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ON THE SOLVABILITY OF THE PERIODIC TYPE  
BOUNDARY VALUE PROBLEM FOR LINEAR IMPULSIVE  
SYSTEMS

**Abstract.** Effective necessary and sufficient conditions are established for the unique solvability of periodic type boundary value problems for linear impulsive systems.

**რეზიუმე.** მრავალი იმპულსური სისტემებისათვის მდებარეობს პერიოდული საზღვრის სასაზღვრო ამოცანების გადასახად ამოხსნადობის ეფექტური აუცილებელი და საჭიროები პირობები.

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Let  $\omega$  be a positive number and let  $\tau_{ik} \in [(i-1)\omega, i\omega]$  ( $i = 0, \pm 1, \pm 2, \dots$ ;  $k = 1, 2, \dots$ ) be points such that  $\tau_{ik} \leq \tau_{ik+1}$ ,  $\tau_{ik} = \tau_{i-1k} + \omega$ . For the linear system of impulsive equations

$$\frac{dx}{dt} = P(t)x + q(t) \quad \text{for almost all } t \in \mathbb{R} \setminus T, \quad (1)$$

$$\begin{aligned} x(\tau_{ik}+) - x(\tau_{ik}-) &= G(\tau_{ik})x(\tau_{ik}) + g(\tau_{ik}) \\ (i = 0, \pm 1, \pm 2, \dots; k = 1, 2, \dots) \end{aligned} \quad (2)$$

we investigate the periodic boundary value problem

$$x(t + \omega) = x(t) \quad \text{for } t \in \mathbb{R}, \quad (3)$$

where  $T = \{\tau_{ik} : i = 0, \pm 1, \pm 2, \dots; k = 1, 2, \dots\}$ , and  $P = (p_{il})_{i,l=1}^n \in L_{loc}(\mathbb{R}, \mathbb{R}^{n \times n})$ ,  $G : T \rightarrow \mathbb{R}^{n \times n}$  and  $q = (q_i)_{i=1}^n \in L_{loc}(\mathbb{R}, \mathbb{R}^n)$ ,  $g : T \rightarrow \mathbb{R}^n$  are  $\omega$ -periodic matrix- and vector-functions, respectively, i.e.,

$$\begin{aligned} P(t + \omega) &= P(t) \quad \text{for almost all } t \in \mathbb{R} \setminus T, \\ G(\tau_{ik} + \omega) &= G(\tau_{ik}) \quad (i = 0, \pm 1, \pm 2, \dots; k = 1, 2, \dots) \end{aligned} \quad (4)$$

and

$$\begin{aligned} q(t + \omega) &= q(t) \quad \text{for almost all } t \in \mathbb{R} \setminus T, \\ g(\tau_{ik} + \omega) &= g(\tau_{ik}) \quad (i = 0, \pm 1, \pm 2, \dots; k = 1, 2, \dots). \end{aligned} \quad (5)$$

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Note that the following  $\omega$ -type boundary value problem

$$x(t + \omega) = x(t) + c \quad \text{for } t \in \mathbb{R},$$

where  $c \in \mathbb{R}^n$ , is reduced to the problem (3) by transformation

$$y(t) = x(t) - \frac{t}{\omega} c \quad \text{for } t \in \mathbb{R},$$

so that we consider only the problem (3).

Along with the system (1), (2) we consider the corresponding homogeneous system

$$\frac{dx}{dt} = P(t)x \quad \text{for almost all } t \in \mathbb{R} \setminus T, \quad (1_0)$$

$$x(\tau_{ik+}) - x(\tau_{ik-}) = G(\tau_{ik})x(\tau_{ik}) \quad (i = 0, \pm 1, \pm 2, \dots; k = 1, 2, \dots). \quad (2_0)$$

In the paper, we establish effective necessary and sufficient conditions for unique solvability of the problem (1), (2); (3). Analogous results are contained in [12]–[15] for general linear boundary value problems and  $\omega$ -periodic boundary problems for systems of ordinary differential equations and functional differential equations.

Quite a number of issues of the theory of systems of differential equations with impulsive effect (both linear and nonlinear) have been studied sufficiently well (for survey of the results on impulsive systems see, e.g., [5]–[7], [10], [11], [16]–[20] and references therein).

Using the theory of so called generalized ordinary differential equations (see, e.g., [1]–[9]), we extend these results to systems of impulsive equations.

Throughout the paper the following notation and definitions will be used.

$R = ] - \infty, +\infty[$ ,  $R_+ = [0, +\infty[$ ;  $[a, b]$  ( $a, b \in R$ ) is a closed segment.

$R^{n \times m}$  is the space of all real  $n \times m$ -matrices  $X = (x_{ij})_{i,j=1}^{n,m}$  with the norm

$$\|X\| = \max_{j=1, \dots, m} \sum_{i=1}^n |x_{ij}|;$$

$O_{n \times m}$  (or  $O$ ) is the zero  $n \times m$  matrix.

If  $X = (x_{ij})_{i,j=1}^{n,m} \in \mathbb{R}^{n \times m}$ , then

$$|X| = (|x_{ij}|)_{i,j=1}^{n,m}.$$

$$R_+^{n \times m} = \left\{ (x_{ij})_{i,j=1}^{n,m} : x_{ij} \geq 0 \quad (i = 1, \dots, n; j = 1, \dots, m) \right\}.$$

$R^n = R^{n \times 1}$  is the space of all real column  $n$ -vectors  $x = (x_i)_{i=1}^n$ ;  $R_+^n = R_+^{n \times 1}$ .

If  $X \in \mathbb{R}^{n \times n}$ , then  $X^{-1}$ ,  $\det X$  and  $r(X)$  are, respectively, the matrix inverse to  $X$ , the determinant of  $X$  and the spectral radius of  $X$ ;  $I_n$  is the identity  $n \times n$ -matrix.

The inequalities between the matrices are understood componentwise.

$\bigvee_a^b(X)$  is the total variation of the matrix-function  $X : [a, b] \rightarrow R^{n \times m}$ , i.e., the sum of total variations of the latter's components.

$X(t-)$  and  $X(t+)$  are the left and the right limit of the matrix-function  $X : \mathbb{R} \rightarrow R^{n \times m}$  at the point  $t$ ;

$$d_1 X(t) = X(t) - X(t-), \quad d_2 X(t) = X(t+) - X(t).$$

$BV([a, b], R^{n \times m})$  is the set of all matrix-functions of bounded variation  $X : [a, b] \rightarrow R^{n \times m}$  (i.e., such that  $\overset{b}{\underset{a}{V}}(X) < +\infty$ );

$BV_{loc}(\mathbb{R}, R^{n \times m})$  is the set of all matrix-functions  $X : \mathbb{R} \rightarrow R^{n \times m}$  such that  $\overset{b}{\underset{a}{V}}(X) < +\infty$  for every  $a < b$ ;  $a, b \in \mathbb{R}$ ;

$\tilde{C}([a, b], D)$ , where  $D \subset R^{n \times m}$ , is the set of all absolutely continuous matrix-functions  $X : [a, b] \rightarrow D$ ;

$\tilde{C}_{loc}(\mathbb{R} \setminus T, D)$  is the set of all matrix-functions  $X : \mathbb{R} \rightarrow D$  whose restrictions to an arbitrary closed interval  $[a, b]$  from  $\mathbb{R} \setminus T$  belong to  $\tilde{C}([a, b], D)$ ;

$L([a, b], D)$  is the set of all measurable and integrable matrix-functions  $X : [a, b] \rightarrow D$ ;

$L_{loc}(\mathbb{R}, D)$  is the set of all measurable and locally integrable matrix-functions  $X : [a, b] \rightarrow D$ .

A matrix-function is said to be continuous, integrable, nondecreasing, etc., if each of its components is such.

By a solution of the impulsive system (1), (2) we understand a continuous from the left vector-function  $x \in \tilde{C}_{loc}(\mathbb{R} \setminus T, \mathbb{R}^n) \cap BV_{loc}(\mathbb{R}, \mathbb{R}^n)$  satisfying both the system (1) for a.a.  $t \in \mathbb{R} \setminus T$  and the relation (2) for every  $i \in \{0, \pm 1, \pm 2, \dots\}$  and  $k \in \{1, 2, \dots\}$ .

For every  $\omega$ -periodic matrix-functions  $X \in L_{loc}(\mathbb{R}, \mathbb{R}^{n \times n})$  and  $Y : T \rightarrow \mathbb{R}^{n \times n}$  we put

$$[(X, Y)(t + \omega)]_l = [(X, Y)(t)]_l \quad \text{for } t \in \mathbb{R} \quad (l = 1, 2, \dots),$$

where

$$\begin{aligned} [(X, Y)(t)]_0 &= I_n \quad \text{for } 0 \leq t \leq \omega, \\ [(X, Y)(0)]_l &= O_{n \times n} \quad (l = 1, 2, \dots), \\ [(X, Y)(t)]_{l+1} &= \int_0^t X(\tau) \cdot [(X, Y)(\tau)]_l d\tau + \\ &+ \sum_{0 \leq \tau_{1k} < t} Y(\tau_{1k}) \cdot [(X, Y)(\tau_{1k})]_l \quad \text{for } 0 < t \leq \omega \quad (l = 1, 2, \dots). \end{aligned}$$

We assume that

$$\sum_{k=1}^{\infty} (\|G(\tau_{1k})\| + \|g(\tau_{1k})\|) < \infty \quad (k = 1, 2, \dots) \quad (6)$$

and

$$\det(I_n + G(\tau_{1k})) \neq 0 \quad (k = 1, 2, \dots). \quad (7)$$

The condition (7) guarantees the unique solvability of the Cauchy problem for the corresponding impulsive systems.

**Theorem 1.** *Let the conditions (4)–(7) hold. Then the system (1), (2) has a unique  $\omega$ -periodic solution if and only if the corresponding homogeneous problem (1<sub>0</sub>), (2<sub>0</sub>) has only the trivial  $\omega$ -periodic solution, i.e.,*

$$\det(Y(0) - Y(\omega)) \neq 0, \quad (8)$$

where  $Y$  is a fundamental matrix of the system (1<sub>0</sub>), (2<sub>0</sub>).

**Corollary 1.** *Let the conditions (4)–(7) hold and*

$$P(t)G(\tau_{1k}) = G(\tau_{1k})P(t) \quad \text{for almost all } t \in [0, \omega] \quad (k = 1, 2, \dots).$$

Let, moreover, there exists  $t_0 \in [0, \omega]$  such that

$$P(t) \left( \int_{t_0}^t P(s) ds \right) = \left( \int_{t_0}^t P(s) ds \right) P(t) \quad \text{for almost all } t \in [0, \omega].$$

Then the system (1), (2) has a unique  $\omega$ -periodic solution if and only if

$$\det \left[ \exp \left( \int_{t_0}^{\omega} P(s) ds \right) \prod_{t_0 \leq \tau_{1k} < \omega} (I_n + G(\tau_{1k})) - \right. \\ \left. - \exp \left( - \int_0^{t_0} P(s) ds \right) \prod_{0 \leq \tau_{1k} < t_0} (I_n + G(\tau_{1k}))^{-1} \right] \neq 0.$$

*Remark 1.* If the homogeneous system (1<sub>0</sub>), (2<sub>0</sub>) has a nontrivial  $\omega$ -periodic solution, then for every vector-function  $q \in L_{loc}(\mathbb{R}, \mathbb{R}^n)$  satisfying the condition (5) there exists a vector  $c \in \mathbb{R}^n$  such that the system

$$\frac{dx}{dt} = P(t)x + q(t) - c \quad \text{for almost all } t \in \mathbb{R} \setminus T,$$

$$x(\tau_{ik}+) - x(\tau_{ik}-) = G(\tau_{ik})x(\tau_{ik}) + g(\tau_{ik}) \quad (i = 0, \pm 1, \pm 2, \dots; k = 1, 2, \dots)$$

has no  $\omega$ -periodic solution.

**Definition 1.** A matrix-function  $\mathcal{G}_\omega : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}^{n \times n}$  is said to be the Green matrix of the problem (1<sub>0</sub>), (2<sub>0</sub>); (3) if

$$\mathcal{G}_\omega(t + \omega, \tau + \omega) = \mathcal{G}_\omega(t, \tau), \quad \mathcal{G}_\omega(t, t + \omega) - \mathcal{G}_\omega(t, t) = I_n \quad \text{for } t \text{ and } \tau \in \mathbb{R},$$

and the matrix-function  $\mathcal{G}_\omega(\cdot, \tau) : \mathbb{R} \rightarrow \mathbb{R}^{n \times n}$  is a fundamental matrix of the system (1<sub>0</sub>), (2<sub>0</sub>).

If the conditions (4), (6) (for  $g \equiv 0$ ) and (7) hold and the system (1<sub>0</sub>), (2<sub>0</sub>) has only the trivial  $\omega$ -periodic solution, then there exists a unique Green matrix and it admits the following representation

$$\mathcal{G}_\omega(t, \tau) = Y(t)(Y^{-1}(\omega)Y(0) - I_n)^{-1}Y^{-1}(\tau) \quad \text{for } t \text{ and } \tau \in \mathbb{R},$$

where  $Y$  is a fundamental matrix of the system (1<sub>0</sub>), (2<sub>0</sub>).

**Theorem 2.** *The system (1), (2) has a unique  $\omega$ -periodic solution if and only if the corresponding homogeneous problem (1<sub>0</sub>), (2<sub>0</sub>) has only the trivial  $\omega$ -periodic solution. If the latter condition holds, then the  $\omega$ -periodic solution  $x$  of the system (1), (2) admits the representation*

$$x(t) = \int_t^{t+\omega} d_s \mathcal{G}_\omega(t, s) \cdot f(s) + \sum_{t \leq \tau_{ik} < t+\omega} (\mathcal{G}_\omega(t, \tau_{ik}+) - \mathcal{G}_\omega(t, \tau_{ik})) \cdot g(\tau_{ik})$$

for  $t \in \mathbb{R}$ ,

where  $\mathcal{G}_\omega$  is the Green matrix of the problem (1<sub>0</sub>), (2<sub>0</sub>); (3).

In general, it is quite difficult to verify the condition (8) directly even in the case where one is able to write out the fundamental matrix of the system (1<sub>0</sub>), (2<sub>0</sub>) explicitly. Therefore it is important to seek for effective conditions which would guarantee the absence of nontrivial solutions of the homogeneous problem (1<sub>0</sub>), (2<sub>0</sub>); (3). Analogous results for general linear boundary value problems for systems of ordinary differential equations belong to T. Kiguradze [15], and for  $\omega$ -periodic boundary problem for systems of ordinary differential equations and functional differential equations they belong to I. Kiguradze [12]–[14].

**Theorem 3.** *Let the conditions (4)–(7) hold. Then the system (1), (2) has a unique  $\omega$ -periodic solution if and only if there exist natural numbers  $k$  and  $m$  such that the matrix*

$$M_k = (-1)^l \left( I_n - \sum_{i=0}^{k-1} [(P, G)(c_l)]_i \right)$$

is nonsingular for some  $l \in \{1, 2\}$  and

$$r(M_{k,m}) < 1,$$

where  $c_l = \omega(2-l)$  and

$$M_{k,m} = [(|P|, |G|)(c_l)]_m + \left( \sum_{i=0}^{m-1} [(|P|, |G|)(c_l)]_i \right) \cdot |M_k^{-1}| [(|P|, |G|)(c_l)]_k.$$

**Corollary 2.** *Let there exists a natural number  $k$  such that*

$$[(P, G)(c_l)]_i = 0 \quad (i = 0, \dots, k-1)$$

and

$$\det \left( [(P, G)(c_l)]_k \right) \neq 0$$

for some  $l \in \{1, 2\}$ , where  $c_l = \omega(2-l)$ . Then there exists  $\varepsilon_0 > 0$  such that the system

$$\frac{dx}{dt} = \varepsilon P(t)x + q(t) \quad \text{for almost all } t \in \mathbb{R} \setminus T,$$

$$x(\tau_{ik}+) - x(\tau_{ik}-) = \varepsilon G(\tau_{ik})x(\tau_{ik}) + g(\tau_{ik}) \quad (i = 0, \pm 1, \pm 2, \dots; k = 1, 2, \dots)$$

has one and only one  $\omega$ -periodic solution for every  $\varepsilon \in ]0, \varepsilon_0[$ .

**Corollary 3.** *Let*

$$\det \left( \int_0^\omega P(\tau) d\tau + \sum_{0 \leq \tau_{1k} < \omega} G(\tau_{1k}) \right) \neq 0.$$

Then the conclusion of Corollary 2 is true.

**Theorem 4.** *Let  $P_0 \in L_{loc}(\mathbb{R}, \mathbb{R}^{n \times n})$  and  $G_0 : T \rightarrow \mathbb{R}^{n \times n}$  be  $\omega$ -periodic matrix-functions such that*

$$\sum_{k=1}^{\infty} (\|G_0(\tau_{1k})\|) < \infty,$$

$$\det(I_n + G_0(\tau_{1k})) \neq 0 \quad (k = 1, 2, \dots)$$

and the homogeneous system

$$\frac{dx}{dt} = P_0(t)x \quad \text{for almost all } t \in \mathbb{R} \setminus T, \quad (9)$$

$$x(\tau_{ik}+) - x(\tau_{ik}-) = G_0(\tau_{ik})x(\tau_{ik}) \quad (i = 0, \pm 1, \pm 2, \dots; k = 1, 2, \dots) \quad (10)$$

has only the trivial  $\omega$ -periodic solution. Let, moreover, the  $\omega$ -periodic matrix-functions  $P \in L_{loc}(\mathbb{R}, \mathbb{R}^{n \times n})$  and  $G : T \rightarrow \mathbb{R}^{n \times n}$  admit the estimate

$$\int_0^\omega |\mathcal{G}_{0\omega}(t, \tau)| \cdot |P(\tau) - P_0(\tau)| d\tau + \sum_{k=1}^{\infty} |\mathcal{G}_{0\omega}(t, \tau_{1k}+) \cdot (G_0(\tau_{1k}) - G_0(\tau_{1k}))| \leq M,$$

where  $\mathcal{G}_{0\omega}$  is the Green matrix of the problem (9), (10); (3), and  $M \in \mathbb{R}_+^{n \times n}$  is a constant matrix such that

$$r(M) < 1.$$

Then the system (1), (2) has one and only one  $\omega$ -periodic solution.

To establish the results dealing with the boundary value problems for the impulsive system (1), (2), we use the following concept.

It is easy to show that the vector-function  $x$  is a solution of the impulsive system (1), (2) if and only if it is a solution of the linear system of so called generalized ordinary differential equations of the following form

$$dx(t) = dA(t) \cdot x(t) + df(t) \quad \text{for } t \in \mathbb{R},$$

where the matrix-function  $A$  and vector-function  $f$  are defined by the equalities

$$A(0) = O_{n \times n}, \quad f(0) = 0;$$

$$A(t) = \int_{(i-1)\omega}^t P(\tau) d\tau + \sum_{(i-1)\omega \leq \tau_{ik} < t} G(\tau_{ik})$$

$$\text{for } t \in [(i-1)\omega, i\omega] \quad (i = 0, \pm 1, \pm 2, \dots),$$

$$f(t) = \int_{(i-1)\omega}^t q(\tau) d\tau + \sum_{(i-1)\omega \leq \tau_{ik} < t} g(\tau_{ik})$$

for  $t \in [(i-1)\omega, i\omega]$  ( $i = 0, \pm 1, \pm 2, \dots$ ).

From this definitions it is evident that  $A$  and  $f$  are continuous from the left matrix- and vector- functions, respectively,

$$d_2 A(\tau_{ik}) = G(\tau_{ik}), \quad d_2 f(\tau_{ik}) = g(\tau_{ik}) \quad (i = 0, \pm 1, \pm 2, \dots; k = 1, 2, \dots),$$

$$d_2 A(t) = O_{n \times n}, \quad d_2 f(t) = 0 \quad \text{for } t \in \mathbb{R} \setminus T,$$

and

$$A(t + \omega) = A(t) + A(\omega), \quad f(t + \omega) = f(t) + f(\omega) \quad \text{for } t \in \mathbb{R}$$

because  $P$ ,  $G$  and  $q, g$  are  $\omega$ -periodic matrix- and vector- functions, respectively. Moreover, by the conditions (6) and (7) the matrix- and vector- functions  $A$  and  $f$  have bounded total variations on every closed interval from  $\mathbb{R}$  and the condition

$$\det(I_n + (-1)^j d_j A(t)) \neq 0 \quad \text{for } t \in \mathbb{R} \quad (j = 1, 2)$$

holds.

So that, the above given results follow from analogous results obtained in [8], [9] for generalized linear systems.

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