

INTEGRO-DIFFERENTIAL EQUATIONS ON UNBOUNDED DOMAINS IN BANACH SPACES**

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Abstract

This paper investigates the maximal and minimal solutions of initial value problem for n -th order nonlinear integro-differential equations of Volterra type on an infinite interval in a Banach space by establishing a comparison result and using the monotone iterative technique.

Keywords Integro-differential equation, Initial value problem, Ordered Banach space, Comparison result, Monotone iterative technique

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§1. Introduction

In [1, Section 3.3], we have discussed the initial value problem (IVP) for first order integro-differential equations of Volterra type on infinite interval $J = [0, \infty)$ in a real Banach space E by means of fixed point theory. Now, in this paper, we shall investigate the IVP for n -th order such equations by means of completely different method, that is, by establishing a comparison result and using the monotone iterative technique. Consider the IVP for n -th order nonlinear integro-differential equation of Volterra type in E :

$$\begin{cases} u^{(n)}(t) = f(t, u(t), u'(t), \dots, u^{(n-1)}(t), (Tu)(t)), & \forall t \in J, \\ u(0) = u_0, \quad u'(0) = u_1, \dots, \quad u^{(n-1)}(0) = u_{n-1}, \end{cases} \quad (1.1)$$

where $J = [0, \infty)$, $u_i \in E$ ($i = 0, 1, \dots, n-1$), $f \in C[J \times E \times E \times \dots \times E, E]$ and

$$(Tu)(t) = \int_0^t k(t, s)u(s)ds, \quad \forall t \in J, \quad (1.2)$$

$k \in C[D, R_+]$, $D = \{(t, s) \in J \times J : t \geq s\}$ and R_+ denotes the set of all nonnegative numbers.

Let P be a cone in E which defines a partial ordering in E by $x \leq y$ if and only if $y - x \in P$. P is said to be normal if there exists a positive constant N such that $\theta \leq x \leq y$ implies $\|x\| \leq N\|y\|$, where θ denotes the zero element of E , and P is said to be regular if $x_1 \leq x_2 \leq \dots \leq x_n \leq \dots \leq y$ implies $\|x_n - x\| \rightarrow 0$ as $n \rightarrow \infty$ for some $x \in E$. It is well known that the regularity of P implies the normality of P . For details on cone theory see [2].

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§2. Several Lemmas

Lemma 2.1(Comparison Result). Assume that $p \in C^n[J, E]$ satisfies

$$\begin{cases} p^{(n)}(t) \leq - \sum_{i=0}^{n-1} a_i(t)p^{(i)}(t) - b(t)(Tp)(t), & \forall t \in J, \\ p^{(n-1)}(0) \leq p^{(n-2)}(0) \leq \dots \leq p'(0) \leq p(0) \leq \theta, \end{cases} \quad (2.1)$$

where $a_i, b \in C[J, R_+]$ ($i = 0, 1, \dots, n-1$) and $p^{(0)}(t) = p(t)$ ($t \in J$). Then $p^{(i)}(t) \leq \theta$ for $t \in J$ ($i = 0, 1, \dots, n-1$) provided

$$\int_0^\infty \left[\sum_{i=0}^{n-1} \left(\sum_{m=0}^{n-i-1} \frac{t^m}{m!} \right) a_i(t) \right] dt + \int_0^\infty b(t) dt \int_0^t \left[\frac{t^{n-1} - (t-s)^{n-1}}{(n-1)!} + \sum_{m=0}^{n-2} \frac{s^m}{m!} \right] k(t, s) ds \leq 1. \quad (2.2)$$

Proof. Let $p_1(t) = p^{(n-1)}(t)$ ($t \in J$). Then $p_1 \in C^1[J, E]$ and

$$\begin{aligned} p^{(n-2)}(t) &= p^{(n-2)}(0) + \int_0^t p_1(s) ds, \\ p^{(n-3)}(t) &= p^{(n-3)}(0) + tp^{(n-2)}(0) + \int_0^t ds_1 \int_0^{s_1} p_1(s_2) ds_2, \\ &\dots\dots\dots, \\ p'(t) &= p'(0) + tp''(0) + \dots + \frac{t^{n-3}}{(n-3)!} p^{(n-2)}(0) \\ &\quad + \int_0^t ds_1 \int_0^{s_1} ds_2 \dots \int_0^{s_{n-3}} p_1(s_{n-2}) ds_{n-2}, \\ p(t) &= p(0) + tp'(0) + \dots + \frac{t^{n-2}}{(n-2)!} p^{(n-2)}(0) \\ &\quad + \int_0^t ds_1 \int_0^{s_1} ds_2 \dots \int_0^{s_{n-2}} p_1(s_{n-1}) ds_{n-1}. \end{aligned}$$

It is easy to see by induction that

$$\int_0^t ds_1 \int_0^{s_1} ds_2 \dots \int_0^{s_{m-1}} p_1(s_m) ds_m = \frac{1}{(m-1)!} \int_0^t (t-s)^{m-1} p_1(s) ds, \quad m = 1, 2, \dots.$$

So, we have

$$\begin{cases} p^{(n-1)}(t) = p_1(t), \\ p^{(n-2)}(t) = p^{(n-2)}(0) + \int_0^t p_1(s) ds, \\ p^{(n-3)}(t) = p^{(n-3)}(0) + tp^{(n-2)}(0) + \int_0^t (t-s)p_1(s) ds, \\ \dots\dots\dots, \\ p'(t) = p'(0) + tp''(0) + \dots + \frac{t^{n-3}}{(n-3)!} p^{(n-2)}(0) + \frac{1}{(n-3)!} \int_0^t (t-s)^{n-3} p_1(s) ds, \\ p(t) = p(0) + tp'(0) + \dots + \frac{t^{n-2}}{(n-2)!} p^{(n-1)}(0) + \frac{1}{(n-2)!} \int_0^t (t-s)^{n-2} p_1(s) ds. \end{cases} \quad (2.3)$$

Substituting (2.3) into (2.1), we get

$$\begin{aligned} p_1'(t) &\leq -c_0(t)p(0) - c_1(t)p'(0) - \dots - c_{n-2}(t)p^{(n-2)}(0) \\ &\quad - a_{n-1}(t)p_1(t) - \int_0^t k_1(t, s)p_1(s) ds, \quad \forall t \in J, \end{aligned} \quad (2.4)$$

where

$$c_0(t) = a_0(t) + b(t) \int_0^t k(t, s) ds,$$

$$\begin{aligned}
 c_1(t) &= ta_0(t) + a_1(t) + b(t) \int_0^t sk(t, s)ds, \\
 &\dots\dots\dots, \\
 c_{n-2}(t) &= \frac{t^{n-2}}{(n-2)!}a_0(t) + \frac{t^{n-3}}{(n-3)!}a_1(t) + \dots + a_{n-2}(t) + \frac{b(t)}{(n-2)!} \int_0^t s^{n-2}k(t, s)ds, \\
 k_1(t, s) &= \frac{(t-s)^{n-2}}{(n-2)!}a_0(t) + \frac{(t-s)^{n-3}}{(n-3)!}a_1(t) + \dots + a_{n-2}(t) + \frac{(t-s)^{n-2}}{(n-2)!}b(t) \int_s^t k(t, r)dr.
 \end{aligned}$$

For any $g \in P^*$ (P^* denotes the dual cone of P , see [2]), let $v(t) = g(p_1(t))$. Then $v \in C^1[J, R^1]$. By (2.4) and (2.1), we have

$$\begin{aligned}
 v'(t) &\leq -c_0(t)g(p(0)) - c_1(t)g(p'(0)) - \dots - c_{n-2}(t)g(p^{(n-2)}(0)) \\
 &\quad - a_{n-1}(t)v(t) - \int_0^t k_1(t, s)v(s)ds, \quad \forall t \in J
 \end{aligned} \tag{2.5}$$

$$v(0) \leq g(p^{(n-2)}(0)) \leq \dots \leq g(p'(0)) \leq g(p(0)) \leq 0. \tag{2.6}$$

We now show that

$$v(t) \leq 0, \quad \forall t \in J. \tag{2.7}$$

Assume that (2.7) is not true, i.e. there exists a $0 < t_0 < \infty$ such that $v(t_0) > 0$. Let $\min\{v(t) : 0 \leq t \leq t_0\} = -\lambda$. Then $\lambda \geq 0$ and $v(t_1) = -\lambda$ for some $0 \leq t_1 < t_0$. From (2.6) we have

$$g(p(0)) \geq g(p'(0)) \geq \dots \geq g(p^{(n-2)}(0)) \geq -\lambda,$$

so (2.5) implies that

$$v'(t) \leq \lambda \left[c_0(t) + c_1(t) + \dots + c_{n-2}(t) + a_{n-1}(t) + \int_0^t k_1(t, s)ds \right], \quad \forall 0 \leq t \leq t_0.$$

Consequently

$$\begin{aligned}
 0 < v(t_0) &= v(t_1) + \int_{t_1}^{t_0} v'(s)ds \leq -\lambda + \lambda \int_0^\infty [c_0(t) + c_1(t) \\
 &\quad + \dots + c_{n-2}(t) + a_{n-1}(t)]dt + \lambda \int_0^\infty dt \int_0^t k_1(t, s)ds,
 \end{aligned}$$

which implies that $\lambda > 0$ and

$$\int_0^\infty [c_0(t) + c_1(t) + \dots + c_{n-2}(t) + a_{n-1}(t)]dt + \int_0^\infty dt \int_0^t k_1(t, s)ds > 1. \tag{2.8}$$

It is easy to see by simple calculation that

$$\begin{aligned}
 &\int_0^\infty [c_0(t) + c_1(t) + \dots + c_{n-2}(t) + a_{n-1}(t)]dt + \int_0^\infty dt \int_0^t k_1(t, s)ds \\
 &= \int_0^\infty \left[\left(1 + t + \dots + \frac{t^{n-1}}{(n-1)!} \right) a_0(t) + \left(1 + t + \dots + \frac{t^{n-2}}{(n-2)!} \right) a_1(t) \right. \\
 &\quad \left. + \dots + (1+t)a_{n-2}(t) + a_{n-1}(t) \right] dt \\
 &\quad + \int_0^\infty b(t)dt \int_0^t \left(1 + s + \dots + \frac{s^{n-2}}{(n-2)!} + \frac{t^{n-1} - (t-s)^{n-1}}{(n-1)!} \right) k(t, s)ds.
 \end{aligned} \tag{2.9}$$

Evidently, (2.8) and (2.9) contradict (2.2). Hence, (2.7) holds. Since $g \in P^*$ is arbitrary, we get from (2.7) that $p_1(t) \leq \theta$ for $t \in J$, i.e. $p^{(n-1)}(t) \leq \theta$ for $t \in J$. Finally, we have by

(2.1),

$$\begin{aligned} p^{(n-2)}(t) &= p^{(n-2)}(0) + \int_0^t p^{(n-1)}(s)ds \leq \theta, \quad \forall t \in J, \\ p^{(n-3)}(t) &= p^{(n-3)}(0) + \int_0^t p^{(n-2)}(s)ds \leq \theta, \quad \forall t \in J, \\ &\dots\dots\dots, \\ p'(t) &= p'(0) + \int_0^t p''(s)ds \leq \theta, \quad \forall t \in J, \\ p(t) &= p(0) + \int_0^t p'(s)ds \leq \theta, \quad \forall t \in J, \end{aligned}$$

and the lemma is proved.

Consider the IVP of n -th order linear integro-differential equation in E :

$$\begin{cases} u^{(n)}(t) = - \sum_{i=0}^{n-1} a_i(t)u^{(i)}(t) - b(t)(Tu)(t) + y(t), \quad \forall t \in J, \\ u(0) = u_0, \quad u'(0) = u_1, \quad \dots, \quad u^{(n-1)}(0) = u_{n-1} \end{cases} \quad (2.10)$$

and the linear integral equation in E :

$$\begin{aligned} u(t) &= u_0 + tu_1 + \dots + \frac{t^{n-1}}{(n-1)!}u_{n-1} + \frac{1}{(n-1)!} \int_0^t (t-s)^{n-1} \left[y(s) \right. \\ &\quad \left. - \sum_{i=0}^{n-1} a_i(s)u^{(i)}(s) - b(s)(Tu)(s) \right] ds, \quad \forall t \in J. \end{aligned} \quad (2.11)$$

Lemma 2.2. Let $y \in C[J, E]$ and $b \in C[J, R^1]$, $a_i \in C^i[J, R^1]$ ($i = 0, 1, \dots, n-1$). Then

(a) $u \in C^n[J, E]$ is a solution of IVP (2.10) if and only if $u \in C^{n-1}[J, E]$ is a solution of the integral equation (2.11);

(b) integral equation (2.11) has a unique solution in $C^{n-1}[J, E]$ given by

$$u(t) = z(t) + \sum_{i=1}^{\infty} (-1)^i \int_0^t h_i(t, s)z(s)ds, \quad \forall t \in J, \quad (2.12)$$

where

$$\begin{aligned} z(t) &= \sum_{m=1}^{n-1} \left[\frac{t^{m-1}}{(m-1)!} + \frac{1}{(n-1)!} \sum_{i=m}^{n-1} \sum_{j=0}^{i-m} (-1)^j (n-1)(n-2) \dots (n-i+m+j) c_j^{i-m} \right. \\ &\quad \cdot t^{n-i+m+j-1} a_i^{(j)}(0) \Big] u_{m-1} + \frac{t^{n-1}}{(n-1)!} u_{n-1} \\ &\quad + \frac{1}{(n-1)!} \int_0^t (t-s)^{n-1} y(s)ds, \quad \forall t \in J, \end{aligned} \quad (2.13)$$

$$\begin{aligned} h_1(t, s) &= \frac{1}{(n-1)!} \left[\sum_{i=0}^{n-1} \sum_{j=0}^i (-1)^j (n-1)(n-2) \dots (n-i+j) c_j^i (t-s)^{n-i+j-1} a_i^{(j)}(s) \right. \\ &\quad \left. + \int_s^t (t-r)^{n-1} b(r)k(r, s)dr \right], \quad \forall (t, s) \in D, \end{aligned} \quad (2.14)$$

$$h_i(t, s) = \int_s^t h_1(t, r)h_{i-1}(r, s)dr, \quad \forall (t, s) \in D, \quad i = 2, 3, 4, \dots. \quad (2.15)$$

The series in the right-hand side of (2.12) converges uniformly on $J_r = [0, r]$ for any $r > 0$.

Proof. (a) From (2.3) we have a formula

$$u(t) = u(0) + tu'(0) + \cdots + \frac{t^{n-1}}{(n-1)!} u_{n-1}(0) + \frac{1}{(n-1)!} \int_0^t (t-s)^{n-1} u^{(n)}(s) ds, \forall u \in C^n[J, E]. \quad (2.16)$$

So, if $u \in C^n[J, E]$ is a solution of IVP (2.10), then by substituting (2.10) into (2.16), we see that $u(t)$ satisfies (2.11). Conversely, if $u \in C^{n-1}[J, E]$ is a solution of (2.11), then direct differentiation of (2.11) gives

$$\begin{aligned} u'(t) &= u_1 + \cdots + \frac{t^{n-2}}{(n-2)!} u_{n-1} + \frac{1}{(n-2)!} \int_0^t (t-s)^{n-2} \left[y(s) - \sum_{i=0}^{n-1} a_i(s) u^{(i)}(s) \right. \\ &\quad \left. - b(s)(Tu)(s) \right] ds, \quad \forall t \in J, \\ &\dots\dots\dots, \\ u^{(n-1)}(t) &= u_{n-1} + \int_0^t \left[y(s) - \sum_{i=0}^{n-1} a_i(s) u^{(i)}(s) - b(s)(Tu)(s) \right] ds, \quad \forall t \in J, \\ u^{(n)}(t) &= y(t) - \sum_{i=0}^{n-1} a_i(t) u^{(i)}(t) - b(t)(Tu)(t), \quad \forall t \in J. \end{aligned}$$

Hence $u \in C^n[J, E]$ and $u(t)$ satisfies (2.10).

(b) Let $u \in C^{n-1}[J, E]$ be a solution of the integral equation (2.11). Let $t \in J$ be fixed and $b_i(s) = (t-s)^{(n-1)} a_i(s)$ ($0 \leq s \leq t$, $i = 0, 1, \dots, n-1$). By integrating by parts, it is easy to find

$$\begin{aligned} \int_0^t \left[\sum_{i=0}^{n-1} b_i(s) u^{(i)}(s) \right] ds &= \left\{ \sum_{m=1}^{n-1} \left[\sum_{i=m}^{n-1} (-1)^{i-m} b_i^{(i-m)}(s) \right] u^{(m-1)}(s) \right\} \Big|_{s=0}^{s=t} \\ &\quad + \int_0^t \left[\sum_{i=0}^{n-1} (-1)^i b_i^{(i)}(s) \right] u(s) ds. \end{aligned} \quad (2.17)$$

Using the formula of n -th derivative for a product, we get

$$\begin{aligned} b_i^{(m)}(s) &= \sum_{j=0}^m (-1)^{m-j} (n-1)(n-2) \cdots (n-m+j) c_j^m (t-s)^{n-m+j-1} a_i^{(j)}(s), \\ &\quad \forall 0 \leq s \leq t, \quad 0 \leq m \leq i \leq n-1, \end{aligned} \quad (2.18)$$

where $c_j^m = \frac{m(m-1) \cdots (m-j+1)}{j!}$, so

$$b_i^{(m)}(t) = 0, \quad \forall m < i. \quad (2.19)$$

It follows from (2.17)–(2.19) that

$$\begin{aligned} &\int_0^t (t-s)^{n-1} \left[\sum_{i=0}^{n-1} a_i(s) u^{(i)}(s) \right] ds \\ &= \sum_{m=1}^{n-1} \left[\sum_{i=m}^{n-1} \sum_{j=0}^{i-m} (-1)^{j+1} (n-1)(n-2) \cdots (n-i+m+j) c_j^{i-m} t^{n-i+m+j-1} a_i^{(j)}(0) \right] u_{m-1} \\ &\quad + \int_0^t \left[\sum_{i=0}^{n-1} \sum_{j=0}^i (-1)^j (n-1)(n-2) \cdots (n-i+j) c_j^i (t-s)^{n-i+j-1} a_i^{(j)}(s) \right] u(s) ds, \\ &\quad \forall t \in J. \end{aligned} \quad (2.20)$$

On the other hand, it is easy to find

$$\int_0^t (t-s)^{n-1} b(s) (Tu)(s) ds = \int_0^t u(s) \int_s^t (t-r)^{n-1} b(r) k(r, s) dr, \quad \forall (t, s) \in D. \quad (2.21)$$

Now, (2.11), (2.20) and (2.21) imply that

$$u(t) = z(t) - \int_0^t h_1(t, s) u(s) ds, \quad \forall t \in J, \quad (2.22)$$

where $z(t)$ and $h_1(t, s)$ are defined by (2.13) and (2.14) respectively. From (2.13) and (2.14) we see that $z \in C^n[J, E]$ and $\frac{\partial^i h_1}{\partial t^i} \in C[D, R^1]$ ($i = 0, 1, \dots, n$). So, if $u \in C[J, E]$ satisfies (2.22), then $u \in C^n[J, E]$, and consequently, (2.17)-(2.21) hold and $u(t)$ satisfies (2.11). Thus, we have proved that $u \in C^{n-1}[J, E]$ is a solution of (2.11) if and only if $u \in C[J, E]$ is a solution of (2.22). Obviously, (2.22) is a linear integral equation of Volterra type in E and, by a known result (see [1, Theorem 1.4.2]), it has a unique solution in $C[J, E]$ given by (2.12), where $h_i(t, s)$ are defined by (2.15) and the series in the right-hand side of (2.12) converges uniformly on $J_r = [0, r]$ for any $r > 0$.

§3. Main Theorems

Let us list some conditions for convenience.

(H₁) there exist $v_0, w_0 \in C^n[J, E]$ such that $v_0^{(i)}(t) \leq w_0^{(i)}(t)$ for $t \in J$ ($i = 0, 1, \dots, n-1$),

$$\begin{cases} v_0^{(n)}(t) \leq f(t, v_0(t), v_0'(t), \dots, v_0^{(n-1)}(t), (Tv_0)(t)), & \forall t \in J, \\ v_0(0) \leq u_0, \quad v_0^{(i)}(0) - v_0^{(i-1)}(0) \leq u_i - u_{i-1}, & i = 1, 2, \dots, n-1, \end{cases}$$

$$\begin{cases} w_0^{(n)}(t) \geq f(t, w_0(t), w_0'(t), \dots, w_0^{(n-1)}(t), (Tw_0)(t)), & \forall t \in J, \\ w_0(0) \geq u_0, \quad w_0^{(i)}(0) - w_0^{(i-1)}(0) \geq u_i - u_{i-1}, & i = 1, 2, \dots, n-1. \end{cases}$$

(H₂) there exist $a_i \in C^i[J, R_+]$ ($i = 0, 1, \dots, n-1$) and $b \in C[J, R_+]$ such that

$$f(t, x_0, x_1, \dots, x_{n-1}, x) - f(t, \bar{x}_0, \bar{x}_1, \dots, \bar{x}_{n-1}, \bar{x}) \geq - \sum_{i=0}^{n-1} a_i(t)(x_i - \bar{x}_i) - b(t)(x - \bar{x}),$$

whenever $t \in J$, $v_0^{(i)}(t) \leq \bar{x}_i \leq x_i \leq w_0^{(i)}(t)$ ($i = 0, 1, \dots, n-1$) and $(Tv_0)(t) \leq \bar{x} \leq x \leq (Tw_0)(t)$.

(H₃) for any $r > 0$, there exist nonnegative constants c_{ir} ($i = 0, 1, \dots, n$) such that

$$\alpha(f(J_r, U_0, U_1, \dots, U_n)) \leq \sum_{i=0}^n c_{ir} \alpha(U_i), \quad \forall U_i \subset B_r \quad (i = 0, 1, \dots, n),$$

where $J_r = [0, r]$, $B_r = \{x \in E : \|x\| \leq r\}$ and α denotes the Kuratowski measure of noncompactness in E .

We write $[v_0, w_0] = \{u \in C^n[J, E] : v_0^{(i)}(t) \leq u^{(i)}(t) \leq w_0^{(i)}(t), \forall t \in J, i = 0, 1, \dots, n-1\}$.

Theorem 3.1. *Let cone P be normal and conditions (H₁), (H₂) and (H₃) be satisfied. Assume that inequality (2.2) holds. Then IVP (1.1) has minimal and maximal solutions \bar{u} and u^* in $[v_0, w_0]$ respectively. Define the iterative sequences $\{v_k(t)\}$ and $\{w_k(t)\}$ by*

$$v_k(t) = z_{k-1}(t) + \sum_{i=1}^{\infty} (-1)^i \int_0^t h_i(t, s) z_{k-1}(s) ds, \quad \forall t \in J, \quad k = 1, 2, 3, \dots, \quad (3.1)$$

$$w_k(t) = \bar{z}_{k-1}(t) + \sum_{i=1}^{\infty} (-1)^i \int_0^t h_i(t, s) \bar{z}_{k-1}(s) ds, \quad \forall t \in J, \quad k = 1, 2, 3, \dots, \quad (3.2)$$

where

$$\begin{aligned}
 z_{k-1}(t) = & \sum_{m=1}^{n-1} \left\{ \frac{t^{m-1}}{(m-1)!} + \frac{1}{(n-1)!} \sum_{i=m}^{n-1} \sum_{j=0}^{i-m} (-1)^j (n-1)(n-2) \right. \\
 & \left. \cdots (n-i+m+j) c_j^{i-m} t^{n-i+m+j-1} a_i^{(j)}(0) \right\} u_{m-1} + \frac{t^{n-1}}{(n-1)!} u_{n-1} \\
 & + \frac{1}{(n-1)!} \int_0^t (t-s)^{n-1} [f(s, v_{k-1}(s), v'_{k-1}(s), \dots, v_{k-1}^{(n-1)}(s), (Tv_{k-1})(s)) \\
 & + \sum_{i=0}^{n-1} a_i(s) v_{k-1}^{(i)}(s) + b(s)(Tv_{k-1})(s)] ds, \tag{3.3}
 \end{aligned}$$

$$\begin{aligned}
 \bar{z}_{k-1}(t) = & \sum_{m=1}^{n-1} \left\{ \frac{t^{m-1}}{(m-1)!} + \frac{1}{(n-1)!} \sum_{i=m}^{n-1} \sum_{j=0}^{i-m} (-1)^j (n-1)(n-2) \right. \\
 & \left. \cdots (n-i+m+j) c_j^{i-m} \cdot t^{n-i+m+j-1} a_i^{(j)}(0) \right\} u_{m-1} + \frac{t^{n-1}}{(n-1)!} u_{n-1} \\
 & + \frac{1}{(n-1)!} \int_0^t (t-s)^{n-1} [f(s, w_{k-1}(s), w'_{k-1}(s), \dots, w_{k-1}^{(n-1)}(s), (Tw_{k-1})(s)) \\
 & + \sum_{i=0}^{n-1} a_i(s) w_{k-1}^{(i)}(s) + b(s)(Tw_{k-1})(s)] ds, \tag{3.4}
 \end{aligned}$$

and $h_i(t, s)$ ($i = 1, 2, \dots$) are given by (2.14) and (2.15). Then $\{v_k^{(i)}(t)\}$ and $\{w_k^{(i)}(t)\}$ converge uniformly on $J_r = [0, r]$ (for any $r > 0$) to $\bar{u}^{(i)}(t)$ and $(u^*)^{(i)}(t)$ respectively ($i = 0, 1, \dots, n-1$). Moreover, we have

$$\begin{aligned}
 v_0^{(i)}(t) & \leq v_1^{(i)}(t) \leq \cdots \leq v_k^{(i)}(t) \leq \cdots \leq \bar{u}^{(i)}(t) \leq u^{(i)}(t) \leq (u^*)^{(i)}(t) \leq \cdots \\
 & \leq w_k^{(i)}(t) \leq \cdots \leq w_1^{(i)}(t) \leq w_0^{(i)}(t), \quad \forall t \in J \quad (i = 0, 1, \dots, n-1), \tag{3.5}
 \end{aligned}$$

where $u(t)$ is any solution of IVP (1.1) in $[v_0, w_0]$.

Proof. For any $\eta \in [v_0, w_0]$, consider the linear IVP (2.10) with

$$y(t) = f(t, \eta(t), \eta'(t), \dots, \eta^{(n-1)}(t), (T\eta)(t)) + \sum_{i=0}^{n-1} a_i(t) \eta^{(i)}(t) + b(t)(T\eta)(t). \tag{3.6}$$

By Lemma 2.2, IVP (2.10) has a unique solution $u \in C^n[J, E]$ which is the unique solution of Equation (2.11) in $C^{n-1}[J, E]$ given by (2.12). Let $u = A\eta$. Then operator $A : [v_0, w_0] \rightarrow C^n[J, E]$, and we shall show that

(a) $v_0^{(i)}(t) \leq (Av_0)^{(i)}(t)$ and $(Aw_0)^{(i)}(t) \leq w_0^{(i)}(t)$ for $t \in J$ ($i = 0, 1, \dots, n-1$) and

(b) $\eta_1, \eta_2 \in [v_0, w_0]$ and $\eta_1^{(i)}(t) \leq \eta_2^{(i)}(t)$ ($t \in J, i = 0, 1, \dots, n-1$) imply

$$(A\eta_1)^{(i)}(t) \leq (A\eta_2)^{(i)}(t) \quad \text{for } t \in J \quad (i = 0, 1, \dots, n-1).$$

To prove (a), we set $v_1 = Av_0$ and $p = v_0 - v_1$. By (2.10) and (3.6), we have

$$\begin{cases} v_1^{(n)}(t) = \sum_{i=0}^{n-1} a_i(t) [v_0^{(i)}(t) - v_1^{(i)}(t)] + b(t) [(Tv_0)(t) - (Tv_1)(t)] \\ \quad + f(t, v_0(t), v_0'(t), \dots, v_0^{(n-1)}(t), (Tv_0)(t)), \quad \forall t \in J, \\ v_1^{(i)}(0) = u_i, \quad i = 0, 1, \dots, n-1. \end{cases}$$

So, from (H_1) , we find

$$\begin{cases} p^{(n)}(t) \leq - \sum_{i=0}^{n-1} a_i(t)p^{(i)}(t) - b(t)(Tp)(t), & \forall t \in J, \\ p(0) \leq \theta, \quad p^{(i)}(0) \leq p^{(i-1)}(0), & i = 1, 2, \dots, n-1, \end{cases}$$

which implies by virtue of Lemma 2.1 that $p^{(i)}(t) \leq \theta$ for $t \in J$ ($i = 0, 1, \dots, n-1$), i.e. $v_0^{(i)}(t) \leq (Av_0)^{(i)}(t)$ for $t \in J$ ($i = 0, 1, \dots, n-1$). Similarly, we can show that $(Aw_0)^{(i)}(t) \leq w_0^{(i)}(t)$ for $t \in J$ ($i = 0, 1, \dots, n-1$). To prove (b), let $p = A\eta_1 - A\eta_2$. It is easy to see from (2.10), (3.6) and (H_2) that

$$\begin{cases} p^{(n)}(t) = - \sum_{i=0}^{n-1} a_i(t)p^{(i)}(t) - b(t)(Tp)(t) - \{f(t, \eta_2(t), \eta_2'(t), \dots, \eta_2^{(n-1)}(t), (T\eta_2)(t)) \\ \quad - f(t, \eta_1(t), \eta_1'(t), \dots, \eta_1^{(n-1)}(t), (T\eta_1)(t)) + \sum_{i=0}^{n-1} a_i(t)[\eta_2^{(i)}(t) - \eta_1^{(i)}(t)] \\ \quad + b(t)[(T\eta_2)(t) - (T\eta_1)(t)]\} \leq - \sum_{i=0}^{n-1} a_i(t)p^{(i)}(t) - b(t)(Tp)(t), \quad \forall t \in J, \\ p^{(i)}(0) = \theta, \quad i = 0, 1, \dots, n-1, \end{cases}$$

so Lemma 2.1 implies that $p^{(i)}(t) \leq \theta$ for $t \in J$ ($i = 0, 1, \dots, n-1$), i.e.

$$(A\eta_1)^{(i)}(t) \leq (A\eta_2)^{(i)}(t) \text{ for } t \in J \text{ } (i = 0, 1, \dots, n-1),$$

and (b) is proved.

Now, let

$$v_k = Av_{k-1}, \quad w_k = Aw_{k-1}, \quad k = 1, 2, 3, \dots \quad (3.7)$$

By conclusions (a) and (b) just proved, we have

$$\begin{aligned} v_0^{(i)}(t) &\leq v_1^{(i)}(t) \leq \dots \leq v_k^{(i)}(t) \leq \dots \leq w_k^{(i)}(t) \leq \dots \leq w_1^{(i)}(t) \leq w_0^{(i)}(t), \\ &\forall t \in J \text{ } (i = 0, 1, \dots, n-1). \end{aligned} \quad (3.8)$$

Let $r > 0$ be arbitrarily given. By the normality of P and (3.8) we see that $V_i = \{v_k^{(i)} : k = 0, 1, 2, \dots\}$ ($i = 0, 1, \dots, n-1$) are bounded sets in $C[J_r, E]$. Since, in addition, (H_3) implies that $f(J_r, B_r, B_r, \dots, B_r)$ is bounded, there exists a constant $\beta_r > 0$ such that

$$\begin{aligned} &\left\| f(t, v_{k-1}(t), v_{k-1}'(t), \dots, v_{k-1}^{(n-1)}(t), (Tv_{k-1})(t)) - \sum_{i=0}^{n-1} a_i(t)[v_k^{(i)}(t) - v_{k-1}^{(i)}(t)] \right. \\ &\quad \left. - b(t)[(Tv_k)(t) - (Tv_{k-1})(t)] \right\| \leq \beta_r, \quad \forall t \in J_r, \quad k = 1, 2, 3, \dots \end{aligned} \quad (3.9)$$

By (3.7) and Lemma 2.2(a), we have

$$\begin{aligned} v_k(t) &= u_0 + tu_1 + \dots + \frac{t^{n-1}}{(n-1)!}u_{n-1} + \frac{1}{(n-1)!} \int_0^t (t-s)^{n-1} \left\{ f(s, v_{k-1}(s), v_{k-1}'(s), \dots, \right. \\ &\quad \left. v_{k-1}^{(n-1)}(s), (Tv_{k-1})(s)) - \sum_{i=0}^{n-1} a_i(s)[v_k^{(i)}(s) - v_{k-1}^{(i)}(s)] \right. \\ &\quad \left. - b(s)[(Tv_k)(s) - (Tv_{k-1})(s)] \right\} ds, \quad \forall t \in J, \quad k = 1, 2, 3, \dots \end{aligned} \quad (3.10)$$

Differentiation of (3.10) gives

$$\begin{aligned}
 v_k^{(i)}(t) &= u_i + tu_{i+1} + \cdots + \frac{t^{n-i-1}}{(n-i-1)!} u_{n-1} + \frac{1}{(n-i-1)!} \int_0^t (t-s)^{n-i-1} \left\{ f(s, v_{k-1}(s), \right. \\
 &\quad v'_{k-1}(s), \cdots, v_{k-1}^{(n-1)}(s), (Tv_{k-1})(s)) - \sum_{i=0}^{n-1} a_i(s) [v_k^{(i)}(s) - v_{k-1}^{(i)}(s)] \\
 &\quad \left. - b(s) [(Tv_k)(s) - (Tv_{k-1})(s)] \right\} ds, \\
 &\quad \forall t \in J, i = 0, 1, \cdots, n-1; k = 1, 2, 3, \cdots.
 \end{aligned} \tag{3.11}$$

It follows from (3.9)–(3.11) that V_i ($i = 0, 1, \cdots, n-1$) are equicontinuous on J_r , and so, functions $\alpha(V_i(t))$ ($i = 0, 1, \cdots, n-1$) are continuous on J_r , where $V_i(t) = \{v_k^{(i)}(t) : k = 0, 1, 2, \cdots\}$. By using [1, Theorem 1.2.2 and Corollary 1.2.1] to (3.11), we find

$$\begin{aligned}
 \alpha(V_i(t)) &\leq \frac{2r^{n-i-1}}{(n-i-1)!} \int_0^t \left[\alpha(f(s, V_0(s), V_1(s), \cdots, V_{n-1}(s), (TV_0)(s))) \right. \\
 &\quad \left. + \sum_{i=0}^{n-1} a_{ir} \alpha(V_i(s)) + b_r \alpha((TV_0)(s)) \right] ds, \quad \forall t \in J_r, i = 0, 1, \cdots, n-1,
 \end{aligned} \tag{3.12}$$

where $(TV_0)(t) = \{(Tv_k)(t) : k = 0, 1, 2, \cdots\}$, $a_{ir} = \max\{a_i(t) : t \in J_r\}$ ($i = 0, 1, \cdots, n-1$) and $b_r = \max\{b(t) : t \in J_r\}$. On the other hand, (H₃) implies that there exist constants $c_{ir} \geq 0$ ($i = 0, 1, \cdots, n$) such that

$$\alpha(f(t, V_0(t), V_1(t), \cdots, V_{n-1}(t), (TV_0)(t))) \leq \sum_{i=0}^{n-1} c_{ir} \alpha(V_i(t)) + c_{nr} \alpha((TV_0)(t)), \quad \forall t \in J_r. \tag{3.13}$$

In addition, [1, Theorem 1.2.2] implies that

$$\alpha((TV_0)(t)) \leq k_r \int_0^t \alpha(V_0(s)) ds, \quad \forall t \in J_r, \tag{3.14}$$

where $k_r = \max\{k(t, s) : (t, s) \in J_r \times J_r, t \geq s\}$. Let $m(t) = \max\{\alpha(V_i(t)) : i = 0, 1, \cdots, n-1\}$. Then $m(t)$ is continuous on J_r . It is easy to see from (3.12)–(3.14) that

$$m(t) \leq \tau_r \int_0^t m(s) ds, \quad \forall t \in J_r, \tag{3.15}$$

where τ_r is a nonnegative constant depending on r only. By a known result (see [3, Theorem 1.9.1]), (3.15) implies that $m(t) = 0$ for $t \in J_r$. Consequently, by virtue of the Ascoli-Arzelà theorem (see [1, Theorem 1.2.5]), V_i ($i = 0, 1, \cdots, n-1$) are relatively compact in $C[J_r, E]$. Since P is normal and $\{v_k^{(i)}\}$ ($i = 0, 1, \cdots, n-1$) are nondecreasing on account of (3.8), we see that $\{v_k^{(i)}\}$ converge uniformly on J_r to some $\bar{u}_i \in C[J_r, E]$ ($i = 0, 1, \cdots, n-1$) respectively. Hence $\bar{u}_0 \in C^{n-1}[J_r, E]$ and $\bar{u}_0^{(i)}(t) = \bar{u}_i(t)$ for $t \in J_r$ ($i = 1, 2, \cdots, n-1$). Write $\bar{u}_0 = \bar{u}$. We have

$$\begin{aligned}
 &f(t, v_{k-1}(t), v'_{k-1}(t), \cdots, v_{k-1}^{(n-1)}(t), (Tv_{k-1})(t)) \\
 &\quad - \sum_{i=0}^{n-1} a_i(t) [v_k^{(i)}(t) - v_{k-1}^{(i)}(t)] - b(t) [(Tv_k)(t) - (Tv_{k-1})(t)] \\
 &\rightarrow f(t, \bar{u}(t), \bar{u}'(t), \cdots, \bar{u}^{(n-1)}(t), (T\bar{u})(t)) \text{ as } k \rightarrow \infty, \quad \forall t \in J_r,
 \end{aligned} \tag{3.16}$$

and, by (3.9),

$$\begin{aligned} & \left\| f(t, v_{k-1}(t), v'_{k-1}(t), \dots, v_{k-1}^{(n-1)}(t), (Tv_{k-1})(t)) - \sum_{i=0}^{n-1} a_i(t)[v_k^{(i)}(t) - v_{k-1}^{(i)}(t)] \right. \\ & \quad \left. - b(t)[(Tv_k)(t) - (Tv_{k-1})(t)] - f(t, \bar{u}(t), \bar{u}'(t), \dots, \bar{u}^{(n-1)}(t), (T\bar{u})(t)) \right\| \\ & \leq 2\beta_r, \quad \forall t \in J_r, \quad k = 1, 2, 3, \dots \end{aligned} \quad (3.17)$$

Noticing (3.16), (3.17) and taking limits as $k \rightarrow \infty$ in (3.10), we get

$$\begin{aligned} \bar{u}(t) &= u_0 + tu_1 + \dots + \frac{t^{n-1}}{(n-1)!} u_{n-1} + \frac{1}{(n-1)!} \int_0^t (t-s)^{n-1} f(s, \bar{u}(s), \bar{u}'(s), \\ & \quad \dots, \bar{u}^{(n-1)}(s), (T\bar{u})(s)) ds, \quad \forall t \in J_r. \end{aligned} \quad (3.18)$$

Since $r > 0$ is arbitrary, we see that $\bar{u} \in C^{n-1}[J, E]$ and (3.18) holds for all $t \in J$. Hence, Lemma 2.2 (a) implies that $\bar{u} \in C^n[J, E]$ and $\bar{u}(t)$ is a solution of IVP (1.1).

In the same way, we can show that $\{w_k\}$ converges to some $u^* \in C^n[J, E]$ uniformly on J_r for any $r > 0$, and $u^*(t)$ is a solution of IVP (1.1); moreover, $\{w_k^{(i)}\}$ converge to $(u^*)^{(i)}$ uniformly on J_r for any $r > 0$ ($i = 1, 2, \dots, n-1$) respectively.

Let $u(t)$ be any solution of IVP (1.1) in $[v_0, w_0]$. Then $v_0^{(i)}(t) \leq u^{(i)}(t) \leq w_0^{(i)}(t)$ for $t \in J$ ($i = 0, 1, \dots, n-1$). Assume that $v_{k-1}^{(i)}(t) \leq u^{(i)}(t) \leq w_{k-1}^{(i)}(t)$ for $t \in J$ ($i = 0, 1, \dots, n-1$), and let $p(t) = v_k(t) - u(t)$. We have, by (H₂),

$$\left\{ \begin{aligned} p^{(n)}(t) &= - \sum_{i=0}^{n-1} a_i(t) p^{(i)}(t) - b(t)(Tp)(t) - \left\{ f(t, u(t), u'(t), \dots, u^{(n-1)}(t), (Tu)(t)) \right. \\ & \quad \left. - f(t, v_{k-1}(t), v'_{k-1}(t), \dots, v_{k-1}^{(n-1)}(t), (Tv_{k-1})(t)) + \sum_{i=0}^{n-1} a_i(t)[u(t) - v_{k-1}(t)] \right. \\ & \quad \left. + b(t)[(Tu)(t) - (Tv_{k-1})(t)] \right\} \\ &\leq - \sum_{i=0}^{n-1} a_i(t) p^{(i)}(t) - b(t)(Tp)(t), \quad \forall t \in J, \\ p^{(i)}(0) &= \theta, \quad i = 0, 1, \dots, n-1, \end{aligned} \right.$$

which implies by virtue of Lemma 2.1 that $p^{(i)}(t) \leq \theta$ for $t \in J$ ($i = 0, 1, \dots, n-1$), i.e. $v_k^{(i)}(t) \leq u^{(i)}(t)$ for $t \in J$ ($i = 0, 1, \dots, n-1$). Similarly, we can show that $u^{(i)}(t) \leq w_k^{(i)}(t)$ for $t \in J$ ($i = 0, 1, \dots, n-1$). Hence, by induction

$$v_k^{(i)}(t) \leq u^{(i)}(t) \leq w_k^{(i)}(t), \quad \forall t \in J, \quad i = 0, 1, \dots, n-1; \quad k = 1, 2, 3, \dots \quad (3.19)$$

Taking limits as $k \rightarrow \infty$ in (3.19), we find $\bar{u}^{(i)}(t) \leq u^{(i)}(t) \leq (u^*)^{(i)}(t)$ for $t \in J$ ($i = 0, 1, \dots, n-1$).

Finally, (3.1)-(3.4) follow from (3.7), (3.6), (2.12)-(2.15), and (3.5) is obtained by (3.8) and (3.19).

Remark 3.1. In some cases, it is easy to find v_0 and w_0 satisfying (H₁). For example, let $f \in C[J \times P \times P \times \dots \times P, P]$ and $u_0 = u_1 = \dots = u_{n-1} = \theta$. If there is a $z \in P$ such that $f(t, ze^t, ze^t, \dots, ze^t, z \int_0^t k(t, s)e^s ds) \leq ze^t$, $\forall t \in J$, then $v_0(t) = \theta$ and $w_0(t) = ze^t$ satisfy (H₁). On the other hand, (H₂) is satisfied if

$$\frac{\partial f}{\partial x_i} \geq a_i(t), \quad i = 0, 1, \dots, n-1 \quad \text{and} \quad \frac{\partial f}{\partial x} \geq b(t)$$

for $t \in J$, $v_0^{(i)}(t) \leq x_i \leq w_0^{(i)}(t)$ ($i = 0, 1, \dots, n-1$) and $(Tv_0)(t) \leq x \leq (Tw_0)(t)$. In addition, (H_3) is satisfied for $c_{ir} = 0$ ($i = 0, 1, \dots, n$) if $f(J_r, B_r, B_r, \dots, B_r)$ is relatively compact for any $r > 0$.

Theorem 3.2. *Let cone P be regular and Conditions (H_1) and (H_2) be satisfied. Assume that inequality (2.2) holds and $f(J_r, B_r, B_r, \dots, B_r)$ is bounded for any $r > 0$, where $J_r = [0, r]$ and $B_r = \{x \in E : \|x\| \leq r\}$. Then the conclusion of Theorem 3.1 holds.*

Proof. The proof is almost the same as that of Theorem 3.1. The only difference is that, instead of using Condition (H_3) , the conclusion $\alpha(V_i(t)) = 0$ ($t \in J_r$, $i = 0, 1, \dots, n-1$) is implied directly by (3.8) and the regularity of P .

Example. Consider the infinite system for scalar third order integro-differential equations

$$\begin{cases} u_n''' = \frac{1}{50n^2(1+t+t^2)^6}[(t^3 - u_n)^2 + t^3 u_{n+1} + (u_{2n}')^3 + (6t - u_n'')^3] \\ \quad + \frac{t}{3n^3(1+t)^8} \left(t^3 - \int_0^t \frac{u_n(s)ds}{1+s+ts} \right)^2, \quad \forall 0 \leq t < \infty, \\ u_n(0) = u_n'(0) = u_n''(0) = 0, \quad n = 1, 2, 3, \dots \end{cases} \quad (3.20)$$

Conclusion. System (3.20) has minimal and maximal C^3 solutions satisfying $0 \leq u_n(t) \leq \frac{t^3}{n^2}$, $0 \leq u_n'(t) \leq \frac{3t^2}{n^2}$, $0 \leq u_n''(t) \leq \frac{6t}{n^2}$ for $0 \leq t < \infty$, $n = 1, 2, 3, \dots$, and these solutions can be obtained by taking limits from some iterative sequences.

Proof. Let $E = l^1 = \left\{ u = (u_1, u_2, \dots, u_n, \dots) : \sum_{n=1}^{\infty} |u_n| < \infty \right\}$ with norm $\|u\| = \sum_{n=1}^{\infty} |u_n|$ and $P = \{u = (u_1, u_2, \dots, u_n, \dots) \in l^1 : u_n \geq 0, n = 1, 2, 3, \dots\}$. Then P is a normal cone in E . Since l^1 is weakly complete, we see that P is regular (see [1, Remark 1.2.4]). Now, system (3.20) can be regarded as an IVP of form (1.1) in E . In this situation, $u_0 = u_1 = u_2 = (0, 0, \dots, 0, \dots)$, $k(t, s) = (1 + s + ts)^{-1}$, $u = (u_1, u_2, \dots, u_n, \dots)$, $v = (v_1, v_2, \dots, v_n, \dots)$, $w = (w_1, w_2, \dots, w_n, \dots)$, $z = (z_1, z_2, \dots, z_n, \dots)$, $f = (f_1, f_2, \dots, f_n, \dots)$, in which

$$\begin{aligned} f_n(t, u, v, w, z) = & \frac{1}{50n^2(1+t+t^2)^6}[(t^3 - u_n)^2 + t^3 u_{n+1} + (v_{2n})^3 + (6t - w_n)^3] \\ & + \frac{t}{3n^3(1+t)^8}(t^3 - z_n)^2. \end{aligned} \quad (3.21)$$

It is clear that $f \in C[J \times E \times E \times E \times E, E]$. Let $v_0(t) = (0, \dots, 0, \dots)$ and $w_0(t) = (t^3, \dots, \frac{t^3}{n^2}, \dots)$. Then $v_0, w_0 \in C^3[J, E]$, $v_0(t) \leq w_0(t)$ ($t \in J$) and

$$\begin{aligned} v_0'(t) &= (0, \dots, 0, \dots) \leq \left(3t^2, \dots, \frac{3t^2}{n^2}, \dots \right) = w_0'(t), \quad \forall t \in J, \\ v_0''(t) &= (0, \dots, 0, \dots) \leq \left(6t, \dots, \frac{6t}{n^2}, \dots \right) = w_0''(t), \quad \forall t \in J, \\ v_0(0) &= w_0(0) = (0, \dots, 0, \dots) = u_0, \\ v_0'(0) - v_0(0) &= w_0'(0) - w_0(0) = (0, \dots, 0, \dots) = u_1 - u_0, \\ v_0''(0) - v_0'(0) &= w_0''(0) - w_0'(0) = (0, \dots, 0, \dots) = u_2 - u_1, \\ v_0'''(t) &= (0, \dots, 0, \dots), \quad w_0'''(t) = \left(6, \dots, \frac{6}{n^2}, \dots \right), \quad \forall t \in J, \end{aligned}$$

$$\begin{aligned}
& f_n(t, v_0(t), v'_0(t), v''_0(t), (Tv_0)(t)) \\
&= \frac{1}{50n^2(1+t+t^2)^6} (t^6 + 216t^3) + \frac{t^7}{3n^3(1+t)^8} \geq 0, \quad \forall t \in J, \quad n = 1, 2, 3, \dots, \\
& f_n(t, w_0(t), w'_0(t), w''_0(t), (Tw_0)(t)) \\
&\leq \frac{1}{50n^2(1+t+t^2)^6} \left[\left(1 + \frac{1}{4} + \frac{27}{64}\right) t^6 + 216t^3 \right] + \frac{t^7}{3n^3(1+t)^8} \\
&\leq \frac{218}{50n^2} + \frac{1}{3n^3} < \frac{6}{n^2}, \quad \forall t \in J, \quad n = 1, 2, 3, \dots.
\end{aligned}$$

So, v_0 and w_0 satisfy Condition (H₁). On the other hand, for $t \in J$, $v_0(t) \leq \bar{u} \leq u \leq w_0(t)$, $v'_0(t) \leq \bar{v} \leq v \leq w'_0(t)$, $v''_0(t) \leq \bar{w} \leq w \leq w''_0(t)$, and $(Tv_0)(t) \leq \bar{z} \leq z \leq (Tw_0)(t)$, we have

$$\begin{aligned}
0 \leq \bar{u}_n \leq u_n \leq \frac{t^3}{n^2}, \quad 0 \leq \bar{v}_n \leq v_n \leq \frac{3t^2}{n^2}, \quad 0 \leq \bar{w}_n \leq w_n \leq \frac{6t}{n^2}, \\
0 \leq \bar{z}_n \leq z_n \leq \frac{t^3}{3n^2}, \quad n = 1, 2, 3, \dots,
\end{aligned}$$

so, by (3.21),

$$\begin{aligned}
& f_n(t, u, v, w, z) - f_n(t, \bar{u}, \bar{v}, \bar{w}, \bar{z}) \\
&\geq \frac{1}{50n^2(1+t+t^2)^6} [(t^3 - u_n)^2 - (t^3 - \bar{u}_n)^2 + (6t - w_n)^3 - (6t - \bar{w}_n)^3] \\
&\quad + \frac{t}{3n^3(1+t)^8} [(t^3 - z_n)^2 - (t^3 - \bar{z}_n)^2] \\
&\geq -\frac{1}{50n^2(1+t+t^2)^6} [2t^3(u_n - \bar{u}_n) + 108t^2(w_n - \bar{w}_n)] - \frac{2t^4}{3n^3(1+t)^8} (z_n - \bar{z}_n) \\
&\geq -\frac{1}{25(1+t+t^2)^3} (u_n - \bar{u}_n) - \frac{54}{25(1+t+t^2)^4} (w_n - \bar{w}_n) - \frac{1}{3(1+t)^4} (z_n - \bar{z}_n), \\
&\quad \forall t \in J, \quad n = 1, 2, 3, \dots.
\end{aligned}$$

Consequently, Condition (H₂) is satisfied for

$$a_0(t) = \frac{1}{25(1+t+t^2)^3}, \quad a_1(t) = 0, \quad a_2(t) = \frac{54}{25(1+t+t^2)^4}, \quad b(t) = \frac{1}{3(1+t)^4}.$$

Now, we have

$$\begin{aligned}
& \int_0^\infty \left[\left(1 + t + \frac{t^2}{2}\right) a_0(t) + (1+t) a_1(t) + a_2(t) \right] dt \\
& \quad + \int_0^\infty b(t) dt \int_0^t \left[\frac{t^2 - (t-s)^2}{2} + 1 + s \right] k(t, s) ds \\
& < \frac{1}{25} \int_0^\infty \frac{dt}{(1+t)^2} + \frac{54}{25} \int_0^\infty \frac{dt}{(1+t)^4} + \frac{1}{3} \int_0^\infty \frac{dt}{(1+t)^3} = \frac{139}{210} < 1.
\end{aligned}$$

So, inequality (2.2) is also satisfied. Hence, our conclusion follows from Theorem 3.2.

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