

ON THE STRONG STABILITY OF A NONLINEAR VOLTERRA INTEGRO-DIFFERENTIAL SYSTEM

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ABSTRACT. In this paper we provide sufficient conditions for strong stability of the trivial solution of the systems (1) and (2).

1. INTRODUCTION

In [3], T. Hara, T. Yoneyama and T. Itoh proved sufficient conditions for uniform stability, asymptotic stability, uniform asymptotic stability and exponential asymptotic stability of trivial solution of a nonlinear Volterra integro-differential system of the form

$$(1) \quad x' = A(t)x + \int_0^t F(t, s, x(s))ds$$

The purpose of our paper is to provide sufficient conditions for strong stability of trivial solution of (1), as a perturbed system of

$$(2) \quad x' = A(t)x.$$

We investigate conditions on the fundamental matrix $Y(t)$ for linear system (2) and on the function $F(t, s, x)$ under which the trivial solution of (1) or (2) is strongly stable on \mathbb{R}_+ .

2. DEFINITIONS, NOTATIONS AND HYPOTHESES

Let \mathbb{R}^n denote the Euclidean n -space. For $x \in \mathbb{R}^n$, let $\|x\|$ be the norm of x . For an $n \times n$ matrix A , we define the norm $|A|$ of A by

$$|A| = \sup_{\|x\| \leq 1} \|Ax\|.$$

In equation (1) we consider that A is a continuous $n \times n$ matrix on \mathbb{R}_+ and $F : D \times \mathbb{R}^n \rightarrow \mathbb{R}^n$, $D = \{(t, s) \in \mathbb{R}^2; 0 \leq s \leq t < \infty\}$, is a continuous n -vector such that $F(t, s, 0) = 0$ for $(t, s) \in D$.

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Definition 2.1. The solution $x(t)$ of (1) is said to be *strongly stable* (Ascoli, [1]) on \mathbb{R}_+ if for every $\varepsilon > 0$, there exists $\delta = \delta(\varepsilon) > 0$ such that any solution $\tilde{x}(t)$ of (1) which satisfies the inequality $\|\tilde{x}(t_0) - x(t_0)\| < \delta$ for some $t_0 \geq 0$, exists and satisfies the inequality $\|\tilde{x}(t) - x(t)\| < \varepsilon$ for all $t \geq 0$.

Remark 2.1. For definitions of other types of stability, see [2, page 51].

Remark 2.2. It is easy to see that strong stability is not equivalent with none of these types of stability.

3. THE MAIN RESULTS

The following result [2] is well-known.

Theorem 3.1. *Let $Y(t)$ be a fundamental matrix for (2). Then, the trivial solution of (2) is strongly stable on \mathbb{R}_+ if and only if there exists a positive constant K such that*

$$|Y(t)Y^{-1}(s)| \leq K \quad \text{for all } 0 \leq s, t < \infty$$

or, equivalently,

$$|Y(t)| \leq K \quad \text{and} \quad |Y^{-1}(t)| \leq K \quad \text{for all } t \geq 0.$$

Let $Y(t)$ be a fundamental matrix for (2). Consider the following hypotheses:

H₁ : There exist a continuous function $\varphi : \mathbb{R}_+ \rightarrow (0, \infty)$ and the constants $p_1 \geq 1, K_1 > 0$ for

$$\int_0^t (\varphi(s)|Y(t)Y^{-1}(s)|)^{p_1} ds \leq K_1, \quad \text{for all } t \geq 0.$$

H₂ : There exist a continuous function $\varphi : \mathbb{R}_+ \rightarrow (0, \infty)$ and the constants $p_2 \geq 1, K_2 > 0$ for

$$\int_0^t (\varphi(s)|Y^{-1}(t)Y(s)|)^{p_2} ds \leq K_2, \quad \text{for all } t \geq 0.$$

H₃ : There exist a continuous function $\varphi : \mathbb{R}_+ \rightarrow (0, \infty)$ and the constants $p_3 \geq 1, K_3 > 0$ for

$$\int_0^t (\varphi(s)|Y^{-1}(s)Y(t)|)^{p_3} ds \leq K_3, \quad \text{for all } t \geq 0.$$

H₄ : There exist a continuous function $\varphi : \mathbb{R}_+ \rightarrow (0, \infty)$ and the constants $p_4 \geq 1, K_4 > 0$ for

$$\int_0^t (\varphi(s)|Y(s)Y^{-1}(t)|)^{p_4} ds \leq K_4, \quad \text{for all } t \geq 0.$$

Theorem 3.2. *Suppose that the fundamental matrix $Y(t)$ for (2) satisfies one of the following conditions:*

C₁ : **H₁** and **H₂** are true.

C₂ : **H₁** and **H₄** are true.

C₃ : **H₂** and **H₃** are true.

C₄ : **H₃** and **H₄** are true.

Then, the trivial solution of (2) is strongly stable on \mathbb{R}_+ .

Proof. We will prove that $Y(t)$ and $Y^{-1}(t)$ are bounded on \mathbb{R}_+ .

First of all, we consider the case **C₂**. For the beginning we prove that $Y(t)$ is bounded on \mathbb{R}_+ .

Let $q(t) = \varphi^{p_1}(t)|Y(t)|^{-p_1}$ for $t \geq 0$. From the identity

$$\left(\int_0^t q(s)ds\right) Y(t) = \int_0^t (\varphi(s)Y(t)Y^{-1}(s))(q(s)(\varphi(s))^{-1}Y(s))ds, \quad t \geq 0,$$

it follows that

$$(3) \quad \left(\int_0^t q(s)ds\right) |Y(t)| \leq \int_0^t (\varphi(s)|Y(t)Y^{-1}(s)|) (q(s)(\varphi(s))^{-1}|Y(s)|) ds, \quad t \geq 0.$$

In case $p_1 = 1$, we have that $q(s)(\varphi(s))^{-1}|Y(s)| = 1$. From (3) and the hypothesis **H₁** it follows that

$$\left(\int_0^t q(s)ds\right) |Y(t)| \leq \int_0^t \varphi(s)|Y(t)Y^{-1}(s)|ds \leq K_1, \quad t \geq 0.$$

In case $p_1 > 1$, we have that $q(s)(\varphi(s))^{-1}|Y(s)| = (q(s))^{\frac{1}{q_1}}$, $\frac{1}{p_1} + \frac{1}{q_1} = 1$. From (3), it follows that

$$\left(\int_0^t q(s)ds\right) \varphi(t)(q(t))^{-\frac{1}{p_1}} \leq \int_0^t (\varphi(s)|Y(t)Y^{-1}(s)|)(q(s))^{\frac{1}{q_1}} ds,$$

for all $t \geq 0$.

Using the Hölder inequality, we obtain

$$\begin{aligned} \left(\int_0^t q(s)ds\right) \varphi(t)(q(t))^{-\frac{1}{p_1}} & \\ & \leq \left(\int_0^t (\varphi(s)|Y(t)Y^{-1}(s)|)^{p_1} ds\right)^{\frac{1}{p_1}} \left(\int_0^t q(s)ds\right)^{\frac{1}{q_1}}, \quad t \geq 0. \end{aligned}$$

Using the hypothesis **H₁**, we obtain that

$$\left(\int_0^t q(s)ds\right)^{\frac{1}{p_1}} \varphi(t)(q(t))^{-\frac{1}{p_1}} \leq K_1^{\frac{1}{p_1}}, \quad t \geq 0$$

or

$$\left(\int_0^t q(s)ds\right) |Y(t)|^{p_1} \leq K_1, \quad t \geq 0.$$

Thus, for $p_1 \geq 1$, the function $|Y(t)|$ satisfies the inequality

$$|Y(t)| \leq K_1^{\frac{1}{p_1}} \left(\int_0^t q(s)ds\right)^{-\frac{1}{p_1}}, \quad t \geq 0.$$

Denote $Q(t) = \int_0^t q(s)ds$ for $t \geq 0$. Thus, we have

$$|Y(t)| \leq K_1^{\frac{1}{p_1}} (Q(t))^{-\frac{1}{p_1}}, \quad \text{for } t \geq 0.$$

Because

$$Q'(t) = q(t) \geq K_1^{-1}(\varphi(t))^{p_1}Q(t) \quad \text{for } t \geq 0,$$

we have that

$$Q(t) \geq Q(1)e^{K_1^{-1} \int_1^t \varphi^{p_1}(s)ds}, \quad \text{for } t \geq 1.$$

It follows that

$$|Y(t)| \leq K_1^{\frac{1}{p_1}} (Q(1))^{-\frac{1}{p_1}} e^{-(p_1 K_1)^{-1} \int_1^t \varphi^{p_1}(s)ds}, \quad \text{for } t \geq 1.$$

Because $|Y(t)|$ is a continuous function on $[0, 1]$, it follows that there exists a positive constant M_1 such that $|Y(t)| \leq M_1$ for $t \geq 0$.

In what follows we prove that $Y^{-1}(t)$ is bounded on \mathbb{R}_+ .

Let $q(t) = \varphi^{p_4}(t)|Y^{-1}(t)|^{-p_4}$ for $t \geq 0$. From the identity

$$\begin{aligned} \left(\int_0^t q(s)ds\right)Y^{-1}(t) &= \int_0^t (q(s)(\varphi(s))^{-1}Y^{-1}(s))(\varphi(s)Y(s)Y^{-1}(t))ds, \quad t \geq 0 \end{aligned}$$

it follows that

$$(4) \quad \begin{aligned} \left(\int_0^t q(s)ds\right)|Y^{-1}(t)| &\leq \int_0^t (q(s)(\varphi(s))^{-1}|Y^{-1}(s)|) (\varphi(s)|Y(s)Y^{-1}(t)|) ds, \quad t \geq 0. \end{aligned}$$

In case $p_4 = 1$, we have that $q(s)(\varphi(s))^{-1}|Y^{-1}(s)| = 1$.

From (4) and the hypothesis \mathbf{H}_4 , it follows that

$$\left(\int_0^t q(s)ds\right)|Y^{-1}(t)| \leq \int_0^t \varphi(s)|Y(s)Y^{-1}(t)|ds \leq K_4, \quad t \geq 0.$$

In case $p_4 > 1$, we have that

$$q(s)(\varphi(s))^{-1}|Y^{-1}(s)| = (q(s))^{\frac{1}{q_4}}, \quad s \geq 0.$$

where $\frac{1}{p_4} + \frac{1}{q_4} = 1$.

From (4) it follows that

$$\left(\int_0^t q(s)ds\right) |Y^{-1}(t)| \leq \int_0^t q^{\frac{1}{q_4}}(s) (\varphi(s)|Y(s)Y^{-1}(t)|) ds$$

for all $t \geq 0$.

Using the Hölder inequality, we obtain that

$$\begin{aligned} \left(\int_0^t q(s)ds\right) |Y^{-1}(t)| &\leq \left(\int_0^t (\varphi(s)|Y(s)Y^{-1}(t)|)^{p_4} ds\right)^{\frac{1}{p_4}} \left(\int_0^t q(s)ds\right)^{\frac{1}{q_4}}, \quad t \geq 0. \end{aligned}$$

Using the hypothesis H_4 , we have

$$\left(\int_0^t q(s)ds\right) |Y^{-1}(t)| \leq \left(\int_0^t q(s)ds\right)^{\frac{1}{q_4}} K_4^{\frac{1}{p_4}}, \quad t \geq 0$$

or

$$\left(\int_0^t q(s)ds\right)^{\frac{1}{p_4}} |Y^{-1}(t)| \leq K_4^{\frac{1}{p_4}}, \quad t \geq 0.$$

Thus, for $p_4 \geq 1$, the function $|Y^{-1}(t)|$ satisfies the inequality

$$|Y^{-1}(t)| \leq K_4^{\frac{1}{p_4}} \left(\int_0^t q(s)ds\right)^{-\frac{1}{p_4}}, \quad t \geq 0.$$

Denote $Q(t) = \int_0^t q(s)ds$ for $t \geq 0$. Thus, we have

$$|Y^{-1}(t)| \leq K_4^{\frac{1}{p_4}} (Q(t))^{-\frac{1}{p_4}}, \quad t \geq 0.$$

Because

$$Q'(t) = q(t) \geq \varphi^{p_4}(t) K_4^{-1} Q(t), \quad t \geq 0,$$

we have

$$Q(t) \geq Q(1) e^{K_4^{-1} \int_1^t \varphi^{p_4}(s)ds}, \quad t \geq 1.$$

It follows that

$$|Y^{-1}(t)| \leq K_4^{\frac{1}{p_4}} (Q(1))^{-\frac{1}{p_4}} e^{-(p_4 K_4)^{-1} \int_1^t \varphi^{p_4}(s)ds}, \quad t \geq 1.$$

Because $|Y^{-1}(t)|$ is a continuous function on $[0, 1]$, it follows that there exists a positive constant M_2 such that $|Y^{-1}(t)| \leq M_2$ for $t \geq 0$.

Hence, the conclusion follows immediately from Theorem 3.1.

Finally, in the cases C_1 , C_3 or C_4 , the proof is similarly.

The proof is now complete. □

Remark 3.1. The function φ can serve to weaken the required hypotheses on the fundamental matrix Y .

Theorem 3.3. *If*

1. *the fundamental matrix $Y(t)$ of the equation (2) satisfies*

$$|Y(t)Y^{-1}(s)| \leq K$$

for all $0 \leq s, t < +\infty$, where K is constant,

2. *the function F satisfies the condition*

$$\|F(t, s, x) - F(t, s, y)\| \leq f(t, s)\|x - y\|$$

for $0 \leq s \leq t < +\infty$ and for all $x, y \in \mathbb{R}^n$, where f is a continuous nonnegative function on D such that

$$M = \int_0^\infty \int_0^t f(t, s) ds dt < K^{-1},$$

then, for all $t_0 \geq 0$, $x_0 \in \mathbb{R}^n$ and $\rho > 0$, there exists a unique solution of (1) on \mathbb{R}_+ such that $x(t_0) = x_0$ and $\|x(t)\| \leq \rho$ for all $t \in [0, t_0]$, if $\|x_0\|$ is sufficiently small.

Proof. It is well-known that the problem

$$x' = A(t)x + \int_0^t F(t, s, x(s))ds, \quad x(t_0) = x_0$$

can be reduced by means of variation of constants to the nonlinear integral system

$$(5) \quad x(t) = Y(t)Y^{-1}(t_0)x_0 + \int_{t_0}^t Y(t)Y^{-1}(s) \int_0^s F(s, u, x(u)) du ds, \quad t \geq 0.$$

We introduce the Fréchet space C_c of all continuous maps from \mathbb{R}_+ into \mathbb{R}^n with the seminorms $\|x\|_\tau = \sup_{0 \leq t \leq \tau} \|x(t)\|$, $\tau \geq 0$. Thus, convergence in C_c is equivalent to the usual convergence over all compact intervals of \mathbb{R}_+ .

For $t_0 \geq 0$ and $\rho > 0$, let $x_0 \in \mathbb{R}^n$ be such that $\|x_0\| < \rho(1 - KM)K^{-1}$. Let S_ρ be the set

$$S_\rho = \{x \in C_c; \|x\|_{t_0} \leq \rho, \|x\|_\tau \leq \rho e^{KM} \text{ for } \tau > t_0\}.$$

We consider the following operator T from S_ρ into C_c :

$$(Tx)(t) = Y(t)Y^{-1}(t_0)x_0 + \int_{t_0}^t Y(t)Y^{-1}(s) \int_0^s F(s, u, x(u)) du ds, \quad t \geq 0.$$

For $x \in S_\rho$ and $t \in [0, t_0]$, we have

$$\begin{aligned} \|(Tx)(t)\| &\leq K\|x_0\| + K \int_t^{t_0} \int_0^s f(s, u)\|x(u)\| du ds \\ &\leq K\|x_0\| + K \sup_{0 \leq t \leq t_0} \|x(t)\| \int_0^{t_0} \int_0^s f(s, u) du ds \\ &\leq K\rho(1 - KM)K^{-1} + K\rho M = \rho. \end{aligned}$$

For $x \in S_\rho$ and $t > t_0$, using the same kind of arguments as above, we obtain

$$\|(Tx)(t)\| \leq \rho e^{KM}.$$

Thus, $TS_\rho \subset S_\rho$.

Let $x, y \in S_\rho$. For $t \in [0, t_0]$, we have

$$\begin{aligned} & \|(Tx)(t) - (Ty)(t)\| \\ &= \left\| \int_{t_0}^t Y(t)Y^{-1}(s) \int_0^s (F(s, u, x(u)) - F(s, u, y(u))) du ds \right\| \\ &\leq \int_t^{t_0} |Y(t)Y^{-1}(s)| \int_0^s \|F(s, u, x(u)) - F(s, u, y(u))\| du ds \\ &\leq K \int_t^{t_0} \int_0^s f(s, u) \|x(u) - y(u)\| du ds \\ &\leq K \sup_{0 \leq u \leq t_0} \|x(u) - y(u)\| \int_t^{t_0} \int_0^s f(s, u) du ds \\ &\leq KM \|x - y\|_{t_0}. \end{aligned}$$

Then,

$$\|Tx - Ty\|_{t_0} \leq KM \|x - y\|_{t_0}.$$

Similarly, for $\tau > t_0$, we have

$$\|Tx - Ty\|_\tau \leq KM \|x - y\|_\tau.$$

Hence, T is a contraction. By the Banach's Theorem for Fréchet spaces [4], S_ρ contains a unique fixed point $\tilde{x} = T\tilde{x}$, i. e., the equation (1) has a unique solution $\tilde{x}(t)$ on \mathbb{R}_+ such that $\tilde{x}(t_0) = x_0$ and $\|\tilde{x}(t)\| \leq \rho$ for all $t \in [0, t_0]$ and $\|\tilde{x}(t)\| \leq \rho e^{KM}$ for all $t \geq 0$, if $\|x_0\|$ is sufficiently small.

Now, we suppose that $x(t)$ is a solution in C_c of (5) such that $\|x(t)\| \leq \rho$ for $t \in [0, t_0]$ and $\|x_0\| \leq \rho(1 - KM)K^{-1}$. For $t \geq t_0$ we have

$$\begin{aligned} \|x(t)\| &= \|Y(t)Y^{-1}(t_0)x_0 + \int_{t_0}^t Y(t)Y^{-1}(s) \int_0^s F(s, u, x(u)) du ds\| \\ &\leq K\|x_0\| + K \int_{t_0}^t \int_0^s f(s, u) \|x(u)\| du ds \\ &= K\|x_0\| + K \int_{t_0}^t \int_0^{t_0} f(s, u) \|x(u)\| du ds + K \int_{t_0}^t \int_{t_0}^s f(s, u) \|x(u)\| du ds \\ &\leq K\|x_0\| + K\rho \int_{t_0}^t \int_0^{t_0} f(s, u) du ds + K \int_{t_0}^t \int_{t_0}^s f(s, u) \|x(u)\| du ds \\ &\leq K\rho(1 - KM)K^{-1} + K\rho M + K \int_{t_0}^t \int_{t_0}^s f(s, u) \|x(u)\| du ds \\ &= \rho + K \int_{t_0}^t \int_{t_0}^s f(s, u) \|x(u)\| du ds. \end{aligned}$$

It is easy to see that the function $Q(t) = \int_{t_0}^t \int_{t_0}^s f(s, u) \|x(u)\| du ds$ is continuously differentiable and increasing on $[t_0, \infty)$.

For $t \geq t_0$, we have

$$\begin{aligned} Q'(t) &= \int_{t_0}^t f(t, u) \|x(u)\| du \\ &\leq \int_{t_0}^t f(t, u) (\rho + KQ(u)) du = \rho \int_{t_0}^t f(t, u) du + K \int_{t_0}^t f(t, u) Q(u) du. \end{aligned}$$

Then,

$$\begin{aligned} &\left[Q(t) e^{-K \int_{t_0}^t \int_{t_0}^s f(s, u) du ds} \right]' \\ &= e^{-K \int_{t_0}^t \int_{t_0}^s f(s, u) du ds} \left[Q'(t) - KQ(t) \int_{t_0}^t f(t, u) du \right] \\ &\leq e^{-K \int_{t_0}^t \int_{t_0}^s f(s, u) du ds} \left[\rho \int_{t_0}^t f(t, u) du + K \int_{t_0}^t f(t, u) (Q(u) - Q(t)) du \right] \\ &\leq e^{-K \int_{t_0}^t \int_{t_0}^s f(s, u) du ds} \left[\rho \int_{t_0}^t f(t, u) du \right] = \left[-\rho K^{-1} e^{-K \int_{t_0}^t \int_{t_0}^s f(s, u) du ds} \right]'. \end{aligned}$$

By integrating from t_0 to $t \geq t_0$, we have

$$Q(t) e^{-K \int_{t_0}^t \int_{t_0}^s f(s, u) du ds} - Q(t_0) \leq -\rho K^{-1} e^{-K \int_{t_0}^t \int_{t_0}^s f(s, u) du ds} + \rho K^{-1}.$$

We deduce that

$$\|x(t)\| \leq \rho + KQ(t) \quad \text{for } t \geq t_0,$$

and then

$$\|x(t)\| \leq \rho e^{KM} \quad \text{for } t \geq t_0.$$

This shows that $x \in S_\rho$ and then $x = \tilde{x}$. Thus, for all $t_0 \geq 0$, $x_0 \in \mathbb{R}^n$ and $\rho > 0$, there exists a unique solution of (1) on \mathbb{R}_+ such that $x(t_0) = x_0$ and $\|x(t)\| \leq \rho$ for all $t \in [0, t_0]$, if $\|x_0\|$ is sufficiently small. The proof is complete. \square

Theorem 3.4. *If the hypotheses of Theorem 3.3 are satisfied, then the trivial solution of (1) is strongly stable on \mathbb{R}_+ .*

Proof. Let $\varepsilon > 0$ be arbitrary and let $\delta(\varepsilon) = \varepsilon(1 - KM)K^{-1}e^{-KM}$, $t_0 \geq 0$ and let $x_0 \in \mathbb{R}^n$ satisfy $\|x_0\| < \delta(\varepsilon)$.

Applying Theorem 3.3, we deduce that there exists a unique solution $x(t)$ on \mathbb{R}_+ of (1) with $x(t_0) = x_0$ such that $x \in S_{\varepsilon e^{-KM}}$, i. e., $\|x(t)\| \leq \varepsilon$ for $t \geq 0$.

This proves that the trivial solution of (1) is strongly stable on \mathbb{R}_+ . The proof is complete. \square

Example 3.1. Let $a, b : \mathbb{R}_+ \rightarrow \mathbb{R}$ be continuous and let the system (2) with

$$A(t) = \begin{pmatrix} a(t) & -b(t) \\ b(t) & a(t) \end{pmatrix}.$$

It is easy to see that

$$Y(t) = r(t) \begin{pmatrix} -\cos \theta(t) & -\sin \theta(t) \\ -\sin \theta(t) & \cos \theta(t) \end{pmatrix},$$

where

$$r(t) = e^{\int_0^t a(u)du} \quad \text{and} \quad \theta(t) = \int_0^t b(u)du,$$

is a fundamental matrix of (2).

We have

$$|Y(t)Y^{-1}(s)| \leq \sqrt{2}e^{\int_s^t a(u)du} \quad \text{for all } t, s \geq 0.$$

In [3], it is proved that if there exists $\lambda > 0$ such that

$$a(t) \leq -\lambda \quad \text{for all } t \geq 0.$$

then the system (2) is uniformly asymptotically stable on \mathbb{R}_+ .

We remark that if there exist $C \geq 0$ and $\lambda > 0$ such that

$$\int_s^t a(u)du \leq C - \lambda(t - s) \quad \text{for all } t \geq s \geq 0,$$

then we have the same conclusion.

In addition, if there exists $L > 0$ such that

$$\left| \int_s^t a(u)du \right| \leq L \quad \text{for all } t, s \geq 0,$$

then the system (2) is strongly stable on \mathbb{R}_+ .

Now, we consider

$$F(t, s, x) = e^{-\alpha t + s} \begin{pmatrix} \sin x_1 + t \arctan x_2 \\ s \sin x_1 - \arctan x_2 \end{pmatrix},$$

where $\alpha \in \mathbb{R}$.

It is easy to see that the function F satisfies the conditions of Theorem 3.3 for α sufficiently large positive number.

In these conditions for $A(t)$ and F , for all $t_0 \geq 0$, $x_0 \in \mathbb{R}^n$ and $\rho > 0$, there exists a unique solution $x(t)$ of (1) on \mathbb{R}_+ such that $x(t_0) = x_0$ and $\|x(t)\| \leq \rho$ for all $t \in [0, t_0]$, if $\|x_0\|$ is sufficiently small.

In addition, the trivial solution of (1) is strongly stable on \mathbb{R}_+ .

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