

# Existence and Uniqueness Solution of Second Order Nonlinear Integro-Differential Equations with Boundary Conditions

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## المخلص

يتضمن البحث دراسة وجود ووحداية الحل لمعادلات تكاملية-تفاضلية لاخطية من الرتبة الثانية ذات شروط حدودية باستخدام طريقة بيكارد للتقريب المعطاة في المرجع [4]. حيث استطعنا من خلال هذه الدراسة توسيع بعض النتائج المعطاة في المرجع [3].

## ABSTRACT

In this paper we study the existence and uniqueness solution of second order nonlinear integro-differential equations with boundary conditions, by using the Picard approximation method which is given by [4]. Where we extend some results gained by [3].

## Introduction

The Picard approximation method has been used to studies in many studies like:

- “Existence and uniqueness solution for certain integro-differential equations”, which has the form: [1]

$$\frac{dx}{dt} = f\left(t, x, \int_0^t \phi(s, x(s)) ds\right)$$

- “Solutions for the volterra integral equations of the second kind”, which has the form: [2]

$$u(x) = f(x) + \int_0^x F(x, y)u(y)dy \quad , \quad (x \in [0, a])$$

$$u(x) = f(x)e^{-\lambda x} + e^{-\lambda x} \int_0^x F(x, y)e^{\lambda y} u(y)dy \quad , \quad (x \in [0, a], \lambda > 0)$$

- “picard’s successive approximation for non-linear two-point boundary-value problems”, which has the form: [3]

$$y'' = f[t, y(t), y'(t)]$$

$$y(a) = A \quad , \quad y(b) = b$$

In this paper we are using the above method for studying the solution of second order nonlinear integro-differential equations with boundary conditions, where we extend some results gained by [3].

Consider the following second order nonlinear integro-differential equations, as the form:

$$\frac{d^2x}{dt^2} = f\left(t, x(t), \dot{x}(t), \int_{-\infty}^t w(t,s)g(s, x(s), \dot{x}(s))ds\right), \quad \dots \dots (1)$$

with boundary conditions

$$x(a) = A \quad , \quad x(b) = B \quad \dots \dots (2)$$

where the function  $f(t, x, \dot{x}, y)$  is a continuous in  $t, x, \dot{x}$  and defined on the domain:

$$(t, x, \dot{x}, y) \in [0, T] \times G \times G_1 \times G_2 \quad \dots \dots (3)$$

Where  $x \in G \subseteq [0, T]$ ,  $\dot{x} \in G_1 \subseteq [0, T]$  and  $G_1, G_2$  are closed and bounded domains and  $A, B$  are positive constants.

Suppose that the function  $f(t, x, \dot{x}, y)$  satisfies the following inequalities:

$$\|f(t, x, \dot{x}, y)\| \leq M \quad , \quad \dots \dots (4)$$

$$\|f(t, x_1, \dot{x}_1, y_1) - f(t, x_2, \dot{x}_2, y_2)\| \leq K_1\|x_1 - x_2\| + K_2\|\dot{x}_1 - \dot{x}_2\| + K_3\|y_1 - y_2\|, \quad \dots \dots (5)$$

$$\|g(t, x_1, \dot{x}_1) - g(t, x_2, \dot{x}_2)\| \leq L_1\|x_1 - x_2\| + L_2\|\dot{x}_1 - \dot{x}_2\| \quad \dots \dots (6)$$

for all  $t \in [0, T]$  and  $x, x_1, x_2 \in G$ ,  $\dot{x}, \dot{x}_1, \dot{x}_2 \in G_1$  and  $y, y_1, y_2 \in G_2$ , where  $M, K_1, K_2, K_3, L_1, L_2$ , are positive constants and

$$y(t, x, \dot{x}) = \int_{-\infty}^t w(t,s)g(s, x(s), \dot{x}(s))ds.$$

The kernel function  $w(t, s)$  was defined and continuous in  $-\infty < 0 \leq a \leq \tau \leq s \leq t \leq b \leq T < \infty$ ,  $\|w(t, s)\| \leq \delta e^{-\gamma(t-s)}$ , where  $\gamma, \delta$  be a positive constants.

We define the non-empty sets as follows:

$$\left. \begin{aligned} G_f &= G - (T - a)^2 M \\ G_{1f} &= G_1 - (T - a)M \\ G_{2f} &= G_2 - \frac{\delta}{\gamma} [L_1(T - a)^2 - L_2(T - a)]M \end{aligned} \right\} \dots \dots (7)$$

where  $\|.\| = \max |.\|$  .

Furthermore, we suppose that the greatest eigen value of the following matrix:

$$H_0 = \begin{pmatrix} (T-a)^2 q_1 & [1+(T-a)q_2](T-a) \\ (T-a)q_1 & (T-a)q_2 \end{pmatrix}$$

is less than unity. i.e.

$$h_{\max}(H_0) < 1 \quad \dots \dots (8)$$

### Existence Solution

The study of the existence solution of the problem (1), (2) will be introduced by the following:

**Theorem 1:**

Let the function  $f(t, x, \dot{x}, y)$  be defined in the domain (3), continuous in  $t, x, \dot{x}$  and satisfy the inequalities (4), (5) and (6), then the sequence of functions:

$$x_{m+1}(t, x_0, \dot{x}_0, y_0) = A + (t-a)\dot{x}_m(a) + \int_a^t (t-s)f(t, x_m(s), \dot{x}_m(s), y_m(s))ds \quad \dots \dots (9)$$

with

$$x_0 = A + \frac{(t-a)(B-A)}{(b-a)} \quad , \quad \dot{x}_0(t) = \frac{(B-A)}{(b-a)} \quad , \quad m = 0,1,2,\dots$$

converges uniformly on the domain:

$$(t, x_0, \dot{x}_0, y_0) \in [0, T] \times G \times G_1 \times G_2 \quad \dots \dots (10)$$

to the limit function  $x_\infty(t, x_0, \dot{x}_0, y_0)$  which is satisfying the integral equation:

$$x(t, x_0, \dot{x}_0, y_0) = A + (t-a)\dot{x}(a) + \int_a^t (t-s)f(t, x(s), \dot{x}(s), y(s))ds \quad \dots \dots (11)$$

provided that:

$$\|x_\infty(t, x_0, \dot{x}_0, y_0) - x_0\| \leq (T-a)^2 M \quad \dots \dots (12)$$

$$\dots \dots (13) \quad \|\dot{x}_\infty(t, x_0, \dot{x}_0, y_0) - \dot{x}_0\| \leq (T-a)M$$

and

$$\left( \begin{array}{l} \|x_\infty(t, x_0, \dot{x}_0, y_0) - x_m(t, x_0, \dot{x}_0, y_0)\| \\ \|\dot{x}_\infty(t, x_0, \dot{x}_0, y_0) - \dot{x}_m(t, x_0, \dot{x}_0, y_0)\| \end{array} \right) \leq H_0^m (I - H_0)^{-1} \Psi_0 \quad \dots \dots (14)$$

for  $t \in [0, T]$  ,  $x_0 \in G_f$  ,  $\dot{x}_0 \in G_{1f}$  ,  $y_0 \in G_{2f}$  where

$$H_0 = \begin{pmatrix} (T-a)^2 q_1 & [1 + (T-a)q_2](T-a) \\ (T-a)q_1 & (T-a)q_2 \end{pmatrix},$$

$$\Psi_0 = \begin{pmatrix} (T-a)^2 M \\ (T-a)M \end{pmatrix}, \quad q_1 = K_1 + K_3 \frac{\delta}{\gamma} L_1, \quad q_2 = K_2 + K_3 \frac{\delta}{\gamma} L_2.$$

**Proof:**

Set  $m=0$  and use (9), we get:

$$\begin{aligned} \|x_1(t, x_0, \dot{x}_0, y_0) - x_0\| &= \left\| A + (t-a)\dot{x}_0(a) + \int_a^t (t-s)f(s, x_0, \dot{x}_0, y_0)ds - A - (t-a)\dot{x}_0(a) \right\| \\ &\leq \int_a^t \|(t-s)f(s, x_0, \dot{x}_0, y_0)\| ds \\ &= \int_a^t (t-s)\|f(s, x_0, \dot{x}_0, y_0)\| ds \leq (t-a)^2 M \\ \|x_1(t, x_0, \dot{x}_0, y_0) - x_0\| &\leq (T-a)^2 M \quad \dots \dots (15) \end{aligned}$$

Moreover on differentiating  $x_1(t, x_0, \dot{x}_0, y_0)$ , we find:

$$\begin{aligned} \|\dot{x}_1(t, x_0, \dot{x}_0, y_0) - \dot{x}_0\| &= \left\| \dot{x}_0 + \int_a^t f(s, x_0, \dot{x}_0, y_0)ds - \dot{x}_0 \right\| \\ &\leq \int_a^t \|f(s, x_0, \dot{x}_0, y_0)\| ds \leq (t-a)M \end{aligned}$$

so that

$$\|\dot{x}_1(t, x_0, \dot{x}_0, y_0) - \dot{x}_0\| \leq (T-a)M \quad \dots \dots (16)$$

So that from (6), (15) and (16), we find

$$\begin{aligned} \|y_1(s, x_0, \dot{x}_0) - y_0(s)\| &= \left\| \int_{-\infty}^t w(t,s)g(s, x_1(s), \dot{x}_1(s))ds - \int_{-\infty}^t w(t,s)g(s, x_0, \dot{x}_0)ds \right\| \\ &\leq \int_{-\infty}^t \|w(t,s)\| \|g(s, x_1(s), \dot{x}_1(s)) - g(s, x_0, \dot{x}_0)\| ds \\ &\leq \int_{-\infty}^t \delta e^{-\gamma(t-s)} [L_1 \|x_1(s) - x_0\| + L_2 \|\dot{x}_1(s) - \dot{x}_0\|] ds \end{aligned}$$

so

$$\|y_1(s, x_0, \dot{x}_0) - y_0(s)\| \leq \frac{\delta}{\gamma} [L_1(T-a)^2 + L_2(T-a)]M \quad \dots \dots (17)$$

from (15), (16), (17) and the condition (8), we get  $x_1(t, x_0, \dot{x}_0, y_0) \in G$ ,  $\dot{x}_1(t, x_0, \dot{x}_0, y_0) \in G_1$  for all  $t \in [0, T]$ ,  $x_0 \in G_f$ ,  $\dot{x}_0 \in G_{1f}$ ,

$$y_0(s) = \int_{-\infty}^t w(t, s) g(s, x_0, \dot{x}_0) ds \in G_{2f}.$$

Suppose that  $x_{m-1}(t, x_0, \dot{x}_0, y_0) \in G$ ,  $\dot{x}_{m-1}(t, x_0, \dot{x}_0, y_0) \in G_1$ , we have

$$\|x_m(t, x_0, \dot{x}_0, y_0) - x_0\| \leq (T - a)^2 M$$

$$\|\dot{x}_m(t, x_0, \dot{x}_0, y_0) - \dot{x}_0\| \leq (T - a) M$$

$$\|y_m(s, x_0, \dot{x}_0) - y_0(s)\| \leq \frac{\delta}{\gamma} [L_1(T - a)^2 + L_2(T - a)] M$$

where  $x_1(t, x_0, \dot{x}_0, y_0) \in G$ ,  $\dot{x}_1(t, x_0, \dot{x}_0, y_0) \in G_1$  for all  $t \in [0, T]$ ,  $x_0 \in G_f$ ,  $\dot{x}_0 \in G_{1f}$ ,  $y_0(s) \in G_{2f}$ .

We prove now that the sequence (9) is uniformly convergent in (10). From (9), when  $m=1$  we get:

$$\begin{aligned} \|x_2(t, x_0, \dot{x}_0, y_0) - x_1(t, x_0, \dot{x}_0, y_0)\| &= \left\| A + (t - a)\dot{x}_1(a) + \int_a^t (t - s) f(s, x_1(s), \dot{x}_1(s), y_1(s)) ds - \right. \\ &\quad \left. - A - (t - a)\dot{x}_0(a) - \int_a^t (t - s) f(s, x_0, \dot{x}_0, y_0) ds \right\| \\ &\leq (t - a) \|\dot{x}_1(a) - \dot{x}_0\| + \int_a^t (t - s) \|f(s, x_1(s), \dot{x}_1(s), y_1(s)) - f(s, x_0, \dot{x}_0, y_0)\| ds \\ &\leq (t - a) \|\dot{x}_1(a) - \dot{x}_0\| + \int_a^t (t - s) [K_1 \|x_1(s) - x_0\| + K_2 \|\dot{x}_1(s) - \dot{x}_0\| + K_3 \|y_1(s) - y_0\|] ds \\ &\leq (t - a) \|\dot{x}_1(a) - \dot{x}_0\| + \int_a^t (t - s) \left[ K_1 \|x_1(s) - x_0\| + K_2 \|\dot{x}_1(s) - \dot{x}_0\| + K_3 \frac{\delta}{\gamma} (L_1 \|x_1(s) - x_0\| + L_2 \|\dot{x}_1(s) - \dot{x}_0\|) \right] ds \\ &\leq (t - a) \|\dot{x}_1(t) - \dot{x}_0\| + (t - a)^2 \left[ \left( K_1 + K_3 \frac{\delta}{\gamma} L_1 \right) \|x_1(t) - x_0\| + \left( K_2 + K_3 \frac{\delta}{\gamma} L_2 \right) \|\dot{x}_1(t) - \dot{x}_0\| \right] \\ &= (t - a)^2 \left( K_1 + K_3 \frac{\delta}{\gamma} L_1 \right) \|x_1(t) - x_0\| + \left[ 1 + (t - a) \left( K_2 + K_3 \frac{\delta}{\gamma} L_2 \right) \right] (t - a) \|\dot{x}_1(t) - \dot{x}_0\| \end{aligned}$$

therefore

$$\|x_2(t, x_0, \dot{x}_0, y_0) - x_1(t, x_0, \dot{x}_0, y_0)\| \leq (T - a)^2 q_1 \|x_1(t) - x_0\| + [1 + (T - a)q_2] (T - a) \|\dot{x}_1(t) - \dot{x}_0\|$$

and

$$\begin{aligned} \|\dot{x}_2(t, x_0, \dot{x}_0, y_0) - \dot{x}_1(t, x_0, \dot{x}_0, y_0)\| &= \left\| \dot{x}_0 + \int_a^t f(s, x_1(s), \dot{x}_1(s), y_1(s)) ds - \dot{x}_0 - \int_a^t f(s, x_0, \dot{x}_0, y_0) ds \right\| \\ &\leq \int_a^t \|f(s, x_1(s), \dot{x}_1(s), y_1(s)) - f(s, x_0, \dot{x}_0, y_0)\| ds \\ &\leq \int_a^t [K_1 \|x_1(s) - x_0\| + K_2 \|\dot{x}_1(s) - \dot{x}_0\| + K_3 \|y_1(s) - y_0\|] ds \\ &\leq (t-a) \left[ \left( K_1 + K_3 \frac{\delta}{\gamma} L_1 \right) \|x_1(t) - x_0\| + \left( K_2 + K_3 \frac{\delta}{\gamma} L_2 \right) \|\dot{x}_1(t) - \dot{x}_0\| \right] \\ \|\dot{x}_2(t, x_0, \dot{x}_0, y_0) - \dot{x}_1(t, x_0, \dot{x}_0, y_0)\| &\leq (T-a)q_1 \|x_1(t) - x_0\| + (T-a)q_2 \|\dot{x}_1(t) - \dot{x}_0\| \end{aligned}$$

$$\begin{aligned} \|y_2(s, x_0, \dot{x}_0) - y_1(s, x_0, \dot{x}_0)\| &= \left\| \int_{-\infty}^t w(t,s)g(s, x_2(s), \dot{x}_2(s)) ds - \int_{-\infty}^t w(t,s)g(s, x_1(s), \dot{x}_1(s)) ds \right\| \\ &\leq \int_{-\infty}^t \|w(t,s)\| \|g(s, x_2(s), \dot{x}_2(s)) - g(s, x_1(s), \dot{x}_1(s))\| ds \end{aligned}$$

so

$$\|y_2(s, x_0, \dot{x}_0) - y_1(s, x_0, \dot{x}_0)\| \leq \frac{\delta}{\gamma} [L_1 \|x_2(t) - x_1(t)\| + L_2 \|\dot{x}_2(t) - \dot{x}_1(t)\|]$$

Now when  $m=2$  in (9) we get the following:

$$\begin{aligned} \|x_3(t, x_0, \dot{x}_0, y_0) - x_2(t, x_0, \dot{x}_0, y_0)\| &= \left\| A + (t-a)\dot{x}_2(a) + \int_a^t (t-s)f(s, x_2(s), \dot{x}_2(s), y_2(s)) ds - \right. \\ &\quad \left. - A - (t-a)\dot{x}_1(a) - \int_a^t (t-s)f(s, x_1(s), \dot{x}_1(s), y_1(s)) ds \right\| \\ &\leq (t-a) \|\dot{x}_2(a) - \dot{x}_1(a)\| + \int_a^t (t-s) \|f(s, x_2(s), \dot{x}_2(s), y_2(s)) - f(s, x_1(s), \dot{x}_1(s), y_1(s))\| ds \\ &\leq (t-a) \|\dot{x}_2(a) - \dot{x}_1(a)\| + \int_a^t (t-s) [K_1 \|x_2(s) - x_1(s)\| + K_2 \|\dot{x}_2(s) - \dot{x}_1(s)\| + K_3 \|y_2(s) - y_1(s)\|] ds \\ &\leq (t-a) \|\dot{x}_2(a) - \dot{x}_1(a)\| + \int_a^t (t-s) \left[ K_1 \|x_2(s) - x_1(s)\| + K_2 \|\dot{x}_2(s) - \dot{x}_1(s)\| + K_3 \frac{\delta}{\gamma} (L_1 \|x_2(s) - x_1(s)\| + L_2 \|\dot{x}_2(s) - \dot{x}_1(s)\|) \right] ds \\ &\leq (t-a) \|\dot{x}_2(t) - \dot{x}_1(t)\| + (t-a)^2 \left[ \left( K_1 + K_3 \frac{\delta}{\gamma} L_1 \right) \|x_2(t) - x_1(t)\| + \left( K_2 + K_3 \frac{\delta}{\gamma} L_2 \right) \|\dot{x}_2(t) - \dot{x}_1(t)\| \right] \\ &= (t-a)^2 \left( K_1 + K_3 \frac{\delta}{\gamma} L_1 \right) \|x_2(t) - x_1(t)\| + \left[ 1 + (t-a) \left( K_2 + K_3 \frac{\delta}{\gamma} L_2 \right) \right] (t-a) \|\dot{x}_2(t) - \dot{x}_1(t)\| \end{aligned}$$

$$\|x_3(t, x_0, \dot{x}_0, y_0) - x_2(t, x_0, \dot{x}_0, y_0)\| \leq (T-a)^2 q_1 \|x_2(t) - x_1(t)\| + [1 + (T-a)q_2](T-a) \|\dot{x}_2(t) - \dot{x}_1(t)\|$$

$$\begin{aligned} \|\dot{x}_3(t, x_0, \dot{x}_0, y_0) - \dot{x}_2(t, x_0, \dot{x}_0, y_0)\| &= \left\| \dot{x}_0 + \int_a^t f(s, x_2(s), \dot{x}_2(s), y_2(s)) ds - \dot{x}_0 - \int_a^t f(s, x_1(s), \dot{x}_1(s), y_1(s)) ds \right\| \\ &\leq \int_a^t \|f(s, x_2(s), \dot{x}_2(s), y_2(s)) - f(s, x_1(s), \dot{x}_1(s), y_1(s))\| ds \\ &\leq \int_a^t [K_1 \|x_2(s) - x_1(s)\| + K_2 \|\dot{x}_2(s) - \dot{x}_1(s)\| + K_3 \|y_2(s) - y_1(s)\|] ds \\ &\leq (t-a) \left[ \left( K_1 + K_3 \frac{\delta}{\gamma} L_1 \right) \|x_2(t) - x_1(t)\| + \left( K_2 + K_3 \frac{\delta}{\gamma} L_2 \right) \|\dot{x}_2(t) - \dot{x}_1(t)\| \right] \end{aligned}$$

$$\|\dot{x}_3(t, x_0, \dot{x}_0, y_0) - \dot{x}_2(t, x_0, \dot{x}_0, y_0)\| \leq (T-a)q_1 \|x_2(t) - x_1(t)\| + (T-a)q_2 \|\dot{x}_2(t) - \dot{x}_1(t)\|$$

$$\begin{aligned} \|y_3(s, x_0, \dot{x}_0) - y_2(s, x_0, \dot{x}_0)\| &= \left\| \int_{-\infty}^t w(t,s) g(s, x_3(s), \dot{x}_3(s)) ds - \int_{-\infty}^t w(t,s) g(s, x_2(s), \dot{x}_2(s)) ds \right\| \\ &\leq \int_{-\infty}^t \|w(t,s)\| \|g(s, x_3(s), \dot{x}_3(s)) - g(s, x_2(s), \dot{x}_2(s))\| ds \end{aligned}$$

$$\|y_3(s, x_0, \dot{x}_0) - y_2(s, x_0, \dot{x}_0)\| \leq \frac{\delta}{\gamma} [L_1 \|x_3(t) - x_2(t)\| + L_2 \|\dot{x}_3(t) - \dot{x}_2(t)\|]$$

By induction we have:

$$\|x_{m+1}(t, x_0, \dot{x}_0, y_0) - x_m(t, x_0, \dot{x}_0, y_0)\| \leq (T-a)^2 q_1 \|x_m(t) - x_{m-1}(t)\| + [1 + (T-a)q_2](T-a) \|\dot{x}_m(t) - \dot{x}_{m-1}(t)\| \dots \dots (18)$$

$$\|\dot{x}_{m+1}(t, x_0, \dot{x}_0, y_0) - \dot{x}_m(t, x_0, \dot{x}_0, y_0)\| \leq (T-a)q_1 \|x_m(t) - x_{m-1}(t)\| + (T-a)q_2 \|\dot{x}_m(t) - \dot{x}_{m-1}(t)\| \dots \dots (19)$$

Rewrite inequalities (18) and (19) in vector from:

$$\Psi_{m+1}(t, x_0, \dot{x}_0, y_0) \leq H(t) \Psi_m(t, x_0, \dot{x}_0, y_0) \dots \dots (20)$$

$$\Psi_{m+1}(t, x_0, \dot{x}_0, y_0) = \begin{pmatrix} \|x_{m+1}(t, x_0, \dot{x}_0, y_0) - x_m(t, x_0, \dot{x}_0, y_0)\| \\ \|\dot{x}_{m+1}(t, x_0, \dot{x}_0, y_0) - \dot{x}_m(t, x_0, \dot{x}_0, y_0)\| \end{pmatrix}$$

$$H(t) = \begin{pmatrix} (t-a)^2 q_1 & [1 + (t-a)q_2](t-a) \\ (t-a)q_1 & (t-a)q_2 \end{pmatrix},$$

$$\Psi_m(t, x_0, \dot{x}_0, y_0) = \begin{pmatrix} \|x_m(t, x_0, \dot{x}_0, y_0) - x_{m-1}(t, x_0, \dot{x}_0, y_0)\| \\ \|\dot{x}_m(t, x_0, \dot{x}_0, y_0) - \dot{x}_{m-1}(t, x_0, \dot{x}_0, y_0)\| \end{pmatrix}$$

It follows from inequality (20) that:

$$\Psi_{m+1}(t) \leq H_0 \Psi_m(t) \quad \dots\dots (21)$$

where

$$H_0 = \max_{t \in [0, T]} H(t)$$

By iterating inequality (21), we have

$$\Psi_{m+1}(t) \leq H_0^m \Psi_0(t) \quad \dots\dots (22)$$

where  $\Psi_0 = \begin{pmatrix} (T-a)^2 M \\ (T-a)M \end{pmatrix}$

this leads to the estimation:

$$\sum_{i=1}^m \Psi_i \leq \sum_{i=1}^m H_0^{i-1} \Psi_0 \quad \dots\dots (23)$$

since the matrix  $H_0$  has eigenvalues:

$$h_{\max}(H_0) = \frac{1}{2}(T-a) \left[ [(T-a)q_1 + q_2] + \sqrt{[(T-a)q_1 + q_2]^2 + 4q_1} \right]$$

then the series (9) is uniformly convergent in (10), i.e.

$$\lim_{m \rightarrow \infty} \sum_{i=1}^m H_0^{i-1} \Psi_0 = \sum_{i=1}^{\infty} H_0^{i-1} \Psi_0 = (I - H_0)^{-1} \Psi_0 \quad \dots\dots (24)$$

where  $I$  is identity matrix.

The limiting relation (24) signifies a uniform convergent of the sequence  $x_m(t, x_0, \dot{x}_0, y_0)$ ,  $\dot{x}_m(t, x_0, \dot{x}_0, y_0)$

$$\left. \begin{aligned} \lim_{m \rightarrow \infty} x_m(t, x_0, \dot{x}_0, y_0) &= x_{\infty}(t, x_0, \dot{x}_0, y_0) \\ \lim_{m \rightarrow \infty} \dot{x}_m(t, x_0, \dot{x}_0, y_0) &= \dot{x}_{\infty}(t, x_0, \dot{x}_0, y_0) \end{aligned} \right\} \quad \dots\dots (25)$$

By inequality (25), the estimation:

$$\left( \begin{aligned} \|x_{\infty}(t, x_0, \dot{x}_0, y_0) - x_m(t, x_0, \dot{x}_0, y_0)\| \\ \|\dot{x}_{\infty}(t, x_0, \dot{x}_0, y_0) - \dot{x}_m(t, x_0, \dot{x}_0, y_0)\| \end{aligned} \right) \leq H_0^m (I - H_0)^{-1} \Psi_0 \quad \dots\dots (26)$$

is true for  $m=1,2,3,\dots$

Thus  $x_{\infty}(t, x_0, \dot{x}_0, y_0)$  is a solution of integro-differential equations (1), (2).

### Uniqueness solution

The study of the uniqueness solution of the problem (1), (2) will be introduced by the following:

#### **Theorem 2:**

Let all assumptions and conditions of theorem 1 be given then the problem (1), (2) has a unique solution  $x = x_{\infty}(t, x_0, \dot{x}_0, y_0)$  on the domain (10).



**Proof:**

We have to show to that  $x(t, x_0, \dot{x}_0, y_0)$  is a unique solution of problem (1), (2). On the contrary, we suppose that there is at least two different solutions  $x(t, x_0, \dot{x}_0, y_0)$  and  $\hat{x}(t, x_0, \dot{x}_0, y_0)$  of the problem (1), (2).

From (11) the following inequalities are holds:

$$\|x(t, x_0, \dot{x}_0, y_0) - \hat{x}(t, x_0, \dot{x}_0, y_0)\| \leq (T-a)^2 q_1 \|x(t) - \hat{x}(t)\| + [1 + (T-a)q_2](T-a) \|\dot{x}(t) - \hat{\dot{x}}(t)\|$$

... .. (27)

on differentiating (27) we should also obtain:

$$\|\dot{x}(t, x_0, \dot{x}_0, y_0) - \hat{\dot{x}}(t, x_0, \dot{x}_0, y_0)\| \leq (T-a)q_1 \|x(t) - \hat{x}(t)\| + (T-a)q_2 \|\dot{x}(t) - \hat{\dot{x}}(t)\|$$

... .. (28)

Inequalities (27) and (28) would lead to the estimation:

$$\left( \begin{array}{l} \|x(t, x_0, \dot{x}_0, y_0) - \hat{x}(t, x_0, \dot{x}_0, y_0)\| \\ \|\dot{x}(t, x_0, \dot{x}_0, y_0) - \hat{\dot{x}}(t, x_0, \dot{x}_0, y_0)\| \end{array} \right) \leq H_0 \left( \begin{array}{l} \|x(t, x_0, \dot{x}_0, y_0) - \hat{x}(t, x_0, \dot{x}_0, y_0)\| \\ \|\dot{x}(t, x_0, \dot{x}_0, y_0) - \hat{\dot{x}}(t, x_0, \dot{x}_0, y_0)\| \end{array} \right)$$

By iterating we should find that:

$$\left( \begin{array}{l} \|x(t, x_0, \dot{x}_0, y_0) - \hat{x}(t, x_0, \dot{x}_0, y_0)\| \\ \|\dot{x}(t, x_0, \dot{x}_0, y_0) - \hat{\dot{x}}(t, x_0, \dot{x}_0, y_0)\| \end{array} \right) \leq H_0^m \left( \begin{array}{l} \|x(t, x_0, \dot{x}_0, y_0) - \hat{x}(t, x_0, \dot{x}_0, y_0)\| \\ \|\dot{x}(t, x_0, \dot{x}_0, y_0) - \hat{\dot{x}}(t, x_0, \dot{x}_0, y_0)\| \end{array} \right)$$

But  $H_0^m \rightarrow 0$  as  $m \rightarrow \infty$ , hence proceeding in the last inequality to the limit we should obtain the equalities  $x(t, x_0, \dot{x}_0, y_0) = \hat{x}(t, x_0, \dot{x}_0, y_0)$  and  $\dot{x}(t, x_0, \dot{x}_0, y_0) = \hat{\dot{x}}(t, x_0, \dot{x}_0, y_0)$  which proves the solution is a unique and this completes the proof of the theorem.

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