

Positive solutions of initial value problem for the systems of second order integro-differential equations in Banach space

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Abstract—In this paper, by establishing a new comparison result, we investigate the existence of positive solutions for initial value problems of nonlinear systems of second order integro-differential equations in Banach space. We improve and generalize some results (see [5,6]), and the results are new even in finite dimensional spaces.

Keywords—Systems of integro-differential equations, monotone iterative method, comparison result, cone.

I. INTRODUCTION

IN recent years, the research about initial value problem for second order integro-differential equation is more and more active (see [1-6]), paper [5] investigates the existence of solution for the following equation:

$$\begin{cases} x''(t) = f(t, x(t), x', Tx), & t \in [0, 1] \\ x(0) = x_0, x'(0) = x_1, \end{cases}$$

paper [6] discusses the existence of solutions of initial value problems for the following systems of second order integro-differential equations:

$$\begin{cases} x''(t) = f(t, x(t), y, Tx), & x(0) = x_0, x'(0) = x_1, \\ y''(t) = g(t, y(t), x, Ty), & y(0) = y_0, y'(0) = y_1, \end{cases}$$

Motivated by the paper [5,6], we consider the existence of solutions of initial value problems for the following systems of second order integro-differential equations:

$$\begin{cases} x''(t) = f(t, x(t), y, x', Tx), & x(0) = x_0, x'(0) = x_1, \\ y''(t) = g(t, y(t), x, y', Ty), & y(0) = y_0, y'(0) = y_1, \end{cases} \quad (1)$$

where $t \in I, f, g \in C[I \times E \times E \times E \times E, E], Tx(t) = \int_0^t k(t, s)x(s)ds, k \in C[D, R^+], D = \{(t, s) \in R^2 | 0 \leq s \leq t \leq 1\}$.

Suppose $(E, \|\cdot\|)$ is a real Banach space, P is a normal cone in E , and the normal constant is 1, the partial order induced by P is $\leq : x \leq y \Leftrightarrow y - x \in P$. E^* is the dual space of E , $P^* = \{\varphi \in E^* | \varphi(x) \geq 0, \forall x \in P\}$ denote the dual cone of P . Obviously, $x \in P$ if and only if $\varphi(x) \geq 0, \forall \varphi \in P^*$. $(C[I, E], \|\cdot\|_c)$ is also a Banach space, where $\|\cdot\|_c = \max_{t \in I} \|x(t)\|$. Let $I = [0, 1], P_c = \{x \in C[I, E] | x(t) \geq \theta, \forall t \in I\}$, then P_c is a normal cone in $C[I, E]$, and normal

constant is 1, moreover, it defines the partial order of $C[I, E]$. $\forall u_0, v_0 \in C[I, E]$, and $u_0 < v_0$, we define order interval $[u_0, v_0] = \{x \in C[I, E] | u_0 \leq x \leq v_0\}$. For the sake of convenience, we first list some lemmas.

Lemma 1^[5] Let E be a real Banach space, P be a cone of $E, \omega \in C^2[I, E]$ such that

$$\omega''(t) \geq a\omega(t) - N\omega'(t) - LTw(t), \omega(0) \geq \theta, \omega'(0) \geq \theta, \quad (2)$$

where $a \geq 0, N > 0, L \geq 0, k_0 = \max\{k(t, s) | (t, s) \in D\}$, which satisfy

$$Lk_0 \leq a \leq N, \quad (3)$$

then $\omega(t) \geq \theta, \omega'(t) \geq \theta$.

Lemma 2 Let $x, y \in C^2[I, E]$, and

$$\begin{cases} x''(t) \geq bx(t) + cy(t) - Nx'(t) - L \int_0^t k(t, s)x(s)ds, \\ x(0) \geq \theta, x'(0) \geq \theta, \\ y''(t) \geq by(t) + cx(t) - Ny'(t) - L \int_0^t k(t, s)y(s)ds, \\ y(0) \geq \theta, y'(0) \geq \theta, \end{cases} \quad (4)$$

where $b \geq c \geq 0$ such that

$$N \geq b + c \geq b - c \geq Lk_0, \quad (5)$$

then $x(t) \geq \theta, y(t) \geq \theta, x'(t) \geq \theta, y'(t) \geq \theta$.

Proof Let $\omega(t) = x(t) + y(t), t \in I$, by (4), we have

$$\omega''(t) \geq (b+c)\omega(t) - N\omega'(t) - L \int_0^t k(t, s)\omega(s)ds, \omega(0) \geq \theta, \omega'(0) \geq \theta, \text{ by (5) and lemma 1, we can get}$$

$$\omega(t) \geq \theta, \omega'(t) \geq \theta,$$

i.e.

$$x(t) + y(t) \geq \theta, x'(t) + y'(t) \geq \theta. \quad (6)$$

Next, we prove

$$x(t) \geq \theta, y(t) \geq \theta, x'(t) \geq \theta, y'(t) \geq \theta, \forall t \in I.$$

Actually, by (4) and (6), we can get

$$\begin{aligned} x'' &\geq (b-c)x - Nx' - L \int_0^t k(t, s)x(s)ds, \\ x(0) &\geq \theta, x'(0) \geq \theta. \end{aligned} \quad (7)$$

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$$y'' \geq (b-c)y - Ny' - L \int_0^t k(t,s)y(s)ds, \quad (8)$$

$$y(0) \geq \theta, y'(0) \geq \theta.$$

In the same way, by(7) and (8), we can get

$$x(t) \geq \theta, y(t) \geq \theta, x'(t) \geq \theta, y'(t) \geq \theta.$$

Let $\alpha(\cdot)$ be Kuratowski noncompact measure, we have the following lemmas.

Lemma 3^[7] If $B \subset C[I, E]$ is a countable bounded set, then $\alpha(B(t)) \in L[I, R^+]$, and $\alpha(\{\int_I x(t)dt | x \in B\}) \leq 2 \int_I \alpha(B(t))dt$.

Lemma 4^[7] If $B \subset C[I, E]$ is bounded and equicontinuous, let $m(t) = \alpha(B(t)), t \in I$, then $m(t)$ is continuous on I , and $\alpha(\int_I B(t)dt) \leq \int_I \alpha(B(t))dt$.

II. CONCLUSIONS

In this paper, we suppose that the following conditions hold:

(H₁) There exist $x_0, y_0 \in C^2[I, E]$, such that $x_0(t) \leq y_0(t), t \in I$, and

$$x_0'' \leq f(t, x_0, y_0, x_0', T x_0), \forall t \in I,$$

$$x_0(0) \leq x_0, x_0'(0) \leq x_1,$$

$$y_0'' \leq f(t, y_0, x_0, y_0', T y_0), \forall t \in I,$$

$$y_0(0) \geq y_0, y_0'(0) \geq y_1.$$

(H₂) There exist non-negative constants b, c, N, L satisfying inequality (5), such that

$$f(t, x_{n+1}, y_{n+1}, x_{n+1}', T x_{n+1}) - f(t, x_n, y_n, x_n', T x_n) \\ \geq b(x_{n+1} - x_n) + c(y_{n+1} - y_n) - N(x_{n+1} - x_n) \\ - LT(x_{n+1} - x_n),$$

$$g(t, y_{n+1}, x_{n+1}, y_{n+1}', T y_{n+1}) - g(t, y_n, x_n, y_n', T y_n) \\ \leq b(y_{n+1} - y_n) + c(x_{n+1} - x_n) - N(y_{n+1} - y_n) \\ - LT(y_{n+1} - y_n),$$

$$g(t, y_{n+1}, x_{n+1}, y_{n+1}', T y_{n+1}) - f(t, x_n, y_n, x_n', T x_n) \\ \geq b(y_{n+1} - x_n) + c(x_{n+1} - y_n) - N(y_{n+1} - x_n) \\ - LT(y_{n+1} - x_n),$$

where $x_n, y_n, x_{n+1}, y_{n+1} \in [x_0, y_0]$, and $x_{n+1}' \geq x_n', y_{n+1}' \geq y_n'$, $x_n, y_n, x_{n+1}, y_{n+1} \in [x_1, y_1]$, and $x_{n+1} \geq x_n, y_{n+1} \geq y_n, n = 1, 2, 3, \dots$

(H₃) There exists constant $d > 0$, for any bounded equicontinuous set $B_i (i = 1, 2, 3, 4)$ in $[x_0, y_0]$ and $[x_1, y_1]$, we have

$$\alpha(f(t, B_1(t), B_2(t), B_3(t), T B_1(t))) \\ \leq d[\alpha(B_1(t)) + \alpha(B_2(t)) + \alpha(B_3(t)) + \alpha(T(B_1(t)))],$$

$$\alpha(g(t, B_2(t), B_1(t), B_4(t), T B_2(t))) \\ \leq d[\alpha(B_2(t)) + \alpha(B_1(t)) + \alpha(B_4(t)) + \alpha(T(B_2(t)))].$$

Theorem 1 Suppose $P \subset E$ is a normal cone, and conditions (H₁) – (H₃) hold, then initial value problem (1) has solutions $x^*, y^* \in [x_0, y_0]$. Moreover, there exist monotone iterative sequences $\{x_n(t)\}, \{y_n(t)\} \subset [x_0, y_0]$ and $\{x_n'(t)\}, \{y_n'(t)\} \subset [x_0', y_0']$, which converge uniformly

to x^*, y^* and $(x^*)', (y^*)'$ on I , where $x_n(t), y_n(t)$ and $x_n'(t), y_n'(t)$ satisfy

$$x_n(t) = x_0 + t x_1 \\ + \int_0^t (t-s)[f(s, x_{n-1}(s), y_{n-1}(s), x_{n-1}'(s), T x_{n-1}(s)) \\ + b(x_n(s) - x_{n-1}(s)) + c(y_n(s) - y_{n-1}(s)) \\ - N(x_n'(s) - x_{n-1}'(s)) - LT(x_n(s) - x_{n-1}(s))]ds, \quad (9)$$

$$y_n(t) = y_0 + t y_1 \\ + \int_0^t (t-s)[g(s, y_{n-1}(s), x_{n-1}(s), y_{n-1}'(s), T y_{n-1}(s)) \\ + b(y_n(s) - y_{n-1}(s)) + c(x_n(s) - x_{n-1}(s)) \\ - N(y_n'(s) - y_{n-1}'(s)) - LT(y_n(s) - y_{n-1}(s))]ds, \quad (10)$$

$$x_n'(t) = x_1 \\ + \int_0^t [f(s, x_{n-1}(s), y_{n-1}(s), x_{n-1}'(s), T x_{n-1}(s)) \\ + b(x_n(s) - x_{n-1}(s)) + c(y_n(s) - y_{n-1}(s)) \\ - N(x_n'(s) - x_{n-1}'(s)) - LT(x_n(s) - x_{n-1}(s))]ds, \quad (11)$$

$$y_n'(t) = y_1 \\ + \int_0^t [g(s, y_{n-1}(s), x_{n-1}(s), y_{n-1}'(s), T y_{n-1}(s)) \\ + b(y_n(s) - y_{n-1}(s)) \\ + c(x_n(s) - x_{n-1}(s)) - N(y_n'(s) - y_{n-1}'(s)) \\ - LT(y_n(s) - y_{n-1}(s))]ds, \quad (12)$$

and

$$x_0 \leq x_1 \leq \dots \leq x_n \leq \dots \leq x^* \leq y^* \leq \dots \\ \leq \dots \leq y_n \leq \dots \leq y_1 \leq y_0, \quad (13)$$

$$x_0' \leq x_1' \leq \dots \leq x_n' \leq \dots \leq (x^*)' \leq (y^*)' \leq \dots \\ \leq \dots \leq y_n' \leq \dots \leq y_1' \leq y_0'. \quad (14)$$

Proof Firstly, by mathematical induction, we can prove $\{x_n(t)\}, \{y_n(t)\}$ satisfy

$$x_{n-1} \leq x_n \leq y_n \leq y_{n-1}, n = 1, 2, 3, \dots, \quad (15)$$

$$x_{n-1}' \leq x_n' \leq y_n' \leq y_{n-1}', n = 1, 2, 3, \dots \quad (16)$$

Obviously, $\forall x_{n-1}, y_{n-1} \in C[I, E] (n = 1, 2, 3, \dots)$, it is easy to see equations (9) and (10) have only a couple of solutions x_n, y_n in $C[I, E]$, by(9)(10), we have

$$x_n''(t) = f(t, x_{n-1}(t), y_{n-1}(t), x_{n-1}'(t), T x_{n-1}(t)) \\ + b(x_n(t) - x_{n-1}(t)) + c(y_n(t) - y_{n-1}(t)) \\ - N(x_n'(t) - x_{n-1}'(t)) - LT(x_n(t) - x_{n-1}(t)), \\ x_n(0) = x_0, x_n'(0) = x_1, n = 1, 2, 3, \dots \quad (17)$$

$$y_n''(t) = f(t, y_{n-1}(t), x_{n-1}(t), y_{n-1}'(t), T y_{n-1}(t)) \\ + b(y_n(t) - y_{n-1}(t)) + c(x_n(t) - x_{n-1}(t)) \\ - N(y_n'(t) - y_{n-1}'(t)) - LT(y_n(t) - y_{n-1}(t)), \\ y_n(0) = y_0, y_n'(0) = y_1, n = 1, 2, 3, \dots \quad (18)$$

By(17),(18), (H₁), (H₂), we have

$$(x_1 - x_0)''(t) \geq b(x_1 - x_0)(t) + c(y_1(t) - y_0(t)) \\ - N(x_1 - x_0)'(t) - LT(x_1 - x_0)(t),$$

$$\begin{aligned}(x_1 - x_0)(0) &= x_0 - x_0 = \theta, \\ x'_1 - x'_0(0) &= x_1 - x_1 = \theta,\end{aligned}$$

$$(y_1 - y_0)''(t) \leq b(y_1 - y_0)(t) + c(x_1(t) - x_0(t)) - N(y_1 - y_0)'(t) - LT(y_1 - y_0)(t),$$

$$\begin{aligned}(y_1 - y_0)(0) &= y_0 - y_0 = \theta, \\ (y'_1 - y'_0)(0) &= y_1 - y_1 = \theta,\end{aligned}$$

$$(y_1 - x_1)''(t) \geq (b - c)(y_1 - x_1)(t) - N(y_1 - x_1)'(t) - LT(y_1 - x_1)(t),$$

$$\begin{aligned}(y_1 - x_1)(0) &= y_0 - x_0 \geq \theta, \\ (y'_1 - x'_1)(0) &= y_1 - x_1 \geq \theta.\end{aligned}$$

By lemma 1 and lemma 2, we can get

$$x_0 \leq x_1 \leq y_1 \leq y_0, x'_0 \leq x'_1 \leq y'_1 \leq y'_0.$$

Now, suppose that for $k > 1$, (15),(16) hold, i.e.

$$x_{k-1} \leq x_k \leq y_k \leq y_{k-1}, x'_{k-1} \leq x'_k \leq y'_k \leq y'_{k-1}.$$

Next, we will show it also hold for $k+1$. Actually, by(15),(16) and (H_2) , we have

$$(x_{k+1} - x_k)''(t) \geq b(x_{k+1} - x_k)(t) + c(y_{k+1}(t) - y_k(t)) - N(x_{k+1} - x_k)'(t) - LT(x_{k+1} - x_k)(t),$$

$$\begin{aligned}(x_{k+1} - x_k)(0) &= x_0 - x_0 = \theta, \\ (x'_{k+1} - x'_k)(0) &= x_1 - x_1 = \theta,\end{aligned}$$

$$(y_{k+1} - y_k)''(t) \leq b(y_{k+1} - y_k)(t) + c(x_{k+1}(t) - x_k(t)) - N(y_{k+1} - y_k)'(t) - LT(y_{k+1} - y_k)(t),$$

$$\begin{aligned}(y_{k+1} - y_k)(0) &= y_0 - y_0 = \theta, \\ (y'_{k+1} - y'_k)(0) &= y_1 - y_1 = \theta,\end{aligned}$$

$$(y_{k+1} - x_{k+1})''(t) \geq (b - c)(y_{k+1} - x_{k+1})(t) - N(y_{k+1} - x_{k+1})'(t) - LT(y_{k+1} - x_{k+1})(t),$$

$$\begin{aligned}(y_{k+1} - x_{k+1})(0) &= y_0 - x_0 \geq \theta \\ (y'_{k+1} - x'_{k+1})(0) &= y_1 - x_1 \geq \theta.\end{aligned}$$

Therefore, by lemma 1 and lemma 2, we have

$$x_k \leq x_{k+1} \leq y_{k+1} \leq y_k, x'_k \leq x'_{k+1} \leq y'_{k+1} \leq y'_k,$$

so, $\forall n \in N$, (15)and (16) hold. Consequently

$$x_0 \leq x_1 \leq \dots \leq x_n \leq \dots \leq y_n \leq \dots \leq y_1 \leq y_0, \quad (19)$$

and

$$x'_0 \leq x'_1 \leq \dots \leq x'_n \leq \dots \leq y'_n \leq \dots \leq y'_1 \leq y'_0. \quad (20)$$

Let $B_1(t) = \{x_n(t)\}$, $B_2(t) = \{y_n(t)\}$, $B_3(t) = \{x'_n(t)\}$, $B_4(t) = \{y'_n(t)\}$, where $n \in N$, $m_i(t) = \alpha(B_i(t))$ ($i = 1, 2, 3, 4$). P_c is normal cone, by the normality of cone P , B_i ($i = 1, 2, 3, 4$) is the bounded set in $C[I, E]$, obviously,

it is equicontinuous on I , by (9),(10),(H₃) and lemma 3, we have

$$\begin{aligned}m_1(t) &\leq 2 \int_0^t \alpha((t-s)[f(s, B_1(s)B_2(s)B_3(s), TB_1(s)) \\ &\quad + 2bB_1(s) + 2cB_2(s) + 2NB_3(s) + 2LTB_1(s)])ds \\ &\leq 2 \int_0^t [(2b+d)m_1(s) + (2c+d)m_2(s) \\ &\quad + (2N+d)m_3(s) + (2L+d)\alpha(TB_1(s))]ds,\end{aligned} \quad (21)$$

$$\begin{aligned}m_2(t) &\leq 2 \int_0^t \alpha((t-s)[g(s, B_2(s)B_1(s)B_4(s), TB_2(s)) \\ &\quad + 2bB_2(s) + 2cB_1(s) + 2NB_4(s) + 2LTB_2(s)])ds \\ &\leq 2 \int_0^t [(2b+d)m_2(s) + (2c+d)m_1(s) \\ &\quad + (2N+d)m_4(s) + (2L+d)\alpha(TB_2(s))]ds,\end{aligned} \quad (22)$$

$$\begin{aligned}m_3(t) &\leq 2 \int_0^t \alpha([f(s, B_1(s)B_2(s)B_3(s), TB_1(s)) \\ &\quad + 2bB_1(s) + 2cB_2(s) + 2NB_3(s) + 2LTB_1(s)])ds \\ &\leq 2 \int_0^t [(2b+d)m_1(s) + (2c+d)m_2(s) \\ &\quad + (2N+d)m_3(s) + (2L+d)\alpha(TB_1(s))]ds,\end{aligned} \quad (23)$$

$$\begin{aligned}m_4(t) &\leq 2 \int_0^t \alpha([g(s, B_2(s)B_1(s)B_4(s), TB_2(s)) \\ &\quad + 2bB_2(s) + 2cB_1(s) + 2NB_4(s) + 2LTB_2(s)])ds \\ &\leq 2 \int_0^t [(2b+d)m_2(s) + (2c+d)m_1(s) \\ &\quad + (2N+d)m_4(s) + (2L+d)\alpha(TB_2(s))]ds.\end{aligned} \quad (24)$$

By lemma 4, we have

$$\begin{aligned}\alpha(TB_1(s)) &= \alpha\left(\int_0^s k(s, \tau)B_1(\tau)d\tau\right) \\ &\leq k_0 \int_0^s \alpha(B_1(\tau))d\tau \\ &= k_0 \int_0^s m_1(\tau)d\tau,\end{aligned} \quad (25)$$

$$\begin{aligned}\alpha(TB_2(s)) &= \alpha\left(\int_0^s k(s, \tau)B_2(\tau)d\tau\right) \\ &\leq k_0 \int_0^s \alpha(B_2(\tau))d\tau \\ &= k_0 \int_0^s m_2(\tau)d\tau.\end{aligned} \quad (26)$$

Let $p(t) = \max\{m_1(t), m_2(t), m_3(t), m_4(t)\}$, by (21)-(26), we have

$$\begin{aligned}p(t) &\leq 2 \int_0^t [(2b+2c+2N+3d)p(s) \\ &\quad + (2L+d)k_0 \int_0^s p(\tau)d\tau]ds \\ &= 2 \int_0^t [2b+2c+2N+3d \\ &\quad + (2L+b)k_0(t-s)]p(s)ds \\ &\leq 2[2b+2c+2N+3d \\ &\quad + (2L+b)k_0] \int_0^t p(s)ds,\end{aligned}$$

similarly to the proof of paper [7], we can get $p(t) = 0, \forall t \in I$, therefore $m_i(t) = 0 (i=1,2,3,4)$, so $\{x_n(t)\}, \{y_n(t)\}, \{x'_n(t)\}, \{y'_n(t)\}$ is relatively compact set in $C[I, E]$. By the Arzela-Ascoli theorem there exist subsequences $\{x_{n_k}(t)\}, \{y_{n_k}(t)\}, \{x'_{n_k}(t)\}, \{y'_{n_k}(t)\}$, which converge uniformly to $x^*, y^*, (x^*)'$ and $(y^*)'$ on I . By the normality of P_c and the monotonicity of $\{x_n(t)\}, \{y_n(t)\}, \{x'_n(t)\}, \{y'_n(t)\}$ we know $\{x_n(t)\}, \{y_n(t)\}, \{x'_n(t)\}, \{y'_n(t)\}$ converge to $x^*, y^*, (x^*)'$ and $(y^*)'$ on I . Taking limits in (9),(10), we have

$$\begin{aligned} x^*(t) &= x_0 + tx_1 \\ &+ \int_0^t (t-s)[f(s, x^*(s), y^*(s), (x^*)'(s), Tx^*(s))]ds, \end{aligned} \quad (27)$$

$$\begin{aligned} y^*(t) &= y_0 + ty_1 \\ &+ \int_0^t (t-s)[g(s, y^*(s), x^*(s), (y^*)'(s), Ty^*(s))]ds, \end{aligned} \quad (28)$$

it is easy to see that $x^*(t), y^*(t)$ are solutions of systems of integro-differential equations (1), and (13)(14) hold evidently.

Theorem 2 Suppose $P \subset E$ is a regular cone, and conditions $(H_1) - (H_2)$ hold, then there exist the same result as theorem 1.

Proof Similarly to the the proof of theorem 1, the only difference is that we get the result $m_i(t) = \alpha(B_i(t)) = 0 (i = 1, 2, 3, 4)$ from (H_3) in theorem 1, but we can get it by (19) (20) and the regularity of cone in theorem 2.

III. EXAMPLE

As an application of theorem 1 and theorem 2, we give an example:

Example using the result of this paper, we study the initial problem for the following integro-differential equation in Banach space E :

$$\omega'' = H(t, \omega, \omega', T\omega), \omega(0) = \omega_0, \omega'(0) = \omega_1, \quad (29)$$

Suppose $H, \omega, \omega_0, \omega_1$ have the following decomposition:

$$\begin{aligned} H(t, \omega, \omega', T\omega) &= f(t, x, y, x', Tx) + g(t, y, x, y', Ty), \\ \omega &= x + y, \omega_0 = x_0 + y_0, \omega_1 = x_1 + y_1, \text{ where } f, g \in C[I \times E \times E \times E \times E \times E, E], \\ Tx(t) &= \int_0^t k(t, s)x(s)ds, t \in I, \omega_0, \omega_1 \in E, \\ x(0) &= x_0 \leq y_0 = y(0), x'(0) = x_1 \leq y_1 = y'(0). \end{aligned}$$

As the direct result of theorem 1 and theorem 2, we get the following conclusions:

Conclusion 1 Let $P \subset E$ be a normal cone. f, g satisfy conditions $(H_1) - (H_3)$, then there exists solutions $\omega^* \in [2x_0, 2y_0]$, and iterative sequence $\{\omega_n\} = \{x_n + y_n\}$ converges uniformly to ω^* on I , where x_n, y_n are defined by (9) and (10).

Conclusion 2 Let $P \subset E$ be a regular cone. f, g satisfy conditions $(H_1) - (H_2)$, then the same result as conclusion 1 holds.

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