proof of Theorem 2.2.** (i) Set $0 \leq \tau_p(f_1) < \tau_p(f_2) < \infty$. By (1.9), for any $\varepsilon > 0$ and for sufficiently large $r$, we have

$$M(r, f_1 + f_2) \leq M(r, f_1) + M(r, f_2)$$

by (4.3), we get $\sigma_p(f_1 + f_2) \leq \sigma$, $\tau_p(f_1 + f_2) \leq \tau_p(f_2)$. On the other hand, by (1.9), for any $\varepsilon (0 < 2\varepsilon < \tau_p(f_2) - \tau_p(f_1))$ there exists a sequence $\{r_n\}_{n=1}^{\infty}$ tending to $\infty$ such that

$$M(r_n, f_1) < \exp_p((\tau_p(f_1) + \varepsilon)r_n^\sigma), \quad M(r_n, f_2) > \exp_p((\tau_p(f_2) - \varepsilon)r_n^\sigma)$$

holds for sufficiently large $r_n$. In each circle $|z| = r_n (n = 1, 2, \cdots)$, we choose a sequence $\{z_n\}_{n=1}^{\infty}$ satisfying $|f_2(z_n)| = M(r_n, f_2)$ such that

$$M(r_n, f_1 + f_2) \geq |f_1(z_n) + f_2(z_n)| \geq |f_2(z_n)| - |f_1(z_n)|$$

by (4.5), we get $\sigma_p(f_1 + f_2) \geq \sigma$, $\tau_p(f_1 + f_2) \geq \tau_p(f_2)$; therefore $\sigma_p(f_1 + f_2) = \sigma$, $\tau_p(f_1 + f_2) = \tau_p(f_2)$.

(ii) By (1.9), for any $\varepsilon > 0$ and for sufficiently large $r$, we have

$$M(r, f_1 f_2) \leq M(r, f_1)M(r, f_2)$$

by (4.5), we get $\sigma_p(f_1 + f_2) \geq \sigma$, $\tau_p(f_1 + f_2) \geq \tau_p(f_2)$; therefore $\sigma_p(f_1 + f_2) = \sigma$, $\tau_p(f_1 + f_2) = \tau_p(f_2)$. (ii) By (1.9), for any $\varepsilon > 0$ and for sufficiently large $r$, we have

$$M(r, f_1 f_2) \leq M(r, f_1)M(r, f_2)$$
by (4.6), we get $\sigma_p(f_1 f_2) \leq \sigma$, $\tau_p(f_1 f_2) \leq \tau_p(f_2)(p > 1)$. On the other hand, by Lemma 3.1, for any $\varepsilon > 0$ there exists a set $E_1$ having infinite logarithmic measure such that for all $r \in E_1$, we have

$$M(r, f_2) > \exp_p\{((\tau_p(f_2) - \varepsilon)r^n\}. \quad (4.7)$$

By Lemma 3.5, for any $\varepsilon > 0$, there exists a set $E_2$ having finite logarithmic measure such that $|z| = r \notin E_2$, we have

$$|f_1(z)| > \exp\{-\exp_{p-1}\{((\tau_p(f_1) + \varepsilon)r^n\} \} (p > 1). \quad (4.8)$$

Therefore, by (4.7) and (4.8), for any $\varepsilon > 0$ and for all $|z| = r \in E_1 \setminus E_2$, we have

$$M(r, f_1 f_2) \geq M(r, f_2) \exp\{-\exp_{p-1}\{((\tau_p(f_1) + \varepsilon)r^n\} \} \geq \exp_p\{((\tau_p(f_2) - \varepsilon)r^n\} \exp\{-\exp_{p-1}\{((\tau_p(f_1) + \varepsilon)r^n\} \}. \quad (4.9)$$

By (4.10), we have $\sigma_p(f_1 f_2) \geq |p|, \tau_p(f_1 f_2) \geq \tau_p(f_2)$ for $p > 1$; therefore $\sigma_p(f_1 f_2) = \sigma$, $\tau_p(f_1 f_2) = \tau_p(f_2)$ for $p > 1$.

By the similar proof in cases (i) and (ii), we can easily obtain that Theorem 2.2 holds for $0 \leq \tau_p(f_1) < \tau_p(f_2) = \infty$.

**Proof of Theorem 2.3.** Set $0 \leq \psi_p(f_1) < \psi_p(f_2) < \infty$. By (1.8), for any $\varepsilon > 0$ and for sufficiently large $r$, we have

$$T(r, f_1) < \exp_{p-1}\{(\psi_p(f_1) + \varepsilon)r^n\}, \quad T(r, f_2) > \exp_{p-1}\{(\psi_p(f_2) - \varepsilon)r^n\}. \quad (4.11)$$

By (4.11), for any $\varepsilon (0 < 2\varepsilon < \psi_p(f_2) - \psi_p(f_1))$ and for sufficiently large $r$, we have

$$T(r, f_1 + f_2) \geq T(r, f_2) - T(r, f_1) - \ln 2$$

$$\geq \exp_{p-1}\{(\psi_p(f_2) - \varepsilon)r^n\} - \exp_{p-1}\{(\psi_p(f_1) + \varepsilon)r^n\}. \quad (4.12)$$

By (4.12), we have

$$\mu_p(f_1 + f_2) \geq \mu(p \geq 1), \quad \psi_p(f_1 + f_2) \geq \psi_p(f_2)(p > 1), \quad \psi(f_1 + f_2) \geq \psi(f_2) - \psi(f_1). \quad (4.13)$$

On the other hand, by (1.8), for any $\varepsilon > 0$ there exists a sequence $\{r_n\}_{n=1}^\infty$ tending to $\infty$ such that

$$T(r_n, f_2) < \exp_{p-1}\{(\psi_p(f_2) + \varepsilon)r^n\} \quad (4.14)$$

for sufficiently large $r_n$. By (4.11) and (4.14), for any $\varepsilon > 0$ and for sufficiently large $r_n$, we have

$$T(r, f_1 + f_2) \leq T(r_n, f_1) + T(r_n, f_2) + \ln 2$$

$$\leq \exp_{p-1}\{(\psi_p(f_1) + \varepsilon)r^n\} + \exp_{p-1}\{(\psi_p(f_2) + \varepsilon)r^n\}. \quad (4.15)$$
By (4.15), we have
\[ \mu_p(f_1 + f_2) \leq \mu(p \geq 1), \quad \psi_p(f_1 + f_2) \leq \psi_p(f_2)(p > 1), \quad \psi(f_1 + f_2) \leq \psi(f_2) + \psi(f_1). \] (4.16)

Therefore, by (4.13) and (4.16), the conclusions of Theorem 2.3 hold for \( f_1 + f_2 \). Since \( T(r, f_1f_2) \leq T(r, f_1) + T(r, f_2), T(r, f_1f_2) \geq T(r, f_2) - T(r, f_1) - o(1) \), we can easily obtain that the conclusions of Theorem 2.3 hold for \( f_1f_2 \).

Theorem 2.3 also holds for \( 0 \leq \psi_p(f_1) < \psi(f_2) = \infty \) by the above proof.

**Proof of Theorem 2.4.** We can obtain the conclusions of Theorem 2.4 by the similar proof in Theorem 2.2 and Theorem 2.3.

**Proof of Theorem 2.5.** By the Lemma of logarithmic derivative, we have that
\[ T(r, f') \leq 3T(r, f) + O\{\log \tau \} \]
holds outside of an exceptional set \( E \) of finite linear measure. By Lemma 3.7, there exists \( \alpha > 1 \) such that \( T(r, f') \leq 3T(\alpha r, f) + O\{\log(\alpha r)\} \) holds for sufficiently large \( r \), so we have \( \tau_p(f') \leq \tau_p(f) \) \((p > 1)\). On the other hand, by Lemma 3.6, for any \( \tau > 1 \), there exists a constant \( C_\tau \) such that
\[ T(r, f) < C_\tau T(\tau r, f') + \log^+ (\tau r) + 4 + \log^+ |f(0)|. \]
Set \( \tau \to 1^+ \), by the above inequality, we have \( \tau_p(f') \geq \tau_p(f) \) \((p > 1)\). Therefore \( \tau_p(f') = \tau_p(f) \) for \( p > 1 \).

**Proof of Theorem 2.6.** For an entire function \( f(z) \), we have
\[ f(z) = f(0) + \int_0^z f'(\zeta)d\zeta, \] (4.17)
where the integral route is a line from 0 to \( z \). By (4.17), we have
\[ M(r, f) \leq |f(0)| + |\int_0^z f'(\zeta)d\zeta| \leq |f(0)| + rM(r, f'), \] (4.18)
By (4.18), we have
\[ M(r, f') \geq M(r, f) - |f(0)|. \] (4.19)

By (1.9) and (4.19), we have \( \tau_p(f') \geq \tau_p(f) \). On the other hand, by Cauchy’s integral formula, we have
\[ f'(z) = \frac{1}{2\pi i} \int_C \frac{f(\zeta)}{(\zeta - z)^2}d\zeta, \] (4.20)
where integral curve is the circle \(|\zeta| = R\). By (4.20), for any \(|z| = r < R\),
\[ M(r, f') \leq \frac{1}{2\pi} \int_C \max \left| \frac{f(\zeta)}{(\zeta - z)^2} \right| |d\zeta| \leq \frac{1}{2\pi} \frac{M(R, f)}{(R - r)^2} \cdot 2\pi R. \] (4.21)
Set \( R = \beta r \) \((\beta > 1)\), then by (4.21), we have
\[ M(r, f') \leq \frac{\beta}{(\beta - 1)^2r} M(\beta r, f) \leq \frac{\beta}{(\beta - 1)^2r} \exp_p\{(\tau_p(f) + \varepsilon)(\beta r)^{\sigma_p(f)}\}, \quad r \to \infty. \] (4.22)
Since \( \sigma_p(f') = \sigma_p(f) \), set \( \beta \to 1 \), we have \( \tau_p(f') \leq \tau_p(f) \); therefore \( \tau_p(f') = \tau_p(f) \).
References


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