

Dynamics of Continuous, Discrete and Impulsive Systems Series B: Applications & Algorithms 20 (2013) 591-623 Copyright ©2013 Watam Press

EXISTENCE RESULTS FOR A CLASS OF HYBRID SYSTEMS WITH INFINITE DELAY

Xinzhi Liu and Peter Stechlinski

Department of Applied Mathematics University of Waterloo, Waterloo, Ontario N2L 3G1, Canada

Abstract. In this paper, the existence, uniqueness, and continuation of solutions to switched systems with infinite delay and impulses is investigated. Both time-dependent and state-dependent switching are considered. The main results on existence and uniqueness are proved by adjusting classical techniques to account for impulses, infinite delay, and switches. Extended and global existence results are given for different types of switching rules. The results found are also applicable to impulsive switched systems with finite delay. An epidemic model is presented to illustrate the results.

Keywords. Existence; Uniqueness; Extended existence; Hybrid systems; Infinite delay.

Dynam. Cont. Dis. Ser. B, vol. 20, no. 6, pp. 591-623, 2013.

References

- Z. Agur, L. Cojocaru, G. Mazor, R. M. Anderson, and Y. L. Danon. Pulse Mass Measles Vaccination Across Age Cohorts. *Proceedings of the National Academy of Science*, 90(24):11698–11702, Dec. 1993.
- [2] R. M. Anderson and R. M. May. Directly transmitted infectious diseases: Control by vaccination. *Science*, 215(4536):1053–1060, 1982.
- [3] R. M. Anderson and R. M. May. *Infectious Diseases of Humans*. Oxford University Press, 1991.
- [4] F. V. Atkinson and J. R. Haddock. On determining phase spaces for functional differential equations. *Funkcialaj Ekvacioj*, 31:331 – 347, 1988.
- [5] N. Bacaër and R. Ouifki. Growth rate and basic reproduction number for population models with a simple periodic factor. *Mathematical Biosciences*, 210(2):647 – 658, 2007.
- [6] P. Balasubramaniam and R. Rakkiyappan. Global asymptotic stability of stochastic recurrent neural networks with multiple discrete delays and unbounded distributed delays. Applied Mathematics and Computation, 204:680 – 686, 2008.
- [7] G. Ballinger and X. Liu. Existence and uniqueness results for impulsive delay differential equations. Dynam. Contin. Discrete Impuls. Systems, 5(3):579–591, 1999.
- [8] G. Ballinger and X. Liu. Existence, uniqueness and boundedness results for impulsive delay differential equations. *Applicable Analysis*, 74(1-2):71–93, 2000.
- E. Beretta and Y. Takeuchi. Global stability of single-species diffusion volterra models with continuous time delays. *Bulletin of Mathematical Biology*, 49(4):431 – 448, 1987.
- [10] G. Davrazos and N. T. Koussoulas. A review of stability results for switched and hybrid systems. Proc. of 9th Mediterranean Conference on Control and Automation (2001).
- [11] R. A. Decarlo, M. S. Branicky, S. Pettersson, and B. Lennartson. Perspectives and results on the stability and stabilizability of hybrid systems. *Proceedings of the IEEE*, 88(7):1069-1082, 2000.
- [12] S. Dowell. Seasonal variation in host susceptibility and cycles of certain infectious diseases. *Emerging Infectious Diseases*, 7(3):369 – 374, 2001.
- [13] D. J. Earn, P. Rohani, B. M. Bolker, and B. T. Grenfell. A Simple Model for Complex Dynamical Transitions in Epidemics. *Science*, 287(5453):667–670, 2000.
- [14] R. J. Evans and A. V. Savkin. Hybrid Dynamical Systems. Birkhauser, 2002.
- [15] T. Faria, M. C. Gadotti, and J. J. Oliveira. Stability results for impulsive functional differential equations with infinite delay. Nonlinear Analysis: Theory, Methods & Applications, 75(18):6570 - 6587, 2012.
- [16] X. Fu and X. Li. Razumikhin-type theorems on exponential stability of impulsive infinite delay differential systems. *Journal of Computational and Applied Mathematics*, 224:1 – 10, 2009.
- [17] F. Gao, S. Zhong, and X. Gao. Delay-dependent stability of a type of linear switching systems with discrete and distributed time delays. *Applied Mathematics and Computation*, 196(1):24 – 39, 2008.
- [18] P. Glendinning and L. P. Perry. Melnikov analysis of chaos in a simple epidemiological model. *Journal of Mathematical Biology*, 35:359–373, 1997.
- [19] N. C. Grassly and C. Fraser. Seasonal infectious disease epidemiology. Proceedings of the Royal Society B: Biological Sciences, 273(1600):2541–2550, 2006.
- [20] Z.-H. Guan, D. Hill, and X. Shen. On hybrid impulsive and switching systems and application to nonlinear control. *IEEE Transactions on Automatic Control*, 50(7):1058 – 1062, 2005.

- [21] Z.-H. Guan, D. Hill, and J. Yao. A hybrid impulsive and switching control strategy for synchronization of nonlinear systems and application to chua's chaotic circuit. *International Journal of Bifurcation and Chaos*, 16(1):229 – 238, 2006.
- [22] J. K. Hale. Retarded equations with infinite delay. In: Functional and Approximation of Fixed Points, Proceedings, Bonn, in: Lecture Notes in Mathematics, vol. 1223, Springer, Berlin, 1987, 1223:158 – 193.
- [23] J. K. Hale and J. Kato. Phase space for retarded equations with infinite delay. Funkcialaj Ekvacioj, 21:11 – 41, 1978.
- [24] J. K. Hale and S. M. V. Lunel. Introduction to Functional Differential Equations. Springer-Verlag, New York, 1993.
- [25] H. W. Hethcote. A thousand and one epidemic models. In Frontiers in Theoretical Biology, S.A. Levin, ed., Springer-Verlag, Berlin, 1994, pages 504 – 515.
- [26] H. W. Hethcote. The mathematics of infectious diseases. SIAM Review, 42(4):599– 653, 2000.
- [27] L. V. Hien and V. N. Phat. Exponential stabilization for a class of hybrid systems with mixed delays in state and control. *Nonlinear Analysis: Hybrid Systems*, 3(3):259 – 265, 2009.
- [28] M. J. Keeling and P. Rohani. Modeling Infectious Diseases in Humans and Animals. Princeton University Press, 2008.
- [29] M. J. Keeling, P. Rohani, and B. T. Grenfell. Seasonally forced disease dynamics explored as switching between attractors. *Physica D: Nonlinear Phenomena*, 148(3-4):317 – 335, 2001.
- [30] S. Kim, S. Campbell, and X. Liu. Stability of a class of linear switching systems with time delay. *IEEE Transactions on Circuits and Systems I: Regular Papers*, 53(2):384 – 393, 2006.
- [31] A. Korobeinikov. Lyapunov functions and global properties for seir and seis epidemic models. *Mathematical Medicine and Biology*, 21:75 – 83, 2004.
- [32] V. Lakshmikantham, D. Bainov, and P. Simeonov. Theory of Impulsive Differential Equations. World Scientific Publishing co. Pte. Ltd., 1989.
- [33] H. Li and Z. Luo. Boundedness results for impulsive functional differential equations with infinite delays. J. Appl. Math. & Computing, 18(1-2):261–272, 2005.
- [34] M. Y. Li, J. R. Graef, L. Wang, and J. Karsai. Global dynamics of a seir model with varying total population size. *Mathematical Biosciences*, 160:191 – 213, 1999.
- [35] M. Y. Li and J. S. Muldowney. Global stability for the seir model in epidemiology. *Mathematical Biosciences*, 125:155–164, 1995.
- [36] P. Li, S.-M. Zhong, and J.-Z. Cui. Stability analysis of linear switching systems with time delays. *Chaos, Solitons & Fractals*, 40(1):474 – 480, 2009.
- [37] X. Li. Uniform asymptotic stability and global stability of impulsive infinite delay differential equations. Nonlinear Analysis, 70:1975 – 1983, 2009.
- [38] X. Li. New results on global exponential stabilization of impulsive functional differential equations with infinite delays or finite delays. *Nonlinear Analysis: Real World Applications*, 11:4194 – 4201, 2010.
- [39] X. Li, H. Akca, and X. Fu. Uniform stability of impulsive infinite delay differential equations with applications to systems with integral impulsive conditions. *Applied Mathematics and Computation*, 219:7329 – 7337, 2013.
- [40] Y. Li and J. Cui. The effect of constant and pulse vaccination on sis epidemic models incorporating media coverage. *Communications in Nonlinear Science and Numerical Simulation*, 14(5):2353 – 2365, 2009.

- [41] Z. Li, Y. Soh, and C. Wen. Switched and Impulsive Systems: Analysis, Design, and Applications. Springer-Verlag, Berlin Heielberg, 2005.
- [42] J. Liang and T. Xiao. Functional differential equations with infinite delay in banach spaces. Internat. J. Math. & Math. Sci., 14(3):497 – 508, 1991.
- [43] D. Liberzon. Switching in Systems and Control. Birkhauser, Boston, 2003.
- [44] D. Liberzon and A. S. Morse. Basic problems in stability and design of switched systems. *IEEE Control Systems Magazine*, 19(5):59 – 70, 1999.
- [45] J. Liu, X. Liu, and W.-C. Xie. On the (h0,h)-stabilization of switched nonlinear systems via state-dependent switching rule. Applied Mathematics and Computation, 217(5):2067 – 2083, 2010.
- [46] X. Liu and G. Ballinger. Existence and continuability of solutions for differential equations with delays and state-dependent impulses. Nonlinear Analysis: Theory, Methods & Applications, 51(4):633 - 647, 2002.
- [47] X. Liu and P. Stechlinski. Pulse and constant control schemes for epidemic models with seasonality. Nonlinear Analysis: Real World Applications, 12(2):931-946, 2011.
- [48] X. Liu and P. Stechlinski. Infectious disease models with time-varying parameters and general nonlinear incidence rate. *Applied Mathematical Modelling*, 36(5):1974 1994, 2012.
- [49] X. Liu and P. Stechlinski. Transmission dynamics of a switched multi-city model with transport-related infections. *Nonlinear Analysis: Real World Applications*, 14(1):264 279, 2013.
- [50] X. Liu and P. Stechlinski. Hybrid control of impulsive systems with distributed delays. Nonlinear Analysis: Hybrid Systems, 11:57 – 70, 2014.
- [51] X. Liu and Q. Wang. The method of lyapunov functionals and exponential stability of impulsive systems with time delay. Nonlinear Analysis: Theory, Methods & Applications, 66(7):1465 – 1484, 2007.
- [52] Z. Lu, X. Chi, and L. Chen. The effect of constant and pulse vaccination on sir epidemic model with horizontal and vertical transmission. *Mathematical and Computer Modelling*, 36:1039–1057, 2002.
- [53] Z. Luo and J. Shen. Impulsive stabilization of functional differential equations with infinite delays. Applied Mathematics Letters, 16:695 – 701, 2003.
- [54] Z. Luo and J. Shen. Global existence results for impulsive functional differential equations. Journal of Mathematical Analysis and Applications, 323(1):644 – 653, 2006.
- [55] Z. Luo and J. Shen. Stability of impulsive functional differential equations via the liapunov functional. Applied Mathematics Letters, 22:163 – 169, 2009.
- [56] M. Y. L. M. Fan and K. Wang. Global stability of an seis epidemic model with recruitment and a varying total population size. *Mathematical Biosciences*, 170:199– 208, 2001.
- [57] H. L. S. M. Y. Li and L. Wang. Global dynamics of an seir epidemic model with vertical transmission. SIAM Journal on Applied Mathematics, 62:58–69, 2001.
- [58] J. Ma and Z. Ma. Epidemic threshold conditions for seasonally forced seir models. Mathematical Biosciences and Engineering, 3(1):161 – 172, 2006.
- [59] C. C. McCluskey. Global stability for an seir epidemiological model with varying infectivity and infinite delay. *Mathematical Biosciences and Engineering*, 6(3):603 – 610, 2009.
- [60] J. D. Murray. Mathematical Biology. Springer-Verlag, 1989.
- [61] L. Nie, Z. Teng, and A. Torres. Dynamic analysis of an sir epidemic model with state dependent pulse vaccination. *Nonlinear Analysis: Real World Applications*, 13:1621 – 1629, 2012.

- [62] A. Ouahab. Existence and uniqueness results for impulsive functional differential equations with scalar multiple delay and infinite delay. Nonlinear Analysis: Theory, Methods & Applications, 67(4):1027 – 1041, 2007.
- [63] G. Pang and L. Chen. A delayed sirs epidemic model with pulse vaccination. Chaos, Solitons & Fractals, 34(5):1629 – 1635, 2007.
- [64] G. Röst and J. Wu. Seir epidemiological model with varying infectivity and infinite delay. Mathematical Biosciences and Engineering, 5(2):389 – 402, 2008.
- [65] M. G. Roberts and M. I. Tobias. Predicting and preventing measles epidemics in new zealand: application of a mathematical model. *Epidemiology and Infection*, 124(2):279–287, 2000.
- [66] K. Sawano. Some considerations on the fundamental theorems for functional differential equations with infinite delay. *Funkcialaj Ekvacioj*, 25:97 – 104, 1982.
- [67] D. Schenzle. An Age-Structured Model of Pre- and Post-Vaccination Measles Transmission. Math Med Biol, 1(2):169–191, 1984.
- [68] I. B. Schwartz. Multiple stable recurrent outbreaks and predictability in seasonally forced nonlinear epidemic models. *Journal of Mathematical Biology*, 21:247 – 361, 1985.
- [69] J. S. Shin. An existence theorem of functional differential equations with infinite delay in a banach space. *Funkcialaj Ekvacioj*, 30:19 – 29, 1987.
- [70] R. Shorten, F. Wirth, O. Mason, K. Wulff, and C. King. Stability criteria for switched and hybrid systems. SIAM Review, 49(4):545–592, 2007.
- [71] B. Shulgin, L. Stone, and Z. Agur. Pulse vaccination strategy in the sir epidemic model. Bulletin of Mathematical Biology, 60:1123–1148, 1998.
- [72] B. Shulgin, L. Stone, and Z. Agur. Theoretical examination of the pulse vaccination policy in the sir epidemic model. *Mathematical and Computer Modelling*, 31:207–215, 2000.
- [73] A. van der Schaft and H. Schumacher. An Introduction to Hybrid Dynamical Systems. Springer-Verlag, London, 2000.
- [74] M. Wicks, P. Peleties, and R. DeCarlo. Switched controller synthesis for the quadratic stabilization of a pair of unstable linear systems. *European Journal of Control*, 4(2):140–147, 1998.
- [75] H. Ye, A. Michel, and L. Hou. Stability theory for hybrid dynamical systems. *IEEE Transactions on Automatic Control*, 43(4):461-474, 1998.
- [76] W. Zhao and A. Yan. Stability analysis of neural networks with both variable and unbounded delays. *Chaos, Solitons and Fracticals*, 40:697 – 707, 2009.

Received September 2013; revised December 2013

email: journal@monotone.uwaterloo.ca http://monotone.uwaterloo.ca/~journal/