

Application of Delay Equations

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Consider the autonomous linear delay equation

$$\dot{x}(t) = - \sum_{k=0}^m a_k x(t - \tau_k) + f(t), \quad t \geq 0. \quad (24)$$

We assume $a_0 \in \mathbb{R}$ ($k = 1, \dots, m$), and $0 = \tau_0 < \tau_1 < \dots < \tau_m$.

It is easy to prove by the method of steps that (24) has a unique solution corresponding to any initial condition

$$x(t) = \varphi(t), \quad t \in [-\tau, 0]. \quad (25)$$

As for ODEs, there is a variation-of-constants formula which expresses the solution of the inhomogeneous equation in terms of the the solution of the associated homogeneous equation

$$\dot{y}(t) = - \sum_{k=0}^m a_k y(t - \tau_k), \quad t \geq 0, \quad (26)$$

and the so-called fundamental solution of (26).

$$\dot{y}(t) = - \sum_{k=0}^m a_k y(t - \tau_k), \quad t \geq 0, \quad (26)$$

The fundamental solution of (26) is the solution of the IVP

$$\dot{v}(t) = - \sum_{k=0}^m a_k v(t - \tau_k), \quad t \geq 0 \quad (27)$$

$$v(t) = \begin{cases} 1, & t = 0, \\ 0, & t \in [-\tau_m, 0). \end{cases} \quad (28)$$

Then we have

$$x(t) = y(t) + \int_0^t v(t-s)f(s) ds, \quad t \geq 0.$$

Here y is the solution of the homogeneous equation (26) which can be written in the form

$$y(t) = v(t)\varphi(0) - \sum_{k=0}^m a_k \int_{-\tau_k}^0 v(t-s-\tau_k)\varphi(s) ds, \quad t \geq 0.$$

$$\dot{y}(t) = - \sum_{k=0}^m a_k y(t - \tau_k), \quad t \geq 0, \quad (26)$$

Seeking the solution of (26) in the form of $y(t) = e^{\lambda t}$, we get

$$\lambda e^{\lambda t} = - \sum_{k=0}^m a_k e^{\lambda(t-\tau_k)}.$$

Therefore the characteristic equation of (26) is

$$\lambda = - \sum_{k=0}^m a_k e^{-\lambda \tau_k}. \quad (29)$$

$$\dot{y}(t) = - \sum_{k=0}^m a_k y(t - \tau_k), \quad t \geq 0, \quad (26)$$

Theorem 7.

Let $a_k \in \mathbb{R}$ and $\tau_k \geq 0$ be fixed. The following statements are equivalent:

- (i) The trivial solution of (26) is asymptotically stable.
- (ii) For any solution $y : [-\tau, \infty) \rightarrow \mathbb{R}$ of (26), $y(t) \rightarrow 0$, $t \rightarrow +\infty$.
- (iii) Any characteristic root $\lambda \in \mathbb{C}$ of (29) satisfies $\operatorname{Re} \lambda < 0$.
- (iv) The fundamental solution $v(t)$ of (26) tends to 0 exponentially as $t \rightarrow \infty$.
- (v) The fundamental solution $v(t)$ of (26) is in $L^1[0, \infty)$, i.e.,

$$\int_0^{\infty} |v(t)| dt < \infty.$$

$$\dot{y}(t) = - \sum_{k=0}^m a_k y(t - \tau_k), \quad t \geq 0, \quad (26)$$

Remark 8.

If the trivial solution of (26) is asymptotically stable, then

$$\int_0^{\infty} v(t) dt = \frac{1}{\sum_{k=0}^m a_k}.$$

Theorem 9.

The fundamental solution v of (26) is positive on $[0, \infty)$, if and only if the characteristic equation (29) has a real root.

$$\dot{y}(t) = - \sum_{k=0}^m a_k y(t - \tau_k), \quad t \geq 0, \quad (26)$$

Theorem 10.

Suppose $a_k \geq 0$ ($k = 0, \dots, m$). Then

(i) If

$$\sum_{k=1}^m a_k \tau_k > \frac{1}{e},$$

then all solutions of (26) (including the fundamental solution) are oscillatory, i.e., have arbitrary large zeros.

(ii) If

$$\left(\sum_{k=0}^m a_k \right) \tau_m \leq \frac{1}{e},$$

then there exists a nonoscillatory solution of (26), in particular, the fundamental solution $v(t)$ of (26) is positive for $t > 0$.

Consider the homogeneous equation

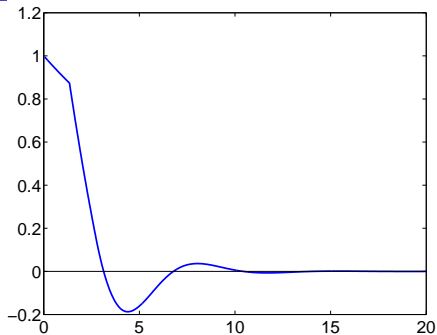
$$\dot{x}(t) = -ax(t) - bx(t - \tau), \quad t \geq 0, \quad (30)$$

where $a, b \in \mathbb{R}$ and $\tau \geq 0$.

The fundamental solution of (30) is the solution of the initial value problem

$$\dot{v}(t) = -av(t) - bv(t - \tau), \quad t \geq 0 \quad (31)$$

$$v(t) = \begin{cases} 1, & t = 0, \\ 0, & t \in [-\tau, 0). \end{cases} \quad (32)$$



$$\dot{v}(t) = -0.1v(t) - 0.5v(t - 1.4)$$

Seeking the solution of (30) in the form of $y(t) = e^{\lambda t}$, we get the characteristic equation of (30):

$$\lambda = -a - be^{-\lambda\tau}. \quad (33)$$

Introduce the new variable

$$y(t) = x(\tau t).$$

Then

$$\dot{y}(t) = \tau \dot{x}(\tau t) = \tau \left(-ax(\tau t) - bx(\tau t - \tau) \right) = -a\tau y(t) - b\tau y(t - 1),$$

i.e., y is the solution of

$$\dot{y}(t) = -Ay(t) - By(t - 1), \quad (34)$$

where $A = a\tau$, $B = b\tau$.

The characteristic equation of (34) is

$$\lambda = -A - Be^{-\lambda}. \quad (35)$$

$$\dot{x}(t) = -ax(t) - bx(t - \tau) \quad (30)$$

$$\dot{y}(t) = -Ay(t) - By(t - 1), \quad (34)$$

Remark 11.

$$(i) \quad x(t) \rightarrow 0 \text{ as } t \rightarrow \infty \quad \iff \quad y(t) \rightarrow 0 \text{ as } t \rightarrow \infty$$

$$(ii) \quad x(t) \text{ oscillates} \quad \iff \quad y(t) \text{ oscillates}$$

$$\dot{y}(t) = -Ay(t) - By(t-1) \quad (34)$$

Introduce the new variable $z(t) = e^{At}y(t)$. Then

$$\begin{aligned} \dot{z}(t) &= Ae^{At}y(t) + e^{At}\dot{y}(t) \\ &= Ae^{At}y(t) + e^{At}\left(-Ay(t) - By(t-1)\right) \\ &= -Be^{At}z(t-1), \end{aligned}$$

i.e., z is the solution of

$$\dot{z}(t) = -cz(t-1), \quad (36)$$

where $c = Be^{At}$.

The characteristic equation of (36) is

$$\lambda = -ce^{-\lambda}. \quad (37)$$

$$\dot{x}(t) = -ax(t) - bx(t - \tau) \quad (30)$$

$$\dot{y}(t) = -Ay(t) - By(t - 1) \quad (34)$$

$$\dot{z}(t) = -cz(t - 1) \quad (36)$$

Remark 12.

$x(t)$ oscillates $\iff y(t)$ oscillates $\iff z(t)$ oscillates

$$\lambda = -ce^{-\lambda} \quad (37)$$

Lemma 13.

(i) If $0 < c < \frac{1}{e}$, then (37) has exactly two real roots, λ_1, λ_2 , which satisfy

$$\lambda_1 < \lambda_2 < 0.$$

(ii) If $c = \frac{1}{e}$, then (37) has a unique real root, $\lambda_0 = -1$, which is a double root.

(iii) If $c > \frac{1}{e}$, then (37) has no real root.

(iv) If $c < 0$, then (37) has a unique real root $\lambda_0 > 0$.

Moreover, in Case (i) and (iv) all real roots are simple, and all complex roots have smaller real part than the largest real root.

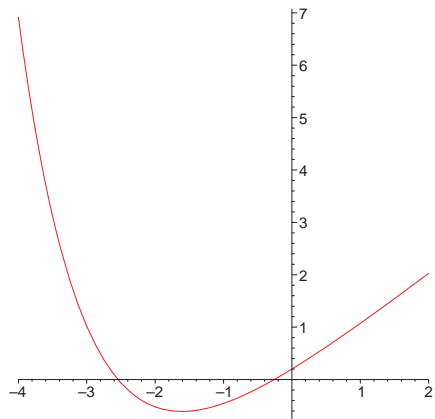
$$\lambda = -ce^{-\lambda} \quad (37)$$

We say that $\tilde{\lambda} = \tilde{\alpha} + i\tilde{\beta}$ is a leading characteristic root of (37), if it is a solution of the characteristic equation (37) and for any other root $\lambda = \alpha + i\beta$ of (37), $\alpha < \tilde{\alpha}$ holds, assuming $\lambda \neq \tilde{\alpha} \pm i\tilde{\beta}$.

Consider the function

$$g(\lambda) = \lambda + ce^{-\lambda}.$$

Then the characteristic equation (37) can be re-written as $g(\lambda) = 0$.

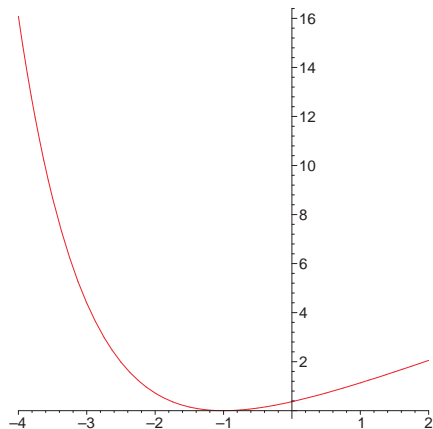


Graph of $g(\lambda) = \lambda + 0.2e^{-\lambda}$

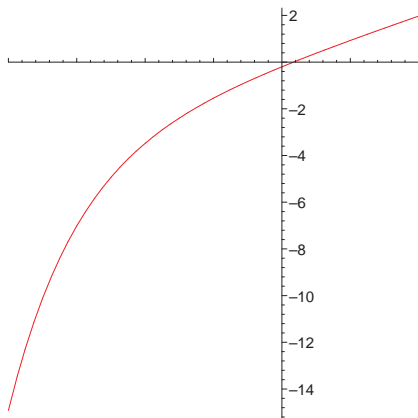
λ_0 is a double root of g , if and only if

$$g(\lambda_0) = \lambda_0 + ce^{-\lambda_0} = 0 \quad \text{and} \quad g'(\lambda_0) = 1 - ce^{-\lambda_0} = 0.$$

Then $\lambda_0 = -1$ and $c = \frac{1}{e} \approx 0.3679$.



Graph of $g(\lambda) = \lambda + \frac{1}{e}e^{-\lambda}$



Graph of $g(\lambda) = \lambda - 0.2e^{-\lambda}$

$$\lambda = -ce^{-\lambda} \quad (37)$$

Now look for complex roots of (37). Let $\lambda = \alpha + i\beta$. Then (37) yields

$$\alpha + i\beta = -ce^{-(\alpha+i\beta)},$$

and so

$$\alpha + i\beta = -ce^{-\alpha}(\cos \beta - i \sin \beta).$$

Comparing the real and complex parts of the two sides we get

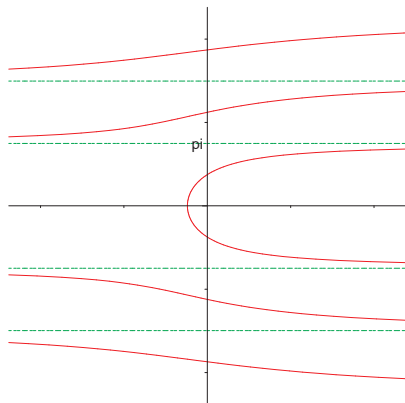
$$\alpha = -ce^{-\alpha} \cos \beta$$

$$\beta = ce^{-\alpha} \sin \beta$$

Since we investigate the case of the complex roots of (37), we can assume that $\beta \neq 0$. In this case simple algebraic manipulation of these equations yields the equivalent system

$$\alpha = -\beta \cot \beta, \quad (38)$$

$$\beta^2 = c^2 e^{-2\alpha} - \alpha^2. \quad (39)$$

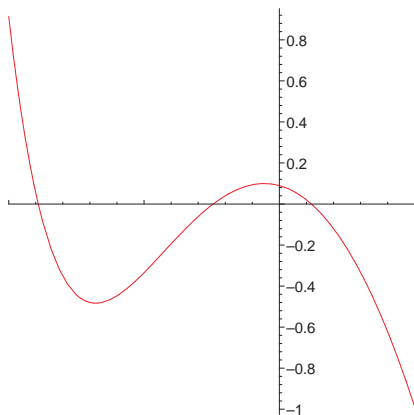
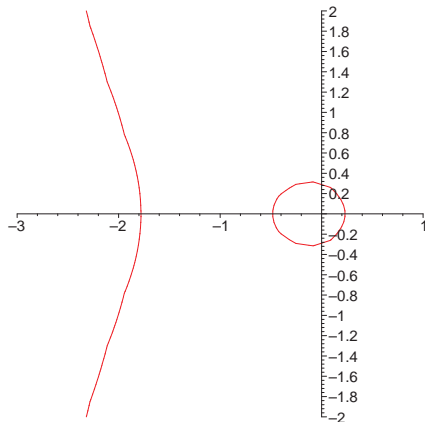


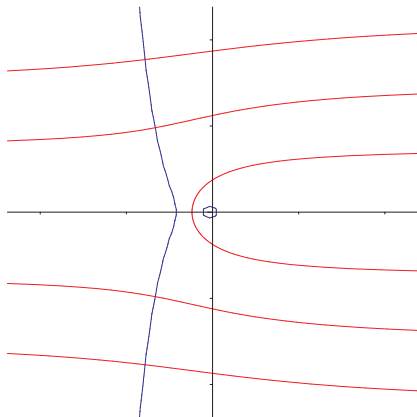
The graph of $\alpha = -\beta \cot \beta$.

We define the function

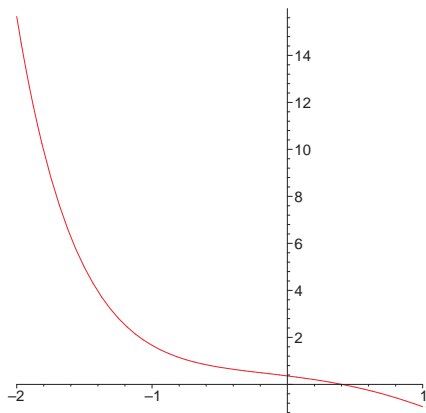
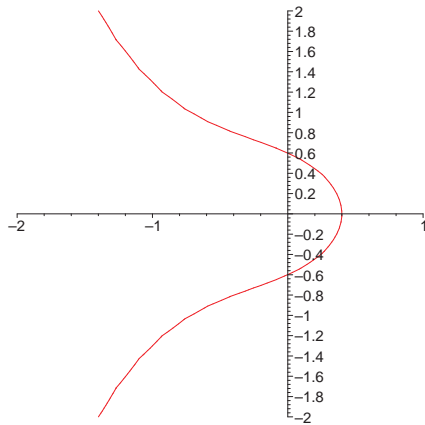
$$h(u) = c^2 e^{-2u} - u^2.$$

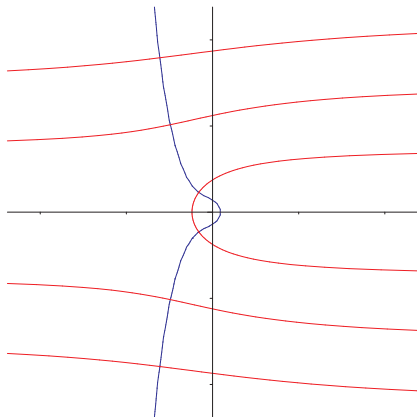
Then (39) is equivalent to $\beta^2 = h(\alpha)$ or $\beta = \pm \sqrt{h(\alpha)}$.

Graph of $h(u)$, $c = 0.3$ Graph of $\pm\sqrt{h(u)}$, $c = 0.3$



Characteristic roots, $c = 0.3$.

Graph of $h(u)$, $c = 0.6$ Graph of $\pm\sqrt{h(u)}$, $c = 0.6$



Characteristic roots, $c = 0.6$.

$$\lambda = -ce^{-\lambda} \quad (37)$$

Remark 14.

It is known that (37) always has a leading root. Moreover, if (λ_n) is a sequence of characteristic roots of (37) such that $|\lambda_n| \rightarrow \infty$ as $n \rightarrow \infty$, then $\operatorname{Re} \lambda_n \rightarrow \infty$ as $n \rightarrow \infty$. There are only a finite number of characteristic roots of (37) in any vertical strip in the complex plane.

$$\dot{y}(t) = -by(t - \tau) \quad (40)$$

$$\lambda = -be^{-\lambda\tau} \quad (41)$$

Theorem 15.

Let $b > 0$ and $\tau > 0$ be fixed. The following statements are equivalent:

- (i) The trivial solution of (40) is asymptotically stable.
- (ii) For any solution $y : [-\tau, \infty) \rightarrow \mathbb{R}$ of (40), $y(t) \rightarrow 0$, $t \rightarrow +\infty$.
- (iii) Any characteristic root $\lambda \in \mathbb{C}$ of (41) satisfies $\operatorname{Re} \lambda < 0$.
- (iv) The fundamental solution $v(t)$ of (40) tends to 0 exponentially as $t \rightarrow \infty$.
- (v) The fundamental solution $v(t)$ of (40) is in $L^1[0, \infty)$, i.e.,

$$\int_0^{\infty} |v(t)| dt < \infty.$$

- (vi) $b\tau < \frac{\pi}{2}$.

$$\dot{y}(t) = -by(t - \tau) \quad (40)$$

Theorem 16.

The following statements are equivalent:

- (i) The solutions of (40) are non-oscillatory.
- (ii) The fundamental solution v of (40) is positive on $[0, \infty)$.
- (iii) The leading characteristic root of (41) is real.
- (iv) $0 < b\tau \leq \frac{1}{e}$.

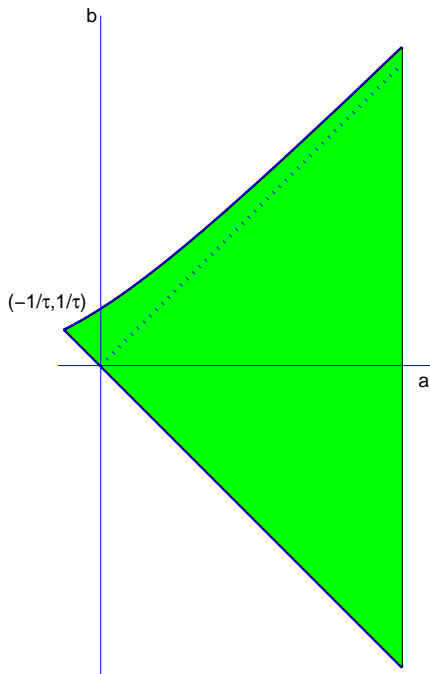
$$\dot{x}(t) = -ax(t) - bx(t - \tau) \quad (30)$$

The asymptotic behavior of the solution of equation (30) is well-known.

Theorem 17.

The trivial (zero) solution of equation (30) is asymptotically stable independently of the delay if and only if $a > |b|$. Moreover, the exact stability region of the trivial solution of (30) is bounded by the line $b = -a$ and by the curve

$$a = -s \cot(\tau s), \quad b = \frac{s}{\sin(\tau s)}, \quad s \in \left[0, \frac{\pi}{\tau}\right].$$



$$\dot{y}(t) = -ay(t) - by(t - \tau) \quad (30)$$

$$\lambda = -a - be^{-\lambda\tau}. \quad (33)$$

Theorem 18.

Let $a, b \in \mathbb{R}$, $\tau > 0$.

- (i) A leading characteristic root $\lambda_0 = \alpha_0 + i\beta_0$ of (33) is a real number, if and only if

$$b\tau e^{a\tau} \leq \frac{1}{e}.$$

- (ii) The fundamental solution $v(t)$ of (30) is positive for $t \geq 0$ and $v(t) \rightarrow 0$ as $t \rightarrow \infty$, if and only if

$$-a < b \leq \frac{1}{e\tau} e^{-a\tau}.$$

Moreover, in this case $\int_0^\infty v(t) dt = \frac{1}{a+b}$.

$$\lambda = -a - be^{-\lambda\tau}. \quad (33)$$

Lemma 19.

Let $a, b \in \mathbb{R}$, $\tau > 0$.

- (i) If $0 < b\tau e^{a\tau} < \frac{1}{e}$, then (33) has exactly two real roots, λ_1, λ_2 , which satisfy

$$\lambda_1 < -a + \frac{1}{\tau} \log(b\tau) < -a - \frac{1}{\tau} < \lambda_2 < -a.$$

- (ii) If $b\tau e^{a\tau} = \frac{1}{e}$, then (33) has a unique real root, $\lambda_0 = -a - \frac{1}{\tau}$, which is a double root.
- (iii) If $b\tau e^{a\tau} > \frac{1}{e}$, then (33) has no real root.
- (iv) If $b < 0$, then (33) has a unique real root $\lambda_0 > -a$.

Moreover, in Case (i) and (iv) all real roots are simple, and all complex roots have smaller real part than the largest real root.

Consider a nonautonomous linear homogeneous delay differential equation

$$\dot{y}(t) = \sum_{k=0}^m a_k(t)y(t - \tau_k(t)), \quad t \geq 0, \quad (42)$$

Theorem 20.

(i) If

$$\sum_{k=0}^m \sup_{t \geq 0} |a_k(t)| \sup_{t \geq 0} \tau_k(t) < 1,$$

then the trivial solution of (42) is asymptotically stable.

(ii) If $a_k(t) \equiv a_k$ ($k = 0, 1, \dots, m$), and

$$\sum_{k=0}^m a_k \sup_{t \geq 0} \tau_k(t) < \frac{3}{2},$$

then the trivial solution of (42) is asymptotically stable.

(iii) If $a_k(t) \equiv a_k$ and $\tau_k(t) \equiv \tau_k$ ($k = 0, 1, \dots, m$), and

$$\sum_{k=0}^m a_k \tau_k < \frac{\pi}{2},$$

then the trivial solution of (42) is asymptotically stable

$$\dot{x}(t) = - \sum_{i=1}^m a_i x(t - \tau_i - \eta_i(t)), \quad t \geq 0, \quad (43)$$

$$\dot{y}(t) = - \sum_{i=1}^m a_i y(t - \tau_i), \quad t \geq 0. \quad (44)$$

Here $\eta_i: [0, \infty) \rightarrow [0, \infty)$ are piecewise continuous bounded functions.

Theorem 21 (Györi, Hartung, Turi, 1998).

Suppose that the trivial solution of (44) is asymptotically stable, and

$$\sum_{i=1}^m |a_i| \overline{\lim}_{t \rightarrow \infty} |\eta_i(t)| < \frac{1}{(\sum_{i=1}^m |a_i|) \int_0^{\infty} |v(t)| ds}, \quad (45)$$

where v is the fundamental solution of (44). Then the trivial solution of (43) is asymptotically stable, as well.

Idea of the proof:

$$\dot{x}(t) = - \sum_{i=1}^m a_i x(t - \tau_i) + \sum_{i=1}^m a_i \left(x(t - \tau_i) - x(t - \tau_i - \eta_i(t)) \right), \quad t \geq 0,$$

Then

$$x(t) = y(t) + \sum_{i=1}^m a_i \int_0^t v(t-s) \left(x(s - \tau_i) - x(s - \tau_i - \eta_i(s)) \right) ds$$

For large s we have

$$\begin{aligned} x(s - \tau_i) - x(s - \tau_i - \eta_i(s)) &= \int_{s - \tau_i - \eta_i(s)}^{s - \tau_i} \dot{x}(u) du \\ &= - \sum_{j=1}^m a_j \int_{s - \tau_i - \eta_i(s)}^{s - \tau_i} x(u - \tau_j - \eta_j(u)) du \end{aligned}$$

Let $\tau > 0$, and u be the solution of the initial value problem

$$\dot{u}(t) = -u(t - \tau), \quad t \geq 0, \quad (46)$$

$$u(t) = \begin{cases} 1, & t = 0, \\ 0, & t < 0, \end{cases} \quad (47)$$

i.e., u is the fundamental solution of the scalar delay differential equation

$$\dot{x}(t) = -x(t - \tau), \quad t \geq 0. \quad (48)$$

If we want to emphasize that the fundamental solution corresponds to delay τ , we use the notation $u(t; \tau)$.

Let $\lambda = \alpha_0 + i\beta_0$ be the leading root of the characteristic equation

$$\lambda = -e^{-\lambda\tau}. \quad (49)$$

It is known that $\alpha_0 < 0$ if and only if $\tau \in [0, \pi/2)$.

The trivial solution of (48) is asymptotically stable, if and only if $\int_0^\infty |u(t; \tau)| ds < \infty$. We introduce the function

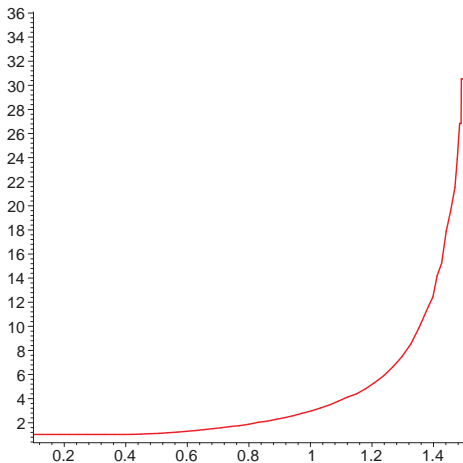
$$\Phi(\tau) = \int_0^\infty |u(t; \tau)| dt. \quad (50)$$

Then $\Phi(\tau) = \infty$ for $\tau \geq \pi/2$. It is known that $u(t; \tau) > 0$ for $t > 0$, if and only if $\tau \leq 1/e$.

For $\tau \leq 1/e$ it follows

$$\Phi(\tau) = \int_0^\infty u(t; \tau) dt = \frac{1}{1} = 1.$$

For $1/e < \tau < \pi/2$ numerical estimate of Φ yields the next figure.



The graph of $\Phi(\tau)$

Open problem: Is Φ monotone increasing?

$$\lambda = -e^{-\lambda\tau}. \quad (49)$$

Theorem 22 (Györi, 1989).

For $\tau \in [0, \pi/2)$ the characteristic equation (49) has a root $\lambda_0 = \alpha_0 + i\beta_0$, such that $\alpha_0 < 0$, $\beta_0 \in [0, \pi/(2\tau))$, α_0 is the greatest real part of the roots of (49), and

$$\Phi(\tau) \leq \frac{\alpha_0^2 + \beta_0^2}{\alpha_0^2}. \quad (51)$$

Note inequality (51) is exact for $\tau \in [0, 1/e]$, since then $\beta_0 = 0$, and $\Phi(\tau) = 1$.

Let $a_i > 0$ ($i = 1, \dots, m$), and consider the linear delay equation

$$\dot{x}(t) = - \sum_{i=1}^m a_i x(t - \sigma_i(t)), \quad t \geq 0. \quad (52)$$

We can consider Equation (52) as the delay perturbation of

$$\dot{y}(t) = - \left(\sum_{i=1}^m a_i \right) y(t - \tau) \quad (53)$$

with the perturbations $\eta_i(t) = \sigma_i(t) - \tau$, where $\tau \geq 0$. Let v denote the fundamental solution of (53), then $\dot{v}(t) = -(\sum_{i=1}^m a_i)v(t - \tau)$. Therefore an application of Theorem 21 yields that if $0 \leq \tau \sum_{i=1}^m a_i < \pi/2$, and

$$\sum_{i=1}^m a_i \overline{\lim}_{t \rightarrow \infty} |\sigma_i(t) - \tau| < \frac{1}{(\sum_{i=1}^m a_i) \int_0^\infty |v(t)| dt}, \quad (54)$$

then the trivial solution of (52) is asymptotically stable. Introducing

$u(t) = v(t / \sum_{i=1}^m a_i)$ we get

$$\dot{u}(t) = \frac{1}{\sum_{i=1}^m a_i} \dot{v} \left(\frac{t}{\sum_{i=1}^m a_i} \right) = -v \left(\frac{t}{\sum_{i=1}^m a_i} - \tau \right) = -u \left(t - \tau \sum_{i=1}^m a_i \right).$$

On the other hand,

$$\begin{aligned} \Phi \left(\tau \sum_{i=1}^m a_i \right) &= \int_0^{\infty} |u(t)| dt = \int_0^{\infty} \left| v \left(\frac{t}{\sum_{i=1}^m a_i} \right) \right| dt \\ &= \left(\sum_{i=1}^m a_i \right) \int_0^{\infty} |v(t)| dt. \end{aligned}$$

Therefore, using the relation

$$\overline{\lim}_{t \rightarrow \infty} |f(t)| = \max \left\{ \overline{\lim}_{t \rightarrow \infty} f(t), -\underline{\lim}_{t \rightarrow \infty} f(t) \right\}, \quad (55)$$

we get immediately the following result.

$$\dot{x}(t) = - \sum_{i=1}^m a_i x(t - \sigma_i(t)) \quad (52)$$

Theorem 23 (Györi, Hartung, 2001).

Suppose $a_i > 0$, $\sigma_i: [0, \infty) \rightarrow [0, \infty)$ is piecewise continuous ($i = 1, \dots, m$), and there exists $\tau \in [0, \pi/(2a))$ such that

$$\tau a - \frac{1}{\Phi(\tau a)} < \sum_{i=1}^m a_i \liminf_{t \rightarrow \infty} \sigma_i(t) \leq \sum_{i=1}^m a_i \limsup_{t \rightarrow \infty} \sigma_i(t) < \tau a + \frac{1}{\Phi(\tau a)}, \quad (56)$$

where $a \equiv \sum_{i=1}^m a_i$. Then the trivial solution of (52) is asymptotically stable.

Note that the first inequality of (56) is automatically satisfied if $0 \leq \tau a \leq 1/e$, since then $\Phi(\tau a) = 1$. See the next figure for the numerically generated graph of the functions $\tau + 1/\Phi(\tau)$ and $\tau - 1/\Phi(\tau)$.

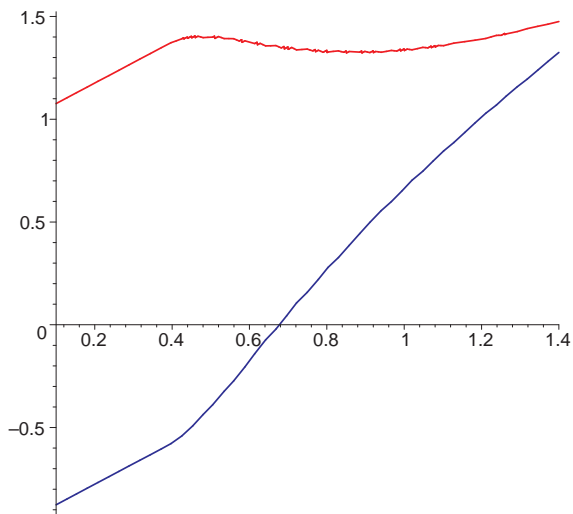


Figure: The graphs of $\tau + 1/\Phi(\tau)$ and $\tau - 1/\Phi(\tau)$

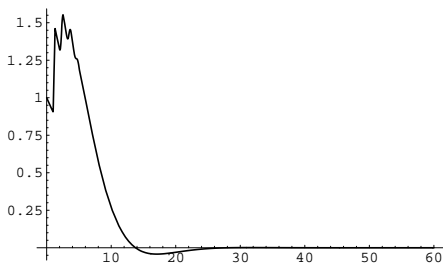
Consider the one-dimensional control system

$$\dot{x}(t) = -0.1x(t) + 2x(t-1) + Ku(t). \quad (57)$$

For $K = 0$ Eq. (57) is unstable. Let $K = -2$ and $u(t) = x(t-1.3)$ in (57). Numerical approximation of the fundamental solution of the corresponding equation

$$\dot{x}(t) = -0.1x(t) + 2x(t-1) - 2x(t-1.3). \quad (58)$$

yields



Fundamental solution of (58).

Therefore the feedback law $Ku(t) = -2x(t - 1.3)$ stabilizes (57). Suppose that we sample the system only at the points $h, 2h, 3h, \dots$, and use a piecewise constant feedback control $u(t) = x(\lfloor (t - 1.3)/h \rfloor h)$.

Objective: how large can h be that still the trivial solution of the resulting hybrid feedback system

$$\dot{x}(t) = -0.1x(t) + 2x(t - 1) - 2x\left(\left[\frac{t - 1.3}{h}\right]h\right). \quad (59)$$

remains asymptotically stable? The piecewise constant delay in the last term in (59) can be considered as a perturbation of $t - 1.3$ in (58) with

$$\eta(t) = t - 1.3 - \left[\frac{t - 1.3}{h}\right]h.$$

Then we have that $|\eta(t)| \leq h$ for all $t \geq 0$. Numerical approximation gives that the fundamental solution of (58) satisfies $\int_0^\infty |v(t)| dt = 10.5914$.

Therefore by Theorem 23 we have as a sufficient condition that $h < \frac{1}{10.5914 \cdot 8.2} = 0.0115$ guarantees that the trivial solution of (59) is asymptotically stable.

Consider the delay equation

$$\dot{x}(t) = -x(t - \sigma(t)), \quad t \geq 0. \quad (60)$$

Theorem 24 (Myshkis, 1972).

If

$$\sup_{t \geq 0} \sigma(t) < 3/2,$$

then the trivial solution of (60) is asymptotically stable.

Myshkis gave an example, where $\sup_{t \geq 0} \sigma(t) \in (3/2, \pi/2)$ and the corresponding equation has unstable trivial solution. Note that in his example $\underline{\lim}_{t \rightarrow \infty} \sigma(t) = 0$.

$$\dot{x}(t) = -x(t - \sigma(t)) \quad (60)$$

Theorem 25 (Ladas, Sficas, Stavroulakis, 1983).

Suppose

$$\lim_{t \rightarrow \infty} \sigma(t) < \frac{\pi}{2},$$

then the trivial solution of (60) is asymptotically stable.

Theorem 23 has the following corollary:

Corollary 26.

For any $c \in (3/2, \pi/2)$ there exists $b < c$, such that the trivial solution of (60) is asymptotically stable, if

$$b < \underline{\lim}_{t \rightarrow \infty} \sigma(t) \leq \overline{\lim}_{t \rightarrow \infty} \sigma(t) < c.$$

Consider

$$\dot{x}(t) = -a(t)x(t - \sigma(t)), \quad t \geq 0, \quad (61)$$

where $a(t) \geq 0$ for $t \geq 0$, $\int_0^\infty a(t) dt = \infty$.

Theorem 27 (Yoneyama, 1987).

Suppose

$$0 < \inf_{t \geq 0} \int_{t-\sigma_0}^t a(s) ds \leq \sup_{t \geq 0} \int_{t-\sigma_0}^t a(s) ds < \frac{3}{2},$$

where $0 \leq \sigma(t) \leq \sigma_0$ for $t \geq 0$. Then the trivial solution of (61) is asymptotically stable.

Theorem 28 (Ladas, Sficas, Stavroulakis, 1983).

Suppose $\sigma(t) \equiv \sigma$,

$$\lim_{t \rightarrow 0} \int_{t-\sigma}^t a(s) ds < \frac{\pi}{2}.$$

Then the trivial solution of (61) is asymptotically stable.

$$\dot{x}(t) = -a(t)x(t - \sigma(t)) \quad (61)$$

Theorem 29 (Györi, Hartung, 2001).

Suppose $a: [0, \infty) \rightarrow [0, \infty)$ is continuous, the function $A(t) = \int_0^t a(s) ds$ is strictly monotone increasing, $\int_0^\infty a(t) dt = \infty$, and $\sigma: [0, \infty) \rightarrow [0, \infty)$ is piecewise continuous and bounded, and assume there exists $\tau \in [0, \pi/2)$ such that

$$\tau - \frac{1}{\Phi(\tau)} < \underline{\lim}_{t \rightarrow \infty} \int_{t-\sigma(t)}^t a(s) ds \leq \overline{\lim}_{t \rightarrow \infty} \int_{t-\sigma(t)}^t a(s) ds < \tau + \frac{1}{\Phi(\tau)}. \quad (62)$$

Then the trivial solution of (61) is asymptotically stable.