## Research Article

# $\Psi$-Stability of Nonlinear Volterra Integro-Differential Systems with Time Delay 

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We give some sufficient conditions for $\Psi$-uniform stability of the trivial solutions of a nonlinear differential system and of nonlinear Volterra integro-differential systems with time delay.

## 1. Introduction

Akinyele [1] introduced the notion of $\Psi$-stability of the degree $k$ with respect to a function $\Psi \in C\left(R_{+}-R_{+}\right)$, increasing and differentiable on $R$ and such that $\Psi(t) \geq 1$ for $t \geq 0$ and $\lim _{t \rightarrow \infty} \Psi(t)=b, b \in[1, \infty)$. Constantin [2] introduced the notions of degree of stability and degree of boundedness of solutions of an ordinary differential equation, with respect to a continuous positive and nondecreasing function $\Psi: R_{+} \rightarrow$ $R_{+}$; some criteria for these notions are proved there too.

Morchało [3] introduced the notions of $\Psi$-stability, $\Psi$ uniform stability, and $\Psi$-asymptotic stability of trivial solution of the nonlinear system $x^{\prime}=f(t, x)$. Several new and sufficient conditions for the mentioned types of stability are proved for the linear system $x^{\prime}=A(t) x$; in this paper $\Psi$ is a scalar continuous function. In $[4,5]$, Diamandescu gives some sufficient conditions for $\Psi$-asymptotic stability and $\Psi$-(uniform) stability of the nonlinear Volterra integrodifferential system $x^{\prime}=A(t) x+\int_{0}^{t} F(t, s, x(s)) d s$; in these papers $\Psi$ is a matrix function. Furthermore, in [6], sufficient conditions are given for the uniform Lipschitz stability of the system $x^{\prime}=f(t, x)+g(t, x)$.

In paper [7], for the nonlinear system

$$
\begin{equation*}
y^{\prime}=f(t, y)+g(t, y) \tag{1}
\end{equation*}
$$

and the nonlinear Volterra integro-differential system

$$
\begin{equation*}
z^{\prime}=f(t, z)+\int_{0}^{t} F(t, s, z(s)) d s \tag{2}
\end{equation*}
$$

by using the knowledge of fundamental matrix and nonlinear variation of constants, we give some sufficient conditions for $\Psi$-(uniform) stability of trivial solution for the system. The purpose of this paper is to provide sufficient conditions for $\Psi$ uniform stability of trivial solutions for the nonlinear delayed system

$$
\begin{equation*}
x^{\prime}(t)=f(t, x(t))+g(t, x(t-\tau(t))) \tag{3}
\end{equation*}
$$

and the nonlinear delayed Volterra integro-differential systems

$$
\begin{align*}
x^{\prime}(t)= & f(t, x(t))+g(t, x(t-\tau(t))) \\
& +p(t, x(t)) \int_{0}^{t} q(s, x(s-\tau(s))) d s  \tag{4}\\
x^{\prime}(t)= & f(t, x(t))+g(t, x(t-\tau(t))) \\
& +p(t, x(t-\tau(t))) \int_{0}^{t} q(s, x(s)) d s \tag{5}
\end{align*}
$$

where $f, g, p, q \in C\left(\mathbb{R}_{+} \times \mathbb{R}^{n}, \mathbb{R}^{n}\right), f(t, 0)=g(t, 0)=$ $p(t, 0)=q(t, 0)=0$ for $t \in \mathbb{R}_{+}$, and $\tau \in C^{1}\left(\mathbb{R}_{+}, \mathbb{R}_{+}\right)$with
$\tau(t) \leq t$ on $\mathbb{R}_{+}$. The systems studied in [7] do not include time delay, whereas all the systems studied in this paper have time delay.

In this paper, we investigate conditions on the functions $f, g, p, q$ under which the trivial solutions of systems (3), (4), and (5) are $\Psi$-stability on $\mathbb{R}_{+}$; the main tool used is the integral inequalities and the integral technique. Here $\Psi$ is a matrix function whose introduction allows us to obtain a mixed behavior for the components of solutions.

Let $\mathbb{R}^{n}$ denote the Euclidean $n$-space. For $x=\left(x_{1}, x_{2}\right.$, $\left.x_{3}, \ldots, x_{n}\right)^{T} \in \mathbb{R}^{n}$, let $\|x\|=\max \left\{\left|x_{1}\right|,\left|x_{2}\right|, \ldots,\left|x_{n}\right|\right\}$ be the norm of $x$. For an $n \times n$ matrix $A=\left(a_{i j}\right)$, we define the norm $|A|=\sup _{\|x\| \leq 1}\|A x\|$. It is well known that

$$
\begin{equation*}
|A|=\max _{1 \leq i \leq n} \sum_{j=1}^{n}\left|a_{i j}\right| \tag{6}
\end{equation*}
$$

Let $\Psi_{i}: \mathbb{R}_{+} \rightarrow(0, \infty), \quad i=1,2, \ldots, n$, be continuous functions and $\Psi=\operatorname{diag}\left[\Psi_{1}, \Psi_{2}, \ldots, \Psi_{n}\right]$.

Now we give the definitions of $\Psi$-(uniform) stability that we will need in the sequel.

Definition 1 (see $[4,8]$ ). The trivial solution of (3) ((4) or (5)) is said to be $\Psi$-stable on $\mathbb{R}_{+}$if for every $\varepsilon>0$ and any $t_{0} \in \mathbb{R}_{+}$, there exists $\delta=\delta\left(\varepsilon, t_{0}\right)>0$ such that any solution $x(t)$ of (3) ((4) or (5)), which satisfies the inequality $\left\|\Psi\left(t_{0}\right) x\left(t_{0}\right)\right\|<\delta$, exists and satisfies the inequality $\|\Psi(t) x(t)\|<\varepsilon$ for all $t \geq t_{0}$.

Definition 2 (see [4, 8]). The trivial solution of (3) ((4) or (5)) is said to be $\Psi$-uniformly stable on $\mathbb{R}_{+}$if it is $\Psi$-stable on $\mathbb{R}_{+}$ and the previous $\delta$ is independent of $t_{0}$.

## 2. $\Psi$-Stability of the Systems

To prove our theorems, we need the following lemmas.
Lemma 3. Let $h, k, p, q \in C\left(\mathbb{R}_{+} \times \mathbb{R}_{+}, \mathbb{R}_{+}\right)$with $(t, s) \mapsto$ $\partial_{t} h(t, s), \partial_{t} k(t, s), \partial_{t} p(t, s), \partial_{t} q(t, s) \in C\left(\mathbb{R}_{+} \times \mathbb{R}_{+}, \mathbb{R}_{+}\right)$. Assume, in addition, that $b \in C\left(\mathbb{R}_{+}, \mathbb{R}_{+}\right)$and $\alpha \in C^{1}\left(\mathbb{R}_{+}, \mathbb{R}_{+}\right)$ are nondecreasing functions and $\alpha(t) \leq t$ for $t \geq 0$. If $u \in$ $C\left(\mathbb{R}_{+}, \mathbb{R}_{+}\right)$satisfies

$$
\begin{align*}
u(t) \leq & b(t)+\int_{0}^{t} h(t, s) u(s) d s+\int_{0}^{\alpha(t)} k(t, s) u(s) d s \\
& +\int_{0}^{t} p(t, s) u(s)\left(\int_{0}^{\alpha(s)} q(s, v) u(v) d v\right) d s \tag{7}
\end{align*}
$$

for $t \geq 0$, and $b(t) \int_{0}^{t} R(s) Q(s) d s<1$, then

$$
\begin{equation*}
u(t) \leq \frac{b(t) Q(t)}{1-b(t) \int_{0}^{t} R(s) Q(s) d s}, \quad t \geq 0 \tag{8}
\end{equation*}
$$

where $Q(t)=\exp \left(\int_{0}^{t} h(t, s) d s+\int_{0}^{\alpha(t)} k(t, s) d s\right), R(t)=(d / d t)$ $\int_{0}^{t} p(t, s)\left(\int_{0}^{\alpha(s)} q(s, v) d v\right) d s$.

Proof. Let $T \geq 0$ be fixed and denote

$$
\begin{align*}
x(t)= & \int_{0}^{t} h(t, s) u(s) d s+\int_{0}^{\alpha(t)} k(t, s) u(s) d s \\
& +\int_{0}^{t} p(t, s) u(s)\left(\int_{0}^{\alpha(s)} q(s, v) u(v) d v\right) d s, \quad t \geq 0 \tag{9}
\end{align*}
$$

then $u(t) \leq b(t)+x(t)$, and $x$ is nondecreasing on $\mathbb{R}_{+}$. For $t \in[0, T]$, by calculations we get the following:

$$
\begin{align*}
x^{\prime}(t)= & {\left[h(t, t) u(t)+\int_{0}^{t} \partial_{t} h(t, s) u(s) d s\right] } \\
& +\left[k(t, \alpha(t)) u(\alpha(t)) \alpha^{\prime}(t)+\int_{0}^{\alpha(t)} \partial_{t} k(t, s) u(s) d s\right] \\
& +\left[p(t, t) u(t) \int_{0}^{\alpha(t)} q(t, v) u(v) d v\right. \\
& \left.+\int_{0}^{t} \partial_{t} p(t, s) u(s)\left(\int_{0}^{\alpha(s)} q(s, v) u(v) d v\right) d s\right] \\
\leq & {[b(T)+x(t)]\left[\frac{d}{d t}\left(\int_{0}^{t} h(t, s) d s+\int_{0}^{\alpha(t)} k(t, s) d s\right)\right] } \\
& +[b(T)+x(t)]^{2} \frac{d}{d t} \int_{0}^{t} p(t, s)\left(\int_{0}^{\alpha(s)} q(s, v) d v\right) d s . \tag{10}
\end{align*}
$$

Suppose that $b(0)>0$ (if $b(0)=0$, carry out the following arguments with $b(t)+\varepsilon$ instead of $b(t)$, where $\varepsilon>0$ is an arbitrary small constant, and subsequently pass to the limit as $\varepsilon \rightarrow 0$ to complete the proof), then we get

$$
\begin{align*}
& \frac{x^{\prime}(t)}{[b(T)+x(t)]^{2}} \\
& \quad-\frac{1}{b(T)+x(t)} \frac{d}{d t}\left(\int_{0}^{t} h(t, s) d s+\int_{0}^{\alpha(t)} k(t, s) d s\right) \\
& \quad \leq \frac{d}{d t} \int_{0}^{t} p(t, s)\left(\int_{0}^{\alpha(s)} q(s, v) d v\right) d s \tag{11}
\end{align*}
$$

Let

$$
\begin{align*}
z(t) & =\frac{1}{b(T)+x(t)} \\
q(t) & =\int_{0}^{t} h(t, s) d s+\int_{0}^{\alpha(t)} k(t, s) d s \\
Q(t) & =\exp (q(t))  \tag{12}\\
& =\exp \left(\int_{0}^{t} h(t, s) d s+\int_{0}^{\alpha(t)} k(t, s) d s\right) \\
R(t) & =\frac{d}{d t} \int_{0}^{t} p(t, s)\left(\int_{0}^{\alpha(s)} q(s, v) d v\right) d s
\end{align*}
$$

then, we have

$$
\begin{equation*}
z^{\prime}(t)+z(t)\left(\frac{d}{d t} q(t)\right) \geq-R(t) \tag{13}
\end{equation*}
$$

Multiplying the above inequality by $e^{q(t)}=Q(t)$, we get

$$
\begin{equation*}
\frac{d}{d t}(z(t) Q(t)) \geq-Q(t) R(t) \tag{14}
\end{equation*}
$$

Consider now the integral on the interval $[0, t]$ to obtain

$$
\begin{equation*}
z(t) Q(t) \geq z(0)-\int_{0}^{t} Q(s) R(s) d s, \quad 0 \leq t \leq T \tag{15}
\end{equation*}
$$

so

$$
\begin{align*}
z(t) & =\frac{1}{b(T)+x(t)} \\
& \geq\left[\frac{1}{b(T)}-\int_{0}^{t} Q(s) R(s) d s\right] \frac{1}{Q(t)}  \tag{16}\\
& =\frac{1-b(T) \int_{0}^{t} Q(s) R(s) d s}{b(T) Q(t)}
\end{align*}
$$

for $0 \leq t \leq T$. Let $t=T$, since $b(T) \int_{0}^{T} Q(s) R(s) d s<1$, then we have

$$
\begin{equation*}
b(T)+x(T) \leq \frac{b(T) Q(T)}{1-b(T) \int_{0}^{T} Q(s) R(s) d s} \tag{17}
\end{equation*}
$$

Since $T \geq 0$ was arbitrarily chosen, considering $u(t) \leq b(t)+$ $x(t)$, we get (8).

Lemma 4. Let $h, k, p, q, b, \alpha$ be as in Lemma 3. If $u \in$ $C\left(\mathbb{R}_{+}, \mathbb{R}_{+}\right)$satisfies

$$
\begin{align*}
u(t) \leq & b(t)+\int_{0}^{t} h(t, s) u(s) d s+\int_{0}^{\alpha(t)} k(t, s) u(s) d s \\
& +\int_{0}^{\alpha(t)} p(t, s) u(s)\left(\int_{0}^{s} q(s, v) u(v) d v\right) d s \tag{18}
\end{align*}
$$

for $t \geq 0$, and $b(t) \int_{0}^{t} R(s) Q(s) d s<1$, then

$$
\begin{equation*}
u(t) \leq \frac{b(t) Q(t)}{1-b(t) \int_{0}^{t} R(s) Q(s) d s}, \quad t \geq 0 \tag{19}
\end{equation*}
$$

where $Q(t)=\exp \left(\int_{0}^{t} h(t, s) d s+\int_{0}^{\alpha(t)} k(t, s) d s\right), R(t)=$ $(d / d t) \int_{0}^{\alpha(t)} p(t, s)\left(\int_{0}^{s} q(s, v) d v\right) d s$.

The proof is similar to the proof of Lemma 3, we omit the details.

Theorem 5. If there exist functions $a(t, s), b(t, s) \in C\left(\mathbb{R}_{+} \times\right.$ $\left.\mathbb{R}_{+}, \mathbb{R}_{+}\right)$with $(t, s) \mapsto \partial_{t} a(t, s), \partial_{t} b(t, s) \in C\left(\mathbb{R}_{+} \times \mathbb{R}_{+}, \mathbb{R}_{+}\right)$ such that

$$
\begin{align*}
& \|\Psi(t) f(s, x)\| \leq a(t, s)\|\Psi(s) x\|, \\
& \|\Psi(t) g(s, x)\| \leq b(t, s)\|\Psi(s) x\|, \tag{20}
\end{align*}
$$

for $0 \leq s \leq t$ and for all $x \in \mathbb{R}^{n}$. Moreover,

$$
\begin{align*}
& \limsup _{t \rightarrow \infty} \int_{0}^{t}(a(t, s)+b(t, s)) d s=L_{1}  \tag{21}\\
& \left|\Psi(t) \Psi^{-1}(s)\right| \leq L_{2} \quad \text { for } 0 \leq s \leq t
\end{align*}
$$

and $|\Psi(t) x(\alpha(t))| \leq|\Psi(\alpha(t)) x(\alpha(t))|$, where $L_{1}, L_{2}$ are nonnegative constants. If $\alpha(t)=t-\tau(t)$ is an increasing diffeomorphism of $\mathbb{R}_{+}$. Then, the trivial solution of system (3) is $\Psi$-uniformly stable on $\mathbb{R}_{+}$.

Proof. Suppose that $x\left(t, t_{0}, x_{0}\right):=x(t)$ is the unique solution of system (3) which satisfies $x\left(t_{0}\right)=x_{0}$, since

$$
\begin{align*}
x(t) & =x_{0}+\int_{t_{0}}^{t} f(s, x(s)) d s+\int_{t_{0}}^{t} g(s, x(\alpha(s))) d s \\
& =x_{0}+\int_{t_{0}}^{t} f(s, x(s)) d s+\int_{\alpha\left(t_{0}\right)}^{\alpha(t)} \frac{g\left(\alpha^{-1}(r), x(r)\right)}{\alpha^{\prime}\left(\alpha^{-1}(r)\right)} d r, \tag{22}
\end{align*}
$$

after performing the change of variables $r=\alpha(s)$ in the second integral, and $\alpha^{-1}$ is the inverse of the diffeomorphism $\alpha$ then, it follows that

$$
\begin{align*}
\|\Psi(t) x(t)\| \leq & \left\|\Psi(t) \Psi^{-1}\left(t_{0}\right) \Psi\left(t_{0}\right) x_{0}\right\| \\
& +\int_{t_{0}}^{t}\|\Psi(t) f(s, x(s))\| d s \\
& +\int_{\alpha\left(t_{0}\right)}^{\alpha(t)}\left\|\Psi(t) \frac{g\left(\alpha^{-1}(r), x(r)\right)}{\alpha^{\prime}\left(\alpha^{-1}(r)\right)}\right\| d s \\
\leq & L_{2}\left\|\Psi\left(t_{0}\right) x_{0}\right\|+\int_{t_{0}}^{t} a(t, s)\|\Psi(s) x(s)\| d s \\
& +\int_{\alpha\left(t_{0}\right)}^{\alpha(t)} \frac{b\left(t, \alpha^{-1}(r)\right)}{\alpha^{\prime}\left(\alpha^{-1}(r)\right)}\|\Psi(r) x(r)\| d r, \tag{23}
\end{align*}
$$

this implies by Lemma 3 that

$$
\begin{align*}
\|\Psi(t) x(t)\| \leq & L_{2}\left\|\Psi\left(t_{0}\right) x_{0}\right\| \exp \\
& \times\left(\int_{t_{0}}^{t} a(t, s) d s+\int_{\alpha\left(t_{0}\right)}^{\alpha(t)} \frac{b\left(t, \alpha^{-1}(r)\right)}{\alpha^{\prime}\left(\alpha^{-1}(r)\right)} d r\right) \\
= & L_{2}\left\|\Psi\left(t_{0}\right) x_{0}\right\| \exp \left(\int_{t_{0}}^{t}(a(t, s)+b(t, s)) d s\right) \\
\leq & L_{2} e^{L_{1}}\left\|\Psi\left(t_{0}\right) x_{0}\right\|, \tag{24}
\end{align*}
$$

so for every $\varepsilon>0$, choose $\delta=\varepsilon /\left(L_{2} e^{L_{1}}\right)$, then

$$
\begin{equation*}
\|\Psi(t) x(t)\| \leq L_{2} e^{L_{1}}\left\|\Psi\left(t_{0}\right) x_{0}\right\|<\varepsilon \tag{25}
\end{equation*}
$$

for $\left\|\Psi\left(t_{0}\right) x_{0}\right\|<\delta$ and for all $0 \leq t_{0} \leq t<\infty$. Hence, the conclusion of the theorem follows.

Theorem 6. Let all the conditions in Theorem 5 hold. Suppose further that there exist functions $m(t, s), n(t, s) \in C\left(\mathbb{R}_{+} \times\right.$ $\left.\mathbb{R}_{+}, \mathbb{R}_{+}\right)$with $(t, s) \mapsto \partial_{t} m(t, s), \partial_{t} n(t, s) \in C\left(\mathbb{R}_{+} \times \mathbb{R}_{+}, \mathbb{R}_{+}\right)$ such that

$$
\begin{gather*}
\left\|\Psi(t) p(s, x) \Psi^{-1}(s)\right\| \leq m(t, s)\|\Psi(s) x\|,  \tag{26}\\
\|\Psi(t) q(s, x)\| \leq n(t, s)\|\Psi(s) x\|,
\end{gather*}
$$

for $0 \leq s \leq t$ and for all $x \in \mathbb{R}^{n}$, moreover,

$$
\begin{equation*}
\limsup _{t \rightarrow \infty} \int_{0}^{t} m(t, s)\left(\int_{0}^{s} n(s, u) d u\right) d s=L_{3} \tag{27}
\end{equation*}
$$

where $L_{3}$ is a nonnegative constant. Then, the trivial solutions of systems (4) and (5) are $\Psi$-uniformly stable on $\mathbb{R}_{+}$.

Proof. For that system (4), suppose $x\left(t, t_{0}, x_{0}\right):=x(t)$ is the unique solution of system (4) which satisfies $x\left(t_{0}\right)=x_{0}$, since

$$
\begin{align*}
x(t)= & x_{0}+\int_{t_{0}}^{t} f(s, x(s)) d s+\int_{t_{0}}^{t} g(s, x(\alpha(s))) d s \\
& +\int_{t_{0}}^{t} p(s, x(s)) \int_{0}^{s} q(u, x(\alpha(u))) d u d s, \quad 0 \leq t_{0} \leq t \tag{28}
\end{align*}
$$

it follows that

$$
\begin{align*}
\|\Psi(t) x(t)\| \leq & \left\|\Psi(t) \Psi^{-1}\left(t_{0}\right) \Psi\left(t_{0}\right) x_{0}\right\| \\
& +\int_{t_{0}}^{t}\|\Psi(t) f(s, x(s))\| d s \\
& +\int_{\alpha\left(t_{0}\right)}^{\alpha(t)} \frac{\left\|\Psi(t) g\left(\alpha^{-1}(r), x(r)\right)\right\|}{\alpha^{\prime}\left(\alpha^{-1}(r)\right)} d r \\
& +\int_{t_{0}}^{t}\left\|\Psi(t) p(s, x(s)) \Psi^{-1}(s)\right\| \\
& \times\left(\int_{0}^{\alpha(s)} \frac{\left\|\Psi(s) q\left(\alpha^{-1}(r), x(r)\right)\right\|}{\alpha^{\prime}\left(\alpha^{-1}(r)\right)} d r\right) d s \\
\leq & L_{2}\left\|\Psi\left(t_{0}\right) x_{0}\right\|+\int_{t_{0}}^{t} a(t, s)\|\Psi(s) x(s)\| d s \\
& +\int_{\alpha\left(t_{0}\right)}^{\alpha(t)} \frac{b\left(t, \alpha^{-1}(r)\right)}{\alpha^{\prime}\left(\alpha^{-1}(r)\right)}\|\Psi(r) x(r)\| d r \\
& +\int_{t_{0}}^{t} m(t, s)\|\Psi(s) x(s)\| \\
& \times\left(\int_{0}^{\alpha(s)} \frac{n\left(s, \alpha^{-1}(r)\right)\|\Psi(r) x(r)\|}{\alpha^{\prime}\left(\alpha^{-1}(r)\right)} d r\right) d s \tag{29}
\end{align*}
$$

after performing the change of variables $r=\alpha(s)$ (or $r=$ $\alpha(u))$ at some intermediate step, and $\alpha^{-1}$ is the inverse of the diffeomorphism $\alpha$. Denote

$$
\begin{align*}
Q(t) & =\exp \left(\int_{t_{0}}^{t} a(t, s) d s+\int_{\alpha\left(t_{0}\right)}^{\alpha(t)} \frac{b\left(t, \alpha^{-1}(r)\right)}{\alpha^{\prime}\left(\alpha^{-1}(r)\right)} d r\right) \\
& =\exp \left(\int_{t_{0}}^{t}(a(t, s)+b(t, s)) d s\right) \\
R(t) & =\frac{d}{d t}\left[\int_{t_{0}}^{t} m(t, s)\left(\int_{0}^{\alpha(s)} \frac{n\left(s, \alpha^{-1}(r)\right)}{\alpha^{\prime}\left(\alpha^{-1}(r)\right)} d r\right) d s\right]  \tag{30}\\
& =\frac{d}{d t}\left[\int_{t_{0}}^{t} m(t, s)\left(\int_{0}^{s} n(s, u) d u\right) d s\right] .
\end{align*}
$$

This implies by Lemma 3 that

$$
\begin{align*}
& \|\Psi(t) x(t)\| \\
& \leq L_{2}\left\|\Psi\left(t_{0}\right) x_{0}\right\| \frac{Q(t)}{1-L_{2}\left\|\Psi\left(t_{0}\right) x_{0}\right\| \int_{0}^{t} Q(v) R(v) d v} \\
& \leq\left\|\Psi\left(t_{0}\right) x_{0}\right\| \frac{L_{2} e^{L_{1}}}{1-L_{2}\left\|\Psi\left(t_{0}\right) x_{0}\right\| e^{L_{1}} \int_{0}^{t} R(v) d v} \\
& =\left\|\Psi\left(t_{0}\right) x_{0}\right\| \\
& \quad \times \frac{L_{2} e^{L_{1}}}{1-L_{2}\left\|\Psi\left(t_{0}\right) x_{0}\right\| e^{L_{1}} \int_{t_{0}}^{t} m(t, s)\left(\int_{0}^{s} n(s, u) d u\right) d s} \\
& \leq\left\|\Psi\left(t_{0}\right) x_{0}\right\| \frac{L_{2} e^{L_{1}}}{1-L_{2} L_{3}\left\|\Psi\left(t_{0}\right) x_{0}\right\| e^{L_{1}}} \tag{31}
\end{align*}
$$

for $L_{2} L_{3}\left\|\Psi\left(t_{0}\right) x_{0}\right\| e^{L_{1}}<1$ and $0 \leq t_{0} \leq t$. So, for every $\varepsilon>0$ and $t_{0} \geq 0$, let $0<q<1 / L_{2} L_{3} e^{L_{1}}$ be a constant and choose $\delta=\min \left\{q,\left(\left(1-q L_{2} L_{3} e^{L_{1}}\right) \varepsilon\right) / L_{2} e^{L_{1}}\right\}$, then

$$
\begin{equation*}
\|\Psi(t) x(t)\|<\frac{\left(1-q L_{2} L_{3} e^{L_{1}}\right) \varepsilon}{L_{2} e^{L_{1}}} \times \frac{L_{2} e^{L_{1}}}{1-q L_{2} L_{3} e^{L_{1}}}=\varepsilon \tag{32}
\end{equation*}
$$

for $\left\|\Psi\left(t_{0}\right) x_{0}\right\|<\delta$ and for all $0 \leq t_{0} \leq t<\infty$. This proves that the trivial solution of system (4) is $\Psi$-uniformly stable on $\mathbb{R}_{+}$.

Using Lemma 4, the proof of system (5) is similar to that of system (4) and the details are left to the readers.

Remark 7. For $\Psi_{i}=1, i=1,2, \ldots, n$, we obtain the theorems of classical stability and uniform stability.

## 3. Examples

Example 8. Consider the nonlinear differential system

$$
\begin{align*}
& x_{1}^{\prime}(t)=x_{1}(t)+x_{1}\left(\frac{t}{2}\right) \sin t  \tag{33}\\
& x_{2}^{\prime}(t)=-x_{2}(t)+x_{2}\left(\frac{t}{2}\right) \cos t .
\end{align*}
$$

In (33), $f(t, x(t))=\left(x_{1}(t),-x_{2}(t)\right)^{T}, g(t, x(t / 2))=\left(x_{1}(t / 2)\right.$ $\left.\sin t, x_{2}(t / 2) \cos t\right)^{T}$. Let $\Psi(t)=\left(\begin{array}{cc}e^{-t} & 0 \\ 0 & e^{-t}\end{array}\right)$, then $a(t, s)=$ $b(t, s)=e^{-(t-s)}$ for $0 \leq s \leq t \leq \infty$, it is easy to verify that $L_{1}=2, L_{2}=1$, and all the assumptions in Theorem 5 satisfied, so the trivial solution of system (33) is $\psi$-uniformly stable on $\mathbb{R}_{+}$.

Example 9. Consider the nonlinear Volterra integro-differential system as follows:

$$
\begin{align*}
& x_{1}^{\prime}(t)=x_{1}(t)+x_{1}(t) e^{-t} \int_{0}^{t} x_{1}\left(\frac{s}{2}\right) \cos s d s \\
& x_{2}^{\prime}(t)=-x_{2}(t)+x_{2}(t) e^{-t} \int_{0}^{t} x_{2}\left(\frac{s}{2}\right) \sin s d s \tag{34}
\end{align*}
$$

In (34), $f(t, x(t))=\left(x_{1}(t),-x_{2}(t)\right)^{T}, g \equiv 0, p(t, x(t))=$ $\left(x_{1}(t) e^{-t}, x_{2}(t) e^{-t}\right)^{T}, q(s, x(s / 2))=\left(x_{1}(s / 2) \cos s, x_{2}(s / 2)\right.$ $\sin s)^{T}$. Choose the same matrix function $\Psi(t)$, then $a(t, s)=$ $n(t, s)=e^{-(t-s)}, b(t, s) \equiv 0, m(t, s)=e^{-2(t-s)}$ for $0 \leq s \leq t \leq$ $\infty$, it is easy to verify that $L_{1}=L_{2}=1, L_{3}=1 / 2$, and all the assumptions in Theorem 6 are satisfied, so the trivial solution of system (34) is $\psi$-uniformly stable on $\mathbb{R}_{+}$.

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