Hindawi Publishing Corporation Journal of Applied Mathematics Volume 2012, Article ID 214609, 14 pages doi:10.1155/2012/214609

Research Article

Some New Difference Inequalities and an Application to Discrete-Time Control Systems

Hong Zhou, Deqing Huang, Wu-Sheng Wang, and Jian-Xin Xu2

¹ Department of Mathematics, Hechi University, Guangxi, Yizhou 546300, China

Correspondence should be addressed to Wu-Sheng Wang, wang4896@126.com

Received 1 July 2012; Accepted 17 September 2012

Academic Editor: Jong Hae Kim

Copyright © 2012 Hong Zhou et al. This is an open access article distributed under the Creative Commons Attribution License, which permits unrestricted use, distribution, and reproduction in any medium, provided the original work is properly cited.

Two new nonlinear difference inequalities are considered, where the inequalities consist of multiple iterated sums, and composite function of nonlinear function and unknown function may be involved in each layer. Under several practical assumptions, the inequalities are solved through rigorous analysis, and explicit bounds for the unknown functions are given clearly. Further, the derived results are applied to the stability problem of a class of linear control systems with nonlinear perturbations.

1. Introduction

Being an important tool in the study of existence, uniqueness, boundedness, stability, invariant manifolds, and other qualitative properties of solutions of differential equations and integral equations, various generalizations of Gronwall inequalities [1, 2] and their applications have attracted great interests of many mathematicians [3–5]. Some recent works can be found in [6–16] and references therein. Along with the development of the theory of integral inequalities and the theory of difference equations, more and more attentions are paid to discrete versions of Gronwall type inequalities [17–24]. For instance, Pachpatte [17] considered the following discrete inequality:

$$u(n) \le u_0 + \sum_{s=n_0}^{n-1} f(s) [u(s) + h(s)] + \sum_{s=n_0}^{n-1} f(s) \left(\sum_{\tau=n_0}^{s-1} g(\tau) u(\tau) \right), \quad \forall n \in \mathbb{N}_0.$$
 (1.1)

² Department of Electrical and Computer Engineering, National University of Singapore, 4 Engineering Drive 3, Singapore 117583

In 2006, Cheung and Ren [18] studied

$$u^{p}(m,n) \le c + \sum_{s=m_0}^{m-1} \sum_{t=n_0}^{n-1} a(s,t) u^{q}(s,t) + \sum_{s=m_0}^{m-1} \sum_{t=n_0}^{n-1} b(s,t) u^{q}(s,t) w(u(s,t)).$$
 (1.2)

Later, Zheng et al. [24] discussed the following discrete inequality:

$$u(n) \le a(n) + \sum_{i=1}^{k} \sum_{s=0}^{n-1} f_i(n, s) w_i(u(s)).$$
 (1.3)

However, the above results are not applicable to inequalities that consist of multiple iterated sums, in particular those in which composite function of nonlinear function and unknown function is involved in each layer of iterated sums. Hence, it is desirable to consider more general difference inequalities of these extended types. They can be used in the study of certain classes of difference equations or applied in many practical engineering problems.

Motivated by the results given in [7, 8, 11, 16–19, 21], in this paper we discuss the following two types of inequalities:

$$u(n) \leq a(n) + \sum_{s=n_0}^{n-1} f_1(n,s)w(u(s)) + \sum_{s=n_0}^{n-1} f_1(n,s)w(u(s)) \sum_{\tau=n_0}^{s-1} f_2(s,\tau)w(u(\tau))$$

$$+ \sum_{s=n_0}^{n-1} f_1(n,s)w(u(s)) \sum_{\tau=n_0}^{s-1} f_2(s,\tau) \sum_{\xi=n_0}^{\tau-1} f_3(\tau,\xi)w(u(\xi)),$$

$$(1.4)$$

$$u(n) \leq a(n) + \sum_{s=n_0}^{n-1} f_1(n,s) w_1(u(s)) + \sum_{s=n_0}^{n-1} f_1(n,s) w_1(u(s)) \sum_{\tau=n_0}^{s-1} f_2(s,\tau) w_2(u(\tau))$$

$$+ \sum_{s=n_0}^{n-1} f_1(n,s) w_1(u(s)) \sum_{\tau=n_0}^{s-1} f_2(s,\tau) w_2(u(\tau)) \sum_{\xi=n_0}^{\tau-1} f_3(\tau,\xi) w_3(u(\xi)),$$

$$(1.5)$$

for all $n \in N_0$. All the assumptions on (1.4) and (1.5) are given in the next sections. The inequalities (1.5) consist of multiple iterated sums, and composite function of nonlinear functions and unknown function may be involved in each layer. Under several practical assumptions, the inequalities are solved through rigorous analysis, and explicit bounds for the unknown functions are given clearly. Further, the derived results are applied to the stability problem of a class of linear control systems with nonlinear perturbations.

2. Main Result

In this section, we proceed to solving the difference inequalities (1.4) and (1.5) and present explicit bounds on the embedded unknown functions. Throughout this paper, let **N** denote the set of all natural numbers, and $N_0 = [n_0, K) \cap \mathbf{N}$ where n_0 and K are two constants, satisfying $K > n_0$.

The following theorem summarizes the result on the inequality (1.4).

Theorem 2.1. Let u(n) and a(n) be nonnegative functions defined on N_0 with a(n) nondecreasing on N_0 . Moreover, let $f_i(n,s)$, i=1,2,3 be nonnegative functions for $n_0 \le s \le n \le K$ and nondecreasing in n for fixed $s \in N_0$. Suppose that w(u) is a nondecreasing function on $[0,\infty)$ with w(u) > 0 for u > 0. Then, the discrete inequality (1.4) gives

$$u(n) \le W_1^{-1} \left[W_2^{-1}(U_1(n)) \right], \quad \forall n \in [n_0, M_1) \cap \mathbf{N},$$
 (2.1)

where

$$U_{1}(n) = W_{2}\left(W_{1}(a(n)) + \sum_{s=n_{0}}^{n-1} f_{1}(n,s)\right) + \sum_{s=n_{0}}^{n-1} f_{1}(n,s)\left(\sum_{\tau=n_{0}}^{s-1} f_{2}(s,\tau) + \sum_{\tau=n_{0}}^{s-1} f_{2}(s,\tau)\sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau,\xi)\right),$$
(2.2)

$$W_2(u) = \int_1^u \frac{ds}{w(W_1^{-1}(s))}, \quad u > 0, \tag{2.3}$$

$$W_1(u) = \int_1^u \frac{ds}{w(s)}, \quad u > 0, \tag{2.4}$$

 W_1^{-1} , W_2^{-1} are the inverse functions of W_1 , W_2 , respectively, and M_1 is the largest natural number such that

$$U_1(M_1) \in \text{Dom}(W_2^{-1}), \qquad W_2^{-1}(U_1(M_1)) \in \text{Dom}(W_1^{-1}).$$
 (2.5)

Proof. Fix $M \in N_{M_1} = [n_0, M_1) \cap \mathbf{N}$, where M is chosen arbitrarily and M_1 is defined by (2.5). For $n \in N_M = [n_0, M] \cap \mathbf{N}$, from (1.4), we have

$$u(n) \leq a(M) + \sum_{s=n_0}^{n-1} f_1(M, s) w(u(s)) + \sum_{s=n_0}^{n-1} f_1(M, s) w(u(s)) \sum_{\tau=n_0}^{s-1} f_2(s, \tau) w(u(\tau))$$

$$+ \sum_{s=n_0}^{n-1} f_1(M, s) w(u(s)) \sum_{\tau=n_0}^{s-1} f_2(s, \tau) \sum_{\xi=n_0}^{\tau-1} f_3(\tau, \xi) w(u(\xi)).$$

$$(2.6)$$

Denote the right-hand side of (2.6) by $z_1(n)$, which is a positive and nondecreasing function on N_M with $z_1(n_0) = a(M)$. Then, (2.6) is equivalent to

$$u(n) \le z_1(n), \quad \forall n \in N_M.$$
 (2.7)

From (2.6) and (2.7), we observe that

$$\Delta z_{1}(n) := z_{1}(n+1) - z_{1}(n)$$

$$\leq f_{1}(M,n)w(z_{1}(n)) + f_{1}(M,n)w(z_{1}(n)) \sum_{\tau=n_{0}}^{n-1} f_{2}(n,\tau)w(z_{1}(\tau))$$

$$+ f_{1}(M,n)w(z_{1}(n)) \sum_{\tau=n_{0}}^{n-1} f_{2}(n,\tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau,\xi)w(z_{1}(\xi))$$

$$= f_{1}(M,n)w(z_{1}(n)) \left[1 + \sum_{\tau=n_{0}}^{n-1} f_{2}(n,\tau)w(z_{1}(\tau)) + \sum_{\tau=n_{0}}^{n-1} f_{2}(n,\tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau,\xi)w(z_{1}(\xi)) \right], \quad \forall n \in N_{M}.$$

$$(2.8)$$

Furthermore, it follows from (2.8) that

$$\frac{\Delta z_{1}(n)}{w(z_{1}(n))} \leq f_{1}(M, n) \left[1 + \sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau) w(z_{1}(\tau)) + \sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau, \xi) w(z_{1}(\xi)) \right], \quad \forall n \in N_{M}.$$
(2.9)

On the other hand, by the mean-value theorem for integrals, for arbitrarily given integers $n, n+1 \in N_M$, there exists η in the open interval $(z_1(n), z_1(n+1))$ such that

$$W_{1}(z_{1}(n+1)) - W_{1}(z_{1}(n)) = \int_{z_{1}(n)}^{z_{1}(n+1)} \frac{ds}{w(z_{1}(s))} = \frac{\Delta z_{1}(n)}{w(z_{1}(\eta))} \leq \frac{\Delta z_{1}(n)}{w(z_{1}(n))}$$

$$\leq f_{1}(M,n) \left[1 + \sum_{\tau=n_{0}}^{n-1} f_{2}(n,\tau)w(z_{1}(\tau)) + \sum_{\tau=n_{0}}^{n-1} f_{2}(n,\tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau,\xi)w(z_{1}(\xi)) \right], \quad \forall n \in N_{M},$$

$$(2.10)$$

where W_1 is defined by (2.4). By setting n = s in (2.10) and substituting $s = n_0, n_0 + 1, n_0 + 2, ..., n - 1$ successively, we obtain

$$W_{1}(z_{1}(n)) \leq W_{1}(z_{1}(n_{0})) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s) + \sum_{s=n_{0}}^{n-1} f_{1}(M, s)$$

$$\times \left[\sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau) w(z_{1}(\tau)) + \sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau, \xi) w(z_{1}(\xi)) \right], \quad \forall n \in N_{M}.$$

$$(2.11)$$

Let $v_1(n)$ denote the right-hand side of (2.11), which is a positive and nondecreasing function on N_M with $v_1(n_0) = W_1(z_1(n_0)) + \sum_{s=n_0}^{M-1} f_1(M,s)$. Then, (2.11) is equivalent to

$$z_1(n) \le W_1^{-1}(v_1(n)), \quad \forall n \in N_M.$$
 (2.12)

By the definition of v_1 , we obtain

$$\Delta v_{1}(n) := v_{1}(n+1) - v_{1}(n)$$

$$= f_{1}(M, n) \left[\sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau) w(z_{1}(\tau)) + \sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau, \xi) w(z_{1}(\xi)) \right], \quad \forall n \in N_{M}.$$

$$(2.13)$$

Considering (2.12), (2.13) and the monotonicity properties of w, W_1^{-1} , and z_1 , we get

$$\frac{\Delta v_1(n)}{w(W_1^{-1}(v_1(n)))} \le f_1(M,n) \left[\sum_{\tau=n_0}^{n-1} f_2(n,\tau) + \sum_{\tau=n_0}^{n-1} f_2(n,\tau) \sum_{\xi=n_0}^{\tau-1} f_3(\tau,\xi) \right], \tag{2.14}$$

for all $n \in N_M$. Once again, performing the same procedure as in (2.10) and (2.11), (2.14) gives

$$W_2(v_1(n)) \le W_2(v_1(n_0)) + \sum_{s=n_0}^{n-1} f_1(M, s) \left[\sum_{\tau=n_0}^{s-1} f_2(s, \tau) + \sum_{\tau=n_0}^{s-1} f_2(s, \tau) \sum_{\xi=n_0}^{\tau-1} f_3(\tau, \xi) \right], \quad (2.15)$$

for all $n \in N_M$, where W_2 is defined in (2.3). In the sequel, (2.7), (2.12), and (2.15) render to

$$u(n) \leq z_{1}(n) \leq W_{1}^{-1}(v_{1}(n))$$

$$= W_{1}^{-1} \left[W_{2}^{-1} \left(W_{2} \left(W_{1}(a(M)) + \sum_{s=n_{0}}^{M-1} f_{1}(M,s) \right) + \sum_{s=n_{0}}^{n-1} f_{1}(M,s) \right) \right] \times \left(\sum_{\tau=n_{0}}^{s-1} f_{2}(s,\tau) + \sum_{\tau=n_{0}}^{s-1} f_{2}(s,\tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau,\xi) \right) \right), \quad \forall n \in N_{M}.$$

$$(2.16)$$

Let n = M in (2.16), then, we have

$$u(n) \leq W_{1}^{-1} \left[W_{2}^{-1} \left(W_{2} \left(W_{1}(a(M)) + \sum_{s=n_{0}}^{M-1} f_{1}(M,s) \right) + \sum_{s=n_{0}}^{M-1} f_{1}(M,s) \right) \right] \times \left(\sum_{\tau=n_{0}}^{s-1} f_{2}(s,\tau) + \sum_{\tau=n_{0}}^{s-1} f_{2}(s,\tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau,\xi) \right) \right].$$

$$(2.17)$$

Noticing that M is chosen arbitrarily, (2.1) is directly induced by (2.17). The proof of Theorem 2.1 is complete.

Now, we are in the position of solving the inequality (1.5).

Theorem 2.2. Let the functions u(n), a(n), $f_i(n,s)$, i=1,2,3, and $\varphi(u)$ be the same as in Theorem 2.1. Suppose that $w_i(u)$, i=1,2,3 are nondecreasing functions on $[0,\infty)$ with $w_i(u)>0$ for u>0. If u(n) satisfies the discrete inequality (1.5), then

$$u(n) \le \Phi_1^{-1} \Big[\Phi_2^{-1} \Big(\Phi_3^{-1} (U_2(n)) \Big) \Big], \quad \forall n \in N_{M_3} = [n_0, M_3) \cap \mathbf{N},$$
 (2.18)

where

$$U_{2}(n) = \Phi_{3} \left(\Phi_{2} \left(\Phi_{1}(a(n)) + \sum_{s=n_{0}}^{n-1} f_{1}(n,s) \right) + \sum_{s=n_{0}}^{n-1} f_{1}(n,s) \sum_{\tau=n_{0}}^{s-1} f_{2}(s,\tau) \right) + \sum_{s=n_{0}}^{n-1} f_{1}(n,s) \sum_{\tau=n_{0}}^{s-1} f_{2}(s,\tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau,\xi),$$

$$(2.19)$$

$$\Phi_1(u) = \int_1^u \frac{ds}{w_1(s)}, \quad u > 0, \tag{2.20}$$

$$\Phi_2(u) = \int_1^u \frac{ds}{w_2(\Phi_1^{-1}(s))}, \quad u > 0, \tag{2.21}$$

$$\Phi_3(u) = \int_1^u \frac{ds}{w_3(\Phi_1^{-1}(\Phi_2^{-1}(s)))}, \quad u > 0,$$
(2.22)

 Φ_i^{-1} , i = 1, 2, 3 are the inverse functions of Φ_i , i = 1, 2, 3, respectively, and M_2 is the largest natural number such that

$$U_2(M_2) \in \text{Dom}\left(\Phi_3^{-1}\right), \quad \Phi_3^{-1}(U_2(M_2)) \in \text{Dom}\left(\Phi_2^{-1}\right),$$

$$\Phi_2^{-1}\left(\Phi_3^{-1}(U_2(M_2))\right) \in \text{Dom}\left(\Phi_1^{-1}\right).$$
(2.23)

Proof. Fix $M \in N_{M_2} = [n_0, M_2) \cap \mathbb{N}$, where M is chosen arbitrarily and M_2 is given in (2.23). For $n \in N_M$, from (1.5), we have

$$u(n) \leq a(M) + \sum_{s=n_0}^{n-1} f_1(M, s) w_1(u(s)) + \sum_{s=n_0}^{n-1} f_1(M, s) w_1(u(s)) \sum_{\tau=n_0}^{s-1} f_2(s, \tau) w_2(u(\tau))$$

$$+ \sum_{s=n_0}^{n-1} f_1(M, s) w_1(u(s)) \sum_{\tau=n_0}^{s-1} f_2(s, \tau) w_2(u(s)) \sum_{\xi=n_0}^{\tau-1} f_3(\tau, \xi) w_3(u(\xi)).$$

$$(2.24)$$

Let $z_2(n)$ represent the right-hand side of (2.24), which is a positive and nondecreasing function on N_{M_2} with $z_2(n_0) = a(M)$. Then, (2.24) is equivalent to

$$u(n) \le z_2(n), \quad \forall n \in N_M.$$
 (2.25)

Using (2.24) and (2.25), $\Delta z_2(n) := z_2(n+1) - z_2(n)$ can be estimated as follows:

$$\Delta z_{2}(n) \leq f_{1}(M, n)w_{1}(z_{2}(n)) + f_{1}(M, n)w_{1}(z_{2}(n)) \sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau)w_{2}(z_{2}(\tau))$$

$$+ f_{1}(M, n)w_{1}(z_{2}(n)) \sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau)w_{2}(z_{2}(n)) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau, \xi)w_{3}(z_{2}(\xi))$$

$$= f_{1}(M, n)w_{1}(z_{2}(n)) \left[1 + \sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau)w_{2}(z_{2}(\tau)) + \sum_{\tau=n_{0}}^{\tau-1} f_{3}(\tau, \xi)w_{3}(z_{2}(\xi)) \right], \quad \forall n \in N_{M},$$

$$(2.26)$$

Implying

$$\frac{\Delta z_{2}(n)}{w_{1}(z_{2}(n))} \leq f_{1}(M, n) \left[1 + \sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau) w_{2}(z_{2}(\tau)) + \sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau) w_{2}(z_{2}(\tau)) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau, \xi) w_{3}(z_{2}(\xi)) \right],$$
(2.27)

for all $n \in N_M$. Performing the same derivation as in (2.10) and (2.11), we obtain from (2.27) that

$$\Phi_{1}(z_{2}(n)) \leq \Phi_{1}(z_{2}(n_{0})) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s) + \sum_{s=n_{0}}^{n-1} f_{1}(M, s)$$

$$\times \left[\sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau) w_{2}(z_{2}(\tau)) + \sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau) w_{2}(z_{2}(\tau)) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau, \xi) w_{3}(z_{2}(\xi)) \right], \quad \forall n \in N_{M}, \tag{2.28}$$

where Φ_1 is defined in (2.20). Denote by $v_2(n)$ the right-hand side of (2.28), which is a positive and nondecreasing function on N_{M_2} with $v_2(n_0) = \Phi_1(z_2(n_0)) + \sum_{s=n_0}^{M-1} f_1(M,s) = \Phi_1(a(M)) + \sum_{s=n_0}^{M-1} f_1(M,s)$. Then, (2.28) is equivalent to

$$z_2(n) \le \Phi_1^{-1}(v_2(n)), \quad \forall n \in N_M.$$
 (2.29)

By the definition of v_2 , we obtain

$$\Delta v_{2}(n) := v_{2}(n+1) - v_{2}(n)$$

$$= f_{1}(M, n) \left[\sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau) w_{2}(z_{2}(\tau)) + \sum_{\tau=n_{0}}^{n-1} f_{2}(n, \tau) w_{2}(z_{2}(\tau)) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau, \xi) w_{3}(z_{2}(\xi)) \right], \quad \forall n \in N_{M}.$$

$$(2.30)$$

From (2.29), (2.30) and the monotonicity of w_2 , Φ_1^{-1} , and z_2 , we get

$$\frac{\Delta v_2(n)}{w_2(\Phi_1^{-1}(v_2(n)))} \le f_1(M,n) \left[\sum_{\tau=n_0}^{n-1} f_2(n,\tau) + \sum_{\tau=n_0}^{n-1} f_2(n,\tau) \sum_{\xi=n_0}^{\tau-1} f_3(\tau,\xi) w_3(\Phi_1^{-1}(v_2(\xi))) \right], \quad (2.31)$$

for all $n \in N_M$. Similarly to (2.28), it follows from (2.31) that

$$\Phi_{2}(v_{2}(n)) \leq \Phi_{2}(v_{2}(n_{0})) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s) \sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau)
+ \sum_{s=n_{0}}^{n-1} f_{1}(M, s) \sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau, \xi) w_{3} \left(\Phi_{1}^{-1}(v_{2}(n))\right),$$
(2.32)

for all $n \in N_M$, where Φ_2 is defined in (2.21). Let $v_3(n)$ denote the right-hand side of (2.32), which is a positive and nondecreasing function on N_{M_2} with

$$v_{3}(n_{0}) = \Phi_{2}(v_{2}(n_{0})) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s) \sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau)$$

$$= \Phi_{2}\left(\Phi_{1}(a(M)) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s)\right) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s) \sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau).$$
(2.33)

Then, (2.32) is equivalent to

$$v_2(n) \le \Phi_2^{-1}(v_3(n)), \quad \forall n \in N_M.$$
 (2.34)

By the definition of v_3 ,

$$\Delta v_3(n) := v_3(n+1) - v_3(n)$$

$$= f_1(M, n) \sum_{\tau=n_0}^{n-1} f_2(n, \tau) \sum_{\xi=n_0}^{\tau-1} f_3(\tau, \xi) w_3(\Phi_1^{-1}(v_2(\xi))), \quad \forall n \in N_M.$$
(2.35)

In consequence, (2.34), (2.35) and the monotonicity properties of w_3 , Φ_1^{-1} , and v_2 lead to

$$\frac{\Delta v_3(n)}{w_3(\Phi_1^{-1}(\Phi_2^{-1}(v_3(n))))} \le f_1(M,n) \sum_{\tau=n_0}^{n-1} f_2(n,\tau) \sum_{\xi=n_0}^{\tau-1} f_3(\tau,\xi), \quad \forall n \in N_M.$$
 (2.36)

Similarly to (2.28) and (2.32), we obtain from (2.36) that

$$\Phi_3(v_3(n)) \le \Phi_3(v_3(n_0)) + \sum_{s=n_0}^{n-1} f_1(M, s) \sum_{\tau=n_0}^{s-1} f_2(s, \tau) \sum_{\xi=n_0}^{\tau-1} f_3(\tau, \xi), \quad \forall n \in N_M,$$
(2.37)

where Φ_3 is defined in (2.22).

Summarizing the results in (2.25), (2.29), (2.34), and (2.37), we can conclude that

$$\begin{aligned} u(n) &\leq z_2(n) \leq \Phi_1^{-1}[v_2(n)] \leq \Phi_1^{-1}\left[\Phi_2^{-1}(v_3(n))\right] \\ &\leq \Phi_1^{-1}\left[\Phi_2^{-1}\left(\Phi_3^{-1}\left(\Phi_3(v_3(n_0)) + \sum_{s=n_0}^{n-1} f_1(M,s) \sum_{\tau=n_0}^{s-1} f_2(s,\tau) \sum_{\xi=n_0}^{\tau-1} f_3(\tau,\xi)\right)\right)\right] \end{aligned}$$

$$= \Phi_{1}^{-1} \left[\Phi_{2}^{-1} \left(\Phi_{3}^{-1} \left(\Phi_{3} \left(\Phi_{2} \left(\Phi_{1}(a(M)) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s) \right) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s) \sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau) \right) + \sum_{s=n_{0}}^{m-1} f_{1}(M, s) \sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau, \xi) \right) \right],$$

$$(2.38)$$

for all $n \in N_M$. As n = M, (2.38) yields

$$u(M) \leq \Phi_{1}^{-1} \left[\Phi_{2}^{-1} \left(\Phi_{3}^{-1} \left(\Phi_{3} \left(\Phi_{2} \left(\Phi_{1}(a(M)) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s) \right) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s) \sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau) \right) + \sum_{s=n_{0}}^{M-1} f_{1}(M, s) \sum_{\tau=n_{0}}^{s-1} f_{2}(s, \tau) \sum_{\xi=n_{0}}^{\tau-1} f_{3}(\tau, \xi) \right) \right].$$

$$(2.39)$$

Since M is chosen arbitrarily in (2.39), the inequality (2.18) is derived. This completes the proof of Theorem 2.2.

3. Applications

In this section, the result of Theorem 2.2 is applied to explore the asymptotic stability behavior of a class of discrete-time control systems [17]

$$x(n+1) = A(n)x(n) + f(n, x(n), \sigma(n)), \qquad x(n_0) = x_0, \tag{3.1}$$

where

$$\sigma(n) = \theta(n) + \sum_{s=n_0}^{n-1} k(n, s, x(s)).$$
 (3.2)

Control system (3.1) can be regarded as the perturbation counterpart of the following closed-loop system:

$$y(n+1) = A(n)y(n), y(n_0) = x_0.$$
 (3.3)

The functions x, y, θ , σ are defined on $N \to \mathbb{R}^r$, the r-dimensional vector space, A(n) is an $r \times r$ matrix with det $A(n) \neq 0$, and the functions f and k are defined on $N \times \mathbb{R}^r \times \mathbb{R}^r$ and $N \times N \times \mathbb{R}^r$, respectively. Moreover, f and k are supposed to meet the following constraints:

$$|f(n,x(n),\sigma(n))| \le g_1(n)e^{-\alpha n}w_1(|x(n)|e^{\alpha n})(1+|\sigma(n)|),$$
 (3.4)

$$|k(n,s,x(s))| \le g_2(n,s)w_2(|x(n)|e^{\alpha n}) \left(1 + \sum_{\tau=n_0}^{s-1} g_3(s,\tau)w_3(|x(\tau)|e^{\alpha \tau})\right), \tag{3.5}$$

where $\alpha > 0$ is a constant, g_i , i = 1,2,3 are nonnegative real-valued functions defined on N_0 and $N_0 \times N_0$, respectively, $g_2(n,s)$ and $g_3(n,s)$ are nondecreasing in n for fixed $s \in N_0$, and $w_i(u)$, i = 1,2,3 are positive and continuous functions defined on $[0,\infty)$. The symbol $|\cdot|$ denotes norm on \mathbb{R}^r as well as a corresponding consistent matrix norm.

Corollary 3.1. Consider the discrete-time control systems (3.1) and (3.2), where the perturbation-related functions f and k satisfy the conditions (3.4) and (3.5). Assume that the fundamental solution matrix Y(n) of the linear system (3.3) satisfies

$$\left| Y(n)Y^{-1}(s) \right| \le C \exp(-\alpha(n-s)), \quad 0 \le s \le n \le \infty, \tag{3.6}$$

where C > 0 is a constant. Then, any solutions of the control systems (3.1) and (3.2), denoted by $x_{\sigma}(n, n_0, x_0)$, can be estimated by

$$|x_{\sigma}(n, n_0, x_0)| \le \exp(-\alpha n) \left\{ \Phi_4^{-1} \left[\Phi_5^{-1} \left(\Phi_6^{-1} (U_4(n)) \right) \right] \right\}, \quad \forall n \in N_{M_4} = [n_0, M_4) \cap \mathbf{N}, \quad (3.7)$$

where

$$U_{4}(n) = \Phi_{6}\left(\Phi_{5}\left(\Phi_{4}(|x_{0}|C\exp(\alpha n_{0})) + \sum_{s=n_{0}}^{n-1}Ce^{\alpha}g_{1}(s)(1+|\theta(s)|)\right) + \sum_{s=n_{0}}^{n-1}Ce^{\alpha}g_{1}(s)(1+|\theta(s)|)\sum_{t=n_{0}}^{s-1}f_{2}(s,\tau)\right) + \sum_{s=n_{0}}^{n-1}Ce^{\alpha}g_{1}(s)(1+|\theta(s)|)\sum_{t=n_{0}}^{s-1}f_{2}(s,\tau)\sum_{\xi=n_{0}}^{t-1}f_{3}(\tau,\xi),$$

$$\Phi_{4}(u) = \int_{1}^{u}\frac{ds}{w_{1}(s)}, \quad u > 0,$$

$$\Phi_{5}(u) = \int_{1}^{u}\frac{ds}{w_{2}(\Phi_{1}^{-1}(s))}, \quad u > 0,$$

$$\Phi_{6}(u) = \int_{1}^{u}\frac{ds}{w_{3}(\Phi_{1}^{-1}(\Phi_{2}^{-1}(s)))}, \quad u > 0,$$

$$(3.8)$$

 Φ_i^{-1} , i = 4, 5, 6 are the inverse functions of Φ_i , i = 4, 5, 6, respectively, and M_4 is the largest natural number such that

$$U_4(M_4) \in \text{Dom}\left(\Phi_6^{-1}\right), \quad \Phi_6^{-1}(U_4(M_4)) \in \text{Dom}\left(\Phi_5^{-1}\right),$$

$$\Phi_5^{-1}\left(\Phi_6^{-1}(U_4(M_4))\right) \in \text{Dom}\left(\Phi_4^{-1}\right). \tag{3.9}$$

Proof. By using the variation of constants formula, any solution $x_{\sigma}(n, n_0, x_0)$ of (3.1) and (3.2) can be represented by

$$x_{\sigma}(n, n_0, x_0) = Y(n)Y^{-1}(n_0)x_0 + \sum_{s=n_0}^{n-1} Y(s)Y^{-1}(s+1)f(s, x_{\sigma}(s, n_0, x_0), \sigma(s)),$$
(3.10)

for all $n \in N_0$. Using the conditions (3.4) and (3.6) in (3.10), we have

$$|x_{\sigma}(n, n_{0}, x_{0})| \leq |x_{0}|C \exp(-\alpha(n - n_{0})) + \sum_{s=n_{0}}^{n-1} C \exp(-\alpha(n - s - 1))$$

$$\times g_{1}(s)e^{-\alpha s}w_{1}(|x_{\sigma}(s, n_{0}, x_{0})|e^{\alpha s})(1 + |\sigma(s)|), \quad \forall n \in N_{0}.$$
(3.11)

Further, using the relationships (3.2), (3.5), and (3.11), we derive

$$|x_{\sigma}(n, n_{0}, x_{0})| \leq |x_{0}|C \exp(-\alpha(n - n_{0})) + \sum_{s=n_{0}}^{n-1} C \exp(-\alpha(n - 1)) \times g_{1}(s)w_{1}(|x_{\sigma}(s, n_{0}, x_{0})|e^{\alpha s})$$

$$\left[1 + |\theta(s)| + \sum_{\tau=n_{0}}^{s-1} g_{2}(s, \tau)w_{2}(|x_{\sigma}(\tau, n_{0}, x_{0})|e^{\alpha \tau}) \times \left(1 + \sum_{\tau=n_{0}}^{\tau-1} g_{3}(\tau, \xi)w_{3}(|x_{\sigma}(\xi, n_{0}, x_{0})|e^{\alpha \xi})\right)\right],$$
(3.12)

for all $n \in N_0$. Let $u(n) = |x_{\sigma}(n, n_0, x_0)| \exp(\alpha n)$, then, (3.12) can be rewritten as

$$u(n) \le |x_0| C \exp(\alpha n_0) + \sum_{s=n_0}^{n-1} C e^{\alpha} g_1(s) (1 + |\theta(s)|) w_1(u(s))$$
$$+ \sum_{s=n_0}^{n-1} C e^{\alpha} g_1(s) (1 + |\theta(s)|) w_1(u(s)) \sum_{\tau=n_0}^{s-1} g_2(s, \tau) w_2(u(\tau))$$

$$+\sum_{s=n_0}^{n-1}Ce^{\alpha}g_1(s)(1+|\theta(s)|)w_1(u(s))\sum_{\tau=n_0}^{s-1}g_2(s,\tau)$$

$$\times w_2(u(\tau)) \sum_{\xi=n_0}^{\tau-1} g_3(\tau, \xi) w_3(u(\xi)), \quad \forall n \in N_0.$$
(3.13)

Let $a(n) = |x_0|C \exp(\alpha n_0)$, $f_1(n,s) = Cg_1(s)e^{\alpha}(1+|\theta(s)|)$, $f_2(n,s) = g_2(n,s)$, and $f_3(n,s) = g_3(n,s)$, then (3.13) can be further estimated as follows:

$$u(n) \leq a(n) + \sum_{s=n_0}^{n-1} f_1(n,s) w_1(u(s)) + \sum_{s=n_0}^{n-1} f_1(n,s) w_1(u(s)) \sum_{\tau=n_0}^{s-1} f_2(s,\tau) w_2(u(\tau))$$

$$+ \sum_{s=n_0}^{n-1} f_1(n,s) w_1(u(s)) \sum_{\tau=n_0}^{s-1} f_2(s,\tau) w_2(u(\tau)) \sum_{\xi=n_0}^{\tau-1} f_3(\tau,\xi) w_3(u(\xi)),$$
(3.14)

for all $n \in N_0$. Notice that, by our assumption, all functions in (3.14) satisfy the conditions of Theorem 2.2. Applying Theorem 2.2 to the inequality (3.14), (3.7) is immediately derived, where the relationship $u(n) = |x_{\sigma}(n, n_0, x_0)| \exp(\alpha n)$ is adopted. This completes the proof of Corollary 3.1.

Based on Corollary 3.1 and one additional assumption, the next corollary gives the stability result of the control system (3.1) and (3.2).

Corollary 3.2. Under the assumptions of Corollary 3.1, if there exists a positive constant B such that

$$\left\{ \Phi_4^{-1} \left[\Phi_5^{-1} \left(\Phi_6^{-1} (U_4(n)) \right) \right] \right\} \le B, \quad \forall n \in \mathbb{N},$$
 (3.15)

then the perturbed system (3.1) and (3.2) is exponentially asymptotically stable.

Proof. Under condition (3.15), (3.7) can be further estimated as follows:

$$|x_{\sigma}(n, n_0, x_0)| \le B \exp(-\alpha n), \quad \forall n \in [n_0, \infty) \cap \mathbf{N}.$$
 (3.16)

The exponentially asymptotic stability of system (3.1) and (3.2) is directly implied.

Acknowledgments

This research was supported by National Natural Science Foundation of China (Project no. 11161018), the SERC Research Grant (Project no. 092 101 00558), Scientific Research Foundation of the Education Department of Guangxi Province of China (Project no. 201106LX599), and the Key Discipline of Applied Mathematics of Hechi University of China (200725).

References

- [1] T. H. Gronwall, "Note on the derivatives with respect to a parameter of the solutions of a system of differential equations," *Annals of Mathematics*, vol. 20, no. 4, pp. 292–296, 1919.
- [2] R. Bellman, "The stability of solutions of linear differential equations," *Duke Mathematical Journal*, vol. 10, pp. 643–647, 1943.
- [3] D. S. Mitrinović, J. E. Pečarić, and A. M. Fink, *Inequalities Involving Functions and Their Integrals and Derivatives*, Kluwer Academic, Dordrecht, The Netherlands, 1991.
- [4] D. Baĭnov and P. Simeonov, *Integral Inequalities and Applications*, vol. 57, Kluwer Academic Publishers, Dordrecht, The Netherlands, 1992.
- [5] B. G. Pachpatte, Inequalities for Differential and Integral Equations, vol. 197, Academic Press, New York, USA, 1998.
- [6] W. Zhang and S. Deng, "Projected Gronwall-Bellman's inequality for integrable functions," *Mathematical and Computer Modelling*, vol. 34, no. 3-4, pp. 393–402, 2001.
- [7] R. P. Agarwal, S. Deng, and W. Zhang, "Generalization of a retarded Gronwall-like inequality and its applications," *Applied Mathematics and Computation*, vol. 165, no. 3, pp. 599–612, 2005.
- [8] B.-I. Kim, "On some Gronwall type inequalities for a system integral equation," *Bulletin of the Korean Mathematical Society*, vol. 42, no. 4, pp. 789–805, 2005.
- [9] O. Lipovan, "Integral inequalities for retarded Volterra equations," *Journal of Mathematical Analysis and Applications*, vol. 322, no. 1, pp. 349–358, 2006.
- [10] W.-S. Cheung, "Some new nonlinear inequalities and applications to boundary value problems," *Nonlinear Analysis A*, vol. 64, no. 9, pp. 2112–2128, 2006.
- [11] R. P. Agarwal, C. S. Ryoo, and Y.-H. Kim, "New integral inequalities for iterated integrals with applications," *Journal of Inequalities and Applications*, vol. 2007, Article ID 24385, 18 pages, 2007.
- [12] W.-S. Wang, "A generalized retarded Gronwall-like inequality in two variables and applications to BVP," *Applied Mathematics and Computation*, vol. 191, no. 1, pp. 144–154, 2007.
- [13] R. P. Agarwal, Y.-H. Kim, and S. K. Śen, "New retarded integral inequalities with applications," *Journal of Inequalities and Applications*, vol. 2008, Article ID 908784, 15 pages, 2008.
- [14] W.-S. Wang and C.-X. Shen, "On a generalized retarded integral inequality with two variables," *Journal of Inequalities and Applications*, vol. 2008, Article ID 518646, 9 pages, 2008.
- [15] C.-J. Chen, W.-S. Cheung, and D. Zhao, "Gronwall-bellman-type integral inequalities and applications to BVPs," Journal of Inequalities and Applications, vol. 2009, Article ID 258569, 15 pages, 2009.
- [16] A. Abdeldaim and M. Yakout, "On some new integral inequalities of Gronwall-Bellman-Pachpatte type," *Applied Mathematics and Computation*, vol. 217, no. 20, pp. 7887–7899, 2011.
- [17] B. G. Pachpatte, "Finite difference inequalities and discrete time control systems," *Indian Journal of Pure and Applied Mathematics*, vol. 9, no. 12, pp. 1282–1290, 1978.
- [18] W.-S. Cheung and J. Ren, "Discrete non-linear inequalities and applications to boundary value problems," *Journal of Mathematical Analysis and Applications*, vol. 319, no. 2, pp. 708–724, 2006.
- [19] B. G. Pachpatte, Integral and Finite Difference Inequalities and Applications, vol. 205 of North-Holland Mathematics Studies, Elsevier Science B.V., Amsterdam, The Netherlands, 2006.
- [20] Q.-H. Ma and W.-S. Cheung, "Some new nonlinear difference inequalities and their applications," *Journal of Computational and Applied Mathematics*, vol. 202, no. 2, pp. 339–351, 2007.
- [21] W.-S. Wang, "A generalized sum-difference inequality and applications to partial difference equations," *Advances in Difference Equations*, vol. 2008, Article ID 695495, 12 pages, 2008.
- [22] W.-S. Wang, "Estimation on certain nonlinear discrete inequality and applications to boundary value problem," Advances in Difference Equations, vol. 2009, Article ID 708587, 8 pages, 2009.
- [23] X.-M. Zhang and Q.-L. Han, "Delay-dependent robust H[∞] filtering for uncertain discrete-time systems with time-varying delay based on a finite sum inequality," *IEEE Transactions on Circuits and Systems II*, vol. 53, no. 12, pp. 1466–1470, 2006.
- [24] K. L. Zheng, S. M. Zhong, and M. Ye, "Discrete nonlinear inequalities in time control systems," in *Proceedings of the International Conference on Apperceiving Computing and Intelligence Analysis (ICACIA* '09), pp. 403–406, 2009.

















Submit your manuscripts at http://www.hindawi.com











Journal of Discrete Mathematics











