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INTEGRAL MANIFOLDS AND PERTURBATIONS OF THE NONLINEAR PART OF SYSTEMS OF AUTONOMOUS DIFFERENTIAL EQUATIONS WITH IMPULSES AT FIXED MOMENTS

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Communicated by E. Horozov

ABSTRACT. Sufficient conditions are obtained for the existence of local integral manifolds of autonomous systems of differential equations with impulses at fixed moments. In case of perturbations of the nonlinear part an estimate of the difference between the manifolds is obtained.

1. Introduction. The impulsive differential equations are adequate mathematical models of evolutionary processes which are subjected to short-time effects during their evolution. They are successfully used in science and technology [1], [4].

In spite of the great possibilities for applications, the theory of these equations is developed rather slowly. This is due to their specific properties such as “beating”, merging of the solutions, loss of the property of autonomy, etc. We shall note that the theory of the impulsive differential equations is considerably richer than the theory of the ordinary differential equations.

1991 Mathematics Subject Classification: 34A37
Key words: integral manifolds, impulsive differential equations

*This investigation was supported by the Bulgarian Ministry of Science and Education under Grant MM-7.
The intensive investigations in the field of the integral manifolds are brought forth by the necessity of studying these processes in their entirety. In many cases the standard conditions for existence of integral manifolds are satisfied only locally, i.e. only for on bounded domains.

In the present paper sufficient conditions are obtained for existence of local integral manifolds of autonomous systems of differential equations with impulses at fixed moments, and in case of perturbations of the nonlinear part an estimate of the difference between the respective manifolds is obtained.

2. Preliminary notes. Statement of the problem. Let us assume that the sequence of numbers \( \{ \tau_k \} \), \( \tau_k \in \mathbb{R} \), \( \tau_k < \tau_{k+1} \) \((k \in \mathbb{Z})\) has no finite accumulation point.

Consider the autonomous system of differential equations with impulses at fixed moments

\[
\begin{align*}
\frac{dz}{dt} &= Az + F(z), \quad t \neq \tau_k \\
\Delta z &= Bz + \Phi_k(z), \quad t = \tau_k, \quad k \in \mathbb{Z}
\end{align*}
\]

where \( z \in \mathbb{R}^{m+n}, \quad F : \mathbb{R}^{m+n} \to \mathbb{R}^{m+n}, \quad \Phi_k : \mathbb{R}^{m+n} \to \mathbb{R}^{m+n}, \) where \( \mathbb{R}^{m+n} \) is an \( m+n \) - dimensional Euclidean space with norm \( \| \cdot \| \), \( A \) and \( B \) are constant matrices, \( A = \text{diag} \{ A_1, A_2 \}, \quad B = \text{diag} \{ B_1, B_2 \}, \) where \( A_1, B_1 \) are \( m \times m \) - dimensional, and \( A_2, B_2 \) are \( n \times n \) - dimensional, \( \Delta z = z(\tau_k + 0) - z(\tau_k - 0) \).

**Definition 1.** The function \( z(t) : \mathbb{R} \to \mathbb{R}^{m+n} \) is said to be a solution of (1) if it satisfies the following conditions:

1) \( z(t) \) is a piecewise continuous function with points of discontinuity of the first kind \( \tau_k \) \((k \in \mathbb{Z})\) at which it is continuous on the left, i.e. \( z(\tau_k - 0) = z(\tau_k), \quad z(\tau_k + 0) = z(\tau_k) + \Phi_k(z(\tau_k)) + Bz(\tau_k) \);

2) \( z(t) \) is differentiable for \( t \neq \tau_k \) and

\[
\frac{dz}{dt} = Az(t) + F(z(t)).
\]

Denote by \( U_r \) the closed ball in \( \mathbb{R}^m \) with a center at the origin and radius \( r \), i.e.

\[
U_r = \{ x : x \in \mathbb{R}^m, \| x \| \leq r, \quad r > 0 \}.
\]
Denote by $V_\rho$ the closed ball in $\mathbb{R}^n$ with a center at the origin and radius $\rho$, i.e.,

$$V_\rho = \{ x : x \in \mathbb{R}^n, \| x \| \leq \rho, \rho > 0 \}.$$

Consider the Banach space $E$ of all functions $\hat{\varphi}$ mapping the set $\mathbb{R}^m$ into $\mathbb{R}^n$, which are continuous with respect to $x$ and are bounded, with norm

$$|\hat{\varphi}| = \sup\{ \| \varphi(x) \| : x \in \mathbb{R}^m \}.$$

By $L(\rho, \eta)$ we denote the subset of $E$ consisting of all functions for which

$$\| \hat{\varphi}(x) \| \leq \rho, \quad \| \hat{\varphi}(x) - \hat{\varphi}(\overline{x}) \| \leq \eta \| x - \overline{x} \|; \quad x, \overline{x} \in \mathbb{R}^m,$$

where $\eta = \text{const} > 0$, $\rho = \text{const} > 0$.

It is easily checked that $L(\rho, \eta)$ is closed in $E$.

We write down system (1) in the form

$$\begin{align*}
\frac{dx}{dt} &= A_1 x + f(x, y), \\
\frac{dy}{dt} &= A_2 y + g(x, y), \quad t \neq \tau_k \\
\Delta x &= B_1 x + I_k(x, y) \\
\Delta y &= B_2 y + J_k(x, y), \quad t \neq \tau_k, \quad k \in \mathbb{Z}
\end{align*}$$

where $z = (x, y)$, $x \in \mathbb{R}^m$, $y \in \mathbb{R}^n$. The functions $f$ and $I_k$ map $\mathbb{R}^{m+n}$ into $\mathbb{R}^m$ and $g$ and $J_k$ map $\mathbb{R}^{m+n}$ into $\mathbb{R}^n$.

**Definition 2.** An arbitrary manifold $J$ in the extended phase space of system (1) is said to be an integral manifold if for an arbitrary solution $z = (x(t), y(t))$ of (1) for which $(t_0, z(t_0)) \in J$ it follows that $(t, z(t)) \in J$ for $t \geq t_0$.

**Definition 3.** The integral manifold $J$,

$$J = \{(x, y) : y = \hat{\varphi}(x), \quad x \in U_r, \quad \hat{\varphi} \in L(\rho, \eta)\}$$

is said to be a local integral manifold of class $L(\rho, \eta)$ or a local $(\rho, \eta)$-manifold.

In the present paper sufficient conditions are obtained for existence of integral manifolds of system (1) for any $\rho > 0$ and $\eta > 0$.

We shall say that conditions (H) are satisfied if the following conditions hold:

**H1.** There exist constants $p$ and $\varepsilon$ such that uniformly on $t$ and $s \in \mathbb{R}$ the following inequality is valid
\[ i(s, t) \leq p(t - s) + \varepsilon, \]

where by \( i(s, t) \) we have denoted the number of the points \( \tau_k \) in the interval \([s, t]\).

**H2.** \( \det(E_m + B_1) \neq 0 \), the matrices \( A_1 \) and \( B_1 \) commute and there exists a constant \( \alpha > 0 \) such that the eigenvalues \( \lambda_i \) \((i = 1, \ldots, m)\) of the matrix \( \Lambda_1 = A_1 + \ln(E_m + B_1) \) satisfy the inequalities
\[ |\text{Re}\lambda_i| < \alpha, \quad (i = 1, \ldots, m), \]
where \( E_m \) is a unit \( m \times m \) matrix.

**H3.** \( \det(E_n + B_2) \neq 0 \), the matrices \( A_2 \) and \( B_2 \) commute and there exists a constant \( \gamma > 0 \) such that the eigenvalues \( \lambda_j \) \((j = 1, \ldots, n)\) of the matrix \( \Lambda_2 = A_2 + \ln(E_n + B_2) \) satisfy the inequalities
\[ |\text{Re}\lambda_j| > \gamma, \quad (j = 1, \ldots, n), \]
where \( E_n \) is a unit \( n \times n \) matrix.

**H4.** The functions \( f \) and \( I_k \) are continuous, bounded and Lipschitz continuous, i.e. there exist constants \( Q, l_1 \) and \( l_2 \) such that
\[ \sup_{(x, y) \in U_r \times V_\rho} \|f(x, y)\| + \sup_{(x, y) \in U_r \times V_\rho, k \in \mathbb{Z}} \|I_k(x, y)\| \leq Q, \]
\[ \|f(\overline{x}, \overline{y}) - f(x, y)\| + \|I_k(\overline{x}, \overline{y}) - I_k(x, y)\| \leq l_1\|\overline{x} - x\| + l_2\|\overline{y} - y\|, \]
where \( \overline{x}, x \in U_r, \overline{y}, y \in V_\rho. \)

**H5.** The functions \( g \) and \( J_k \) are continuous, bounded and Lipschitz continuous, i.e. there exist constants \( Q, \delta_1 \) and \( \delta_2 \) such that
\[ \sup_{(x, y) \in U_r \times V_\rho} \|g(x, y)\| + \sup_{(x, y) \in U_r \times V_\rho, k \in \mathbb{Z}} \|J_k(x, y)\| \leq Q, \]
\[ \|g(\overline{x}, \overline{y}) - g(x, y)\| + \|J_k(\overline{x}, \overline{y}) - J_k(x, y)\| \leq \delta_1\|\overline{x} - x\| + \delta_2\|\overline{y} - y\| \]
where \( \overline{x}, x \in U_r, \overline{y}, y \in V_\rho. \)

Henceforth we shall use the following lemmas.
Lemma 1 [2]. Let conditions H1 and H2 be satisfied. Then the Cauchy matrix
\[ W(t, s) = e^{\Lambda_1(t-s)}(E_m + B_1)^{-p(t-s)+i(t,s)} \] (t ≥ s)
of the linear system
\[ \frac{dx}{dt} = A_1 x, \quad t \neq \tau_k, \]
\[ \Delta x = B_1 x, \quad t = \tau_k, \quad k \in \mathbb{Z} \]
satisfies the inequality
\[ \| W(t, s) \| \leq Ne^{\alpha_1(t-s)}, \quad t, s \in \mathbb{R}, \]
where \( \alpha_1 = \alpha_1(\varepsilon) > 0, N = N(\varepsilon) > 0 \).

For the system
\[ \frac{dy}{dt} = A_2 y, \quad t \neq \tau_k, \]
\[ \Delta y = B_2 y, \quad t = \tau_k, \quad k \in \mathbb{Z} \]
we construct Green’s function
\[ G(t, s) = \begin{cases} 
-(E_n + B_2)^{-p(t-s)+i(t,s)}S^{-1}\text{diag}(e^{\Lambda_2^+(t-s)},0)S, & t < s, \\
-(E_n + B_2)^{-p(t-s)+i(t,s)}S^{-1}\text{diag}(0,e^{\Lambda_2^-(t-s)},0)S, & t > s, 
\end{cases} \]
where S is a nonsingular matrix such that
\[ \Lambda_2 = S^{-1}\text{diag}(\Lambda_2^+, \Lambda_2^-)S. \]
\( \Lambda_2^+ \) is a square matrix with positive real parts of its eigenvalues and \( \Lambda_2^- \) is a square matrix with negative real parts of its eigenvalues.

Lemma 2 [5]. Let conditions H1 and H3 be satisfied. Then for Green’s function G(t, s) there exist constants K > 0 and \( \Delta_1 = \Delta_1(\gamma) > 0 \) such that
\[ \| G(t, s) \| \leq Ke^{-\Delta_1|t-s|}, \quad t, s \in \mathbb{R}. \]
Lemma 3 [2]. Let the inequality

\[ U(t) \leq \int_{t_0}^{t} U(s)\nu(s)ds + F(t) + \sum_{t_0<\tau_k<t} \beta_k U(\tau_k) + \sum_{t_0<\tau_k<t} \gamma_k(t) \]

be satisfied, where the function \( U(t) \) is piecewise continuous with discontinuities of the first kind at the points \( \tau_k \), \( \nu(t) \geq 0 \) is a locally integrable function, \( F(t) \) and \( \gamma_k(t) \) are non decreasing functions for \( t \in [t_0, \infty] \) and \( \gamma_k(t) \geq 0, \beta_k \geq 0 \).

Then

\[ U(t) \leq \left( F(t) + \sum_{t_0<\tau_k<t} \gamma_k(t) \right) \prod_{t_0<\tau_k<t} \left( 1 + \beta_k \right) \exp \left( \int_{t_0}^{t} \nu(s)ds \right). \]

3. Main Results. Consider the system

\[
\begin{align*}
\frac{dx}{dt} &= A_1 x + \hat{f}(x, y) & \frac{dy}{dt} &= A_2 y + \hat{g}(x, y), \quad t \neq \tau_k \\
\Delta x &= B_1 x + \hat{I}_k(x, y) & \Delta y &= B_2 y + \hat{J}_k(x, y), \quad t = \tau_k, \; k \in \mathbb{Z}
\end{align*}
\]

where

\[
\hat{f}(x, y) = \begin{cases} 
 f(x, y), & x \in U_r, \; y \in V_\rho, \\
 f \left( \frac{x}{\|x\|}, y \right), & x \in \mathbb{R}^m \setminus U_r, \; y \in V_\rho
\end{cases}
\]

and the functions \( \hat{g}(x, y) \) and \( \hat{I}_k(x, y), \hat{J}_k(x, y), \; k \in \mathbb{Z} \) are defined analogously.

Let \( \hat{\psi}_j \in \mathbb{L}(\rho, \eta), \; j = 1, 2 \). We denote by \( \psi_j(t) = \psi_j(t, s, \omega_j|\hat{\varphi}_j), \; \omega_j \in \mathbb{R}^m, \; j = 1, 2 \) the solution of the Cauchy problem for the system

\[
\begin{align*}
\frac{d\psi}{dt} &= A_1 \psi + \hat{f}(\psi, \varphi(\psi)), \quad t \neq \tau_k \\
\Delta \psi &= B_1 \psi + \hat{I}_k(\psi, \varphi(\psi)), \quad t = \tau_k, \; \psi_j(s) = \omega_j, \; k \in \mathbb{Z}.
\end{align*}
\]
Lemma 4. Let conditions H1, H2 and H4 be satisfied. Then the following inequality holds

\[
\|\psi_1 - \psi_2\| \leq \left\{ Nl_2 \left[ \frac{1}{\alpha} \left( e^{\alpha_1 |t-s|} - 1 \right) + \sum_{s \leq \tau_k < t} e^{\alpha_1 |t-\tau_k|} \right] |\hat{\varphi}_1 - \hat{\varphi}_2| + 
\right.
\]
\[
+ Ne^{\alpha_1 |t-s|} \|\omega_1 - \omega_2\| \right\} \left[ 1 + N(l_1 + l_2 \eta) \right]^{(s,t)} e^{N(l_1 + l_2 \eta) |t-s|}.
\]

Proof. From [3] it follows that \( \hat{f} \) and \( \hat{I}_k \) satisfy conditions H4 with the same constants. Then, from [1] and (4) it follows that

\[
\psi_j = W(t, s)\omega_j + \int_s^t W(t, r)\hat{f} (\psi_j (r), \hat{\varphi}_j (\psi_j (r))) \, dr + 
\]
\[
\sum_{s \leq \tau_k < t} W(t, \tau_k)\hat{I}_k (\psi_j (\tau_k), \hat{\varphi}_j (\psi_j (\tau_k))).
\]

Hence, for \( t \geq s \)

\[
\|\psi_1 - \psi_2\| \leq \|W(t, s)\| \|\omega_1 - \omega_2\| + 
\]
\[
+ \int_s^t W(t, r) \|\hat{f} (\psi_1 (r), \varphi_1 (\psi_2 (r))) - \hat{f} (\psi_2 (r), \varphi_2 (\psi_2 (r))) \| \, ds + 
\]
\[
+ \sum_{s \leq \tau_k < t} W(t, \tau_k) \|\hat{I}_k (\psi_1 (\tau_k), \varphi_1 (\psi_2 (\tau_k))) - \hat{I}_k (\psi_2 (\tau_k), \varphi_2 (\psi_2 (\tau_k))) \| \leq 
\]
\[
\leq N e^{\alpha_1 (t-s)} \|\omega_1 - \omega_2\| + \int_s^t N e^{\alpha_1 (t-r)} (l_1 + l_2 \eta) \|\psi_1 - \psi_2\| \, dr + 
\]
\[
+ \int_s^t N e^{\alpha_1 (t-r)} l_2 |\varphi_1 - \varphi_2| \, dr + 
\]
\[
+ \sum_{s \leq \tau_k < t} N e^{\alpha_1 (t-\tau_k)} (l_1 + l_2 \eta) \|\psi_1 - \psi_2\| + 
\]
\[
+ \sum_{s \leq \tau_k < t} N e^{\alpha_1 (t-\tau_k)} l_2 |\varphi_1 - \varphi_2|.
\]
Set
\[
U(t) = e^{-\alpha_1 t} \|\psi_1 - \psi_2\|,
\]
\[
F(t) = Nl_2 \int_s^t e^{-\alpha_1 r} |\varphi_1 - \varphi_2| \, dr + Ne^{-\alpha_1 t} \|\omega_1 - \omega_2\|,
\]
\[
\gamma_k(t) = Nl_2 e^{-\alpha_1 \tau_k} |\varphi_1 - \varphi_2|,
\]
\[
\beta_k = N(l_1 + l_2 \eta),
\]
\[
V(t) = N(l_1 + l_2 \eta).
\]

Then, from Lemma 3, it follows that
\[
\|\psi_1 - \psi_2\| \leq \left\{ Nl_2 \left[ \frac{1}{\alpha_1} \left( e^{\alpha_1 (t-s)} - 1 \right) + \sum_{s \leq \tau_k < t} e^{\alpha_1 (t-\tau_k)} \right] |\hat{\varphi}_1 - \hat{\varphi}_2| + \right. \\
\left. + Ne^{\alpha_1 (t-s)} \|\omega_1 - \omega_2\| \right\} [1 + N(l_1 + l_2 \eta)] (s, t) e^{N(l_1 + l_2 \eta) (t-s)}.
\]

The proof for \( t < s \) is analogous. □

**Theorem 1.** Let the following conditions be satisfied:

1. Conditions (H) hold.
2. The constants defined in conditions (H), Lemma 1 and Lemma 2 are such that the following inequalities are valid:

\[
\beta = \Delta_1 - \alpha_1 - N(l_1 + l_2 \eta) - p \ln [1 + N(l_1 + l_2 \eta)] > 0,
\]

\[
2KN(\delta_1 + \delta_2 \eta)e^{\epsilon \ln [1 + N(l_1 + l_2 \eta)]} \left( \frac{1}{\beta} - \frac{p + \epsilon}{1 - e^{-\beta}} \right) \leq \eta,
\]

\[
2KNl_1(\delta_1 + \delta_2 \eta)e^{\epsilon \ln [1 + N(l_1 + l_2 \eta)]} \left[ \frac{1}{\alpha_1} \left( \frac{1}{\beta} - \frac{1}{\beta + \alpha_1} \right) + \frac{\epsilon}{\beta} + \frac{p}{\beta^2} + \right.
\]

\[
\frac{p + \epsilon}{\alpha_1} \left( \frac{1}{1 - e^{-\beta}} - \frac{1}{1 - e^{-(\beta-\alpha_1)}} \right) + \frac{\epsilon (p + \epsilon)}{1 - e^{-\beta}} + \frac{e^{-\beta}}{(1 - e^{-\beta})^2} \right] +
\]

\[
2KNl_2(\delta_1 + \delta_2 \eta)e^{\epsilon \ln [1 + N(l_1 + l_2 \eta)]} \left[ \frac{1}{\alpha_1} \left( \frac{1}{\beta} - \frac{1}{\beta + \alpha_1} \right) + \frac{\epsilon}{\beta} + \frac{p}{\beta^2} + \right.
\]

\[
\frac{p + \epsilon}{\alpha_1} \left( \frac{1}{1 - e^{-\beta}} - \frac{1}{1 - e^{-(\beta-\alpha_1)}} \right) + \frac{\epsilon (p + \epsilon)}{1 - e^{-\beta}} + \frac{e^{-\beta}}{(1 - e^{-\beta})^2} \right] +
\]

\[
2KNl_2(\delta_1 + \delta_2 \eta)e^{\epsilon \ln [1 + N(l_1 + l_2 \eta)]} \left[ \frac{1}{\alpha_1} \left( \frac{1}{\beta} - \frac{1}{\beta + \alpha_1} \right) + \frac{\epsilon}{\beta} + \frac{p}{\beta^2} + \right.
\]

\[
\frac{p + \epsilon}{\alpha_1} \left( \frac{1}{1 - e^{-\beta}} - \frac{1}{1 - e^{-(\beta-\alpha_1)}} \right) + \frac{\epsilon (p + \epsilon)}{1 - e^{-\beta}} + \frac{e^{-\beta}}{(1 - e^{-\beta})^2} \right] +
\[ +K \delta_2 \left( \frac{1}{\Delta_1} + \frac{p + \varepsilon}{1 - e^{-\Delta_1}} \right) < 1 , \]

(9) \[ 2KQ \left( \frac{1}{\Delta_1} + \frac{p + \varepsilon}{1 - e^{-\Delta_1}} \right) \leq \rho . \]

Then, system (2) has a local \((\rho, \eta)\)-manifold.

Proof. From [3] it follows that \(\hat{g}(\cdot)\) and \(\hat{J}_k(\cdot)\) satisfy H5 with the same constants. In \(L(\rho, \eta)\) we define an operator \(T\) by the formula

\[
T \varphi = \int_{-\infty}^{\infty} G(t, s) \hat{g}(\psi(s), \varphi(\psi(s))) ds +
\]

\[
+ \sum_{-\infty < \tau_k < \infty} G(t, \tau_k) \hat{J}_k(\psi(\tau_k), \varphi(\psi(\tau_k))) .
\]

Then, from Lemma 2 and (9) we have

\[
\|T \varphi\| \leq \int_{-\infty}^{\infty} Ke^{-\Delta_1|t-s|} Q ds + \sum_{-\infty < \tau_k < \infty} Ke^{-\Delta_1|t-\tau_k|} Q \leq
\]

(10) \[ \leq 2KQ \left( \frac{1}{\Delta_1} + \frac{p + \varepsilon}{1 - e^{-\Delta_1}} \right) \leq \rho . \]

From (5) and (6) it follows that

\[
\|T \varphi_1(\psi_1) - T \varphi_2(\psi_2)\| \leq \int_{-\infty}^{\infty} \|G(t, s)\| \|\hat{g}(\psi_1(\psi_1)) - \hat{g}(\psi_2(\psi_2))\| ds +
\]

\[
+ \sum_{-\infty < \tau_k < \infty} \|G(t, \tau_k)\| \|\hat{J}_k(\psi_1(\tau_k), \varphi_1(\tau_k)) - \hat{J}_k(\psi_2(\tau_k), \varphi_2(\psi(\tau_k)))\| \leq
\]

\[
\leq \int_{-\infty}^{\infty} Ke^{-\Delta_1|t-s|} \{\delta_1 \|\psi_1(s) - \psi_2(s)\| + \delta_2 \|\varphi_1(\psi_1(s)) - \varphi_2(\psi_2(s))\|\} ds +
\]

\[
+ \sum_{-\infty < \tau_k < \infty} Ke^{-\Delta_1|t-\tau_k|} \{\delta_1 \|\psi_1(\tau_k) - \psi_2(\tau_k)\| + \delta_2 \|\varphi_1(\tau_k) - \varphi_2(\tau_k)\|\} \leq
\]

\[
\leq \int_{-\infty}^{\infty} Ke^{-\Delta_1|t-s|} \{[(\delta_1 + \delta_2 \eta) \|\psi_1(s) - \psi_2(s)\| + \delta_2 \|\varphi_1 - \varphi_2\|] ds +
\]

\[
+ \sum_{-\infty < \tau_k < \infty} Ke^{-\Delta_1|t-\tau_k|} \{[(\delta_1 + \delta_2 \eta) \|\psi_1(\tau_k) - \psi_2(\tau_k)\| + \delta_2 \|\varphi_1 - \varphi_2\|] \leq
\]
\[
\leq \int_{-\infty}^{t} K e^{-\Delta_1(t-s)} \left\{ (\delta_1 + \delta_2) \left[ N l_1 \left( \frac{1}{\alpha_1} \left( e^{\alpha_1(t-s)} - 1 \right) \right) + \sum_{t \leq \tau_k < t} e^{\alpha_1(t-\tau_k)} \right] |\varphi_1 - \varphi_2| + Ne^{\alpha_1(t-s)} \|\omega_1 - \omega_2\| \right\} \times \\
\times e^{\varepsilon \ln[1+N(l_1+l_2\eta)]} e\{N(l_1+l_2\eta)+p \ln[1+N(l_1+l_2\eta)]\}(t-s) + \\
+ \sum_{s \leq \tau_k < t} e^{\alpha_1(t-\tau_k)} |\varphi_1 - \varphi_2| + Ne^{\alpha_1(t-\tau_k)} \|u_1 - u_2\| \times \\
\times e^{\varepsilon \ln[1+N(l_1+l_2\eta)]} e\{N(l_1+l_2\eta)+p \ln[1+N(l_1+l_2\eta)]\}(t-\tau_k) + \delta_2 |\varphi_1 - \varphi_2| \right\} + \\
+ \int_{t}^{\infty} K e^{\Delta_1(t-s)} \left\{ (\delta_1 + \delta_2) \left[ N l_1 \left( \frac{1}{\alpha_1} \left( e^{-\alpha_1(t-s)} - 1 \right) \right) + \sum_{t \leq \tau_k < s} e^{-\alpha_1(t-\tau_k)} \right] \times \\
\times e^{\varepsilon \ln[1+N(l_1+l_2\eta)]} e\{N(l_1+l_2\eta)+p \ln[1+N(l_1+l_2\eta)]\}(t-s) + \delta_2 |\varphi_1 - \varphi_2| \right\} ds + \\
\sum_{t < \tau_k} K e^{\Delta_1(t-\tau_k)} \left\{ (\delta_1 + \delta_2) \left[ N l_1 \left( \frac{1}{\alpha_1} \left( e^{-\alpha_1(t-\tau_k)} - 1 \right) \right) + \sum_{t \leq \tau_j < \tau_k} e^{-\alpha_1(t-\tau_j)} \right] \times \\
\times e^{\varepsilon \ln[1+N(l_1+l_2\eta)]} e\{-N(l_1+l_2\eta)+p \ln[1+N(l_1+l_2\eta)]\}(t-s) + \\
+ \delta_2 |\varphi_1 - \varphi_2| \right\} = N^* \|\omega_1 - \omega_2\| + K^* |\varphi_1 - \varphi_2|, \tag{11}
\]
where we denote:

\[ N^* = 2KN(\delta_1 + \delta_2\eta)e^{\varepsilon \ln[1 + N(l_1 + l_2\eta)]} \left( \frac{1}{\beta} + \frac{p + \varepsilon}{1 - e^{-\beta}} \right), \]

\[ K^* = 2KNl_1(\delta_1 + \delta_2\eta)e^{\varepsilon \ln[1 + N(l_1 + l_2\eta)]} \left[ \frac{1}{\alpha_1} \left( \frac{1}{\beta} - \frac{1}{\beta + \alpha_1} \right) + \varepsilon + \frac{p}{\beta^2} + \right. \]

\[ + \frac{p + \varepsilon}{\alpha_1} \left( \frac{1}{1 - e^{-\beta}} - \frac{1}{1 - e^{-(\beta + \alpha_1)}} \right) + \varepsilon(p + \varepsilon) + \frac{e^{-\beta}}{(1 - e^{-\beta})^2} \right] + \]

\[ + 2K\delta_2 \left( \frac{1}{\Delta_1} + \frac{p + \varepsilon}{1 - e^{-\Delta_1}} \right). \]

From (11) for \( \psi_1 = \psi_2 \) we obtain that

\[ (12) \quad \|T\varphi_1 - T\varphi_2\| \leq N^*\|\omega_1 - \omega_2\|. \]

Then, from (7), (10) and (12), it follows that \( T \) is a mapping from \( L(\rho,\eta) \) into \( L(\rho,\eta) \).

For \( u_1 = u_2 \) from (11) we obtain that

\[ (13) \quad \|T\varphi_1 - T\varphi_2\| \leq K^*\|\varphi_1 - \varphi_2\|. \]

From (13) and (8) it follows that \( T \) is a contracting operator. Then the fixed point \( \hat{\varphi} \) of the operator \( T \) provides an integral manifold of (3). Hence the restriction of the function \( \hat{\varphi} \) to \( U_r \) defines a local integral manifold of system (2). \( \square \)

Further on consider the system

\[ \begin{align*}
\frac{dx}{dt} &= A_1x + f(x,y) \\
\frac{dy}{dt} &= A_2y + g(x,y) + h(x,y), \quad t \neq \tau_k \\
\Delta x &= B_1x + I_k(x,y) \\
\Delta y &= B_2y + J_k(x,y) + h_k(x,y), \quad t = \tau_k, \ k \in \mathbb{Z}
\end{align*} \]

where \( h : U_r \times V_\rho \to \mathbb{R}^n \), \( h_k : U_r \times V_\rho \to \mathbb{R}^n \), \( k \in \mathbb{Z} \).

**Definition 4.** We called system (14) perturbed with respect to system (2).

Let \( \hat{\Phi} \) be a function defining an integral manifold of the system
\[ \frac{dx}{dt} = A_1 x + \hat{f}(x, y), \quad \frac{dy}{dt} = A_2 y + \hat{g}(x, y) + \hat{h}(x, y), \quad t \neq \tau_k \]

\[ \Delta x = B_1 x + \hat{I}_k(x, y), \quad \Delta y = B_2 y + \hat{J}_k(x, y) + \hat{h}_k(x, y), \quad t = \tau_k, \quad k \in \mathbb{Z} \]

where

\[ \hat{h}(x, y) = \begin{cases} h(x, y), & x \in U_r, \quad y \in V_\rho, \\ h\left(\frac{x}{\|x\|}r, y\right), & x \in \mathbb{R}^m \setminus U_r, \quad y \in V_\rho. \end{cases} \]

\[ \hat{h}_k(x, y) = \begin{cases} h_k(x, y), & x \in U_r, \quad y \in V_\rho, \\ h_k\left(\frac{x}{\|x\|}r, y\right), & x \in \mathbb{R}^m \setminus U_r, \quad y \in V_\rho. \end{cases} \]

By \( \psi(t, s, \omega|\hat{\Phi}) \) we denote the solution of the Cauchy problem for the system

\[ \frac{d\psi}{dt} = A_1 \psi + \hat{f}(\psi, \hat{\Phi}(\psi)), \quad t \neq \tau_k, \]

\[ \Delta \psi = B_1 \psi + \hat{I}_k(\psi, \hat{\Phi}(\psi)), \quad t = \tau_k, \quad k \in \mathbb{Z}. \]

**Lemma 5.** Let the following conditions be satisfied:
1. Conditions H1, H2 and H4 are valid.
2. System (15) has a \((\rho, \eta)\)-manifold with function \( \hat{\Phi}(x) \).

Then the following inequality holds

\[
\|\psi(t, s, \omega|\hat{\Phi}) - \psi(t, s, \omega|\hat{\varphi})\| \leq \left[ \frac{Nl_2}{\alpha_1} \left( e^{\alpha_1|t-s|} - 1 \right) \left| \hat{\Phi} - \hat{\varphi} \right| + \sum_{s \leq \tau_k < t} Ne^{\alpha_1|t-\tau_k|l_2|\hat{\Phi} - \hat{\varphi}|} \right] \times \\
\times [1 + N(l_1 + l_2\eta)]^{i(s,t)} e^{N(l_1 + l_2\eta)|t-s|} \]

\[
\leq \left[ \frac{Nl_2}{\alpha_1} \left( e^{\alpha_1|t-s|} - 1 \right) \left| \hat{\Phi} - \hat{\varphi} \right| + \sum_{s \leq \tau_k < t} Ne^{\alpha_1|t-\tau_k|l_2|\hat{\Phi} - \hat{\varphi}|} \right] \times \\
\times [1 + N(l_1 + l_2\eta)]^{i(s,t)} e^{N(l_1 + l_2\eta)|t-s|} \]
Proof. It is carried out analogously to the proof of Lemma 4. □

**Theorem 2.** Let the following conditions be given:
1. The conditions of Theorem 1 are satisfied.
2. The functions $h$ and $h_k$ are bounded with constant $Q_1$, $k \in \mathbb{Z}$.
3. The relation $l_2 \leq l_1$ holds.
4. System (14) has a local $(\rho, \eta)$-manifold with function $\hat{\Phi}(x)$.

Then the following inequality is valid

$$
\| \hat{\Phi} - \hat{\phi} \| \leq (1 - q)^{-1}2K \left( \frac{1}{\Delta_1} + \frac{p + \varepsilon}{1 - e^{-\Delta_1}} \right) \times \\
\times \max \left( \sup_{(x,y) \in U_r \times V_\rho} \| h(x, y) \|, \sup_{(x,y) \in U_r \times V_\rho, k \in \mathbb{Z}} \| h_k(x, y) \| \right),
$$

where

$$
q = 2K(\delta_1 + \delta_2 \eta)Nl_2 e^{\varepsilon \ln[1 + N(l_1 + l_2 \eta)]} \left[ \frac{1}{\alpha_1} \left( \frac{1}{\beta} - \frac{1}{\beta + \alpha_1} \right) + \\
+ (p + \varepsilon) \left( \frac{1}{1 - e^{-\beta}} - \frac{1}{1 - e^{-\alpha_1}} \right) + \varepsilon \left( \frac{1}{\beta} - \frac{p + \varepsilon}{1 - e^{-\beta}} \right) + \\
+ p \left( \frac{1}{\beta^2} + \frac{e^{-\beta}}{(1 - e^{-\beta})^2} \right) \right] + 2K\delta_2 \left( \frac{1}{\Delta_1} + \frac{p + \varepsilon}{1 - e^{-\Delta_1}} \right).
$$

Proof. From [3] it follows that $\hat{h}$ and $\hat{h}_k$ satisfy Condition 2 or Theorem 2 with the same constants.

Then

$$
\| \hat{\Phi} - \hat{\varphi} \| \leq \int_{-\infty}^{\infty} \| G(t, s) \| \left\{ \| \hat{g}(\psi(\hat{\varphi}), \hat{\varphi}) - \hat{g}(\psi(\hat{\Phi}), \hat{\Phi}) \| + \| \hat{h}(\psi(\hat{\Phi}), \hat{\Phi}) \| \right\} ds + \\
+ \sum_{-\infty < \tau_k < \infty} \| G(t, \tau_k) \| \left\{ \| \hat{I}_k(\psi(\hat{\varphi}), \hat{\varphi}) - \hat{I}_k(\psi(\hat{\Phi}), \hat{\Phi}) \| + \| \hat{h}(\psi(\hat{\Phi}), \hat{\Phi}) \| \right\} \leq \\
\leq \int_{-\infty}^{\infty} Ke^{-\Delta_1|t-s|} \left[ (\delta_1 + \delta_2 \eta) \| \psi(\hat{\Phi}) - \psi(\hat{\varphi}) \| + \delta_2 \| \hat{\Phi} - \hat{\varphi} \| + \| \hat{h} \| \right] ds +
$$
\[
+ \sum_{-\infty < \tau_k < \infty} Ke^{-\Delta_1|t-\tau_k|} \left[ (\delta_1 + \delta_2 \eta) \left\| \psi(\hat{\Phi}) - \psi(\hat{\varphi}) \right\| + \delta_2 \left\| \hat{\Phi} - \hat{\varphi} \right\| + \left\| \hat{h} \right\| \right].
\]

From Conditions 1, 3 of Theorem 2 it follows that \(0 < q < 1\). Then, from Lemma 5, we obtain that

\[
\left\| \hat{\Phi} - \hat{\varphi} \right\| \leq (1-q)^{-1/2} K \left( \frac{1}{\Delta_1} + \frac{p + \varepsilon}{1 - \varepsilon^{-\Delta_1}} \right) \times
\]

\[
\times \max \left( \sup_{(x,y) \in \mathbb{R}^m \times V_{\rho}} \left\| \hat{h}(x,y) \right\|, \sup_{x \in \mathbb{R}^m, y \in V_{\rho}} \left\| \hat{h}(x,y) \right\| \right).
\]

Estimate (16) holds for all \(x \in \mathbb{R}^m, y \in V_{\rho}\). Then it is valid for any \(x \in U_r, y \in V_{\rho}\).

Acknowledgement. The author thanks the referees for their valuable suggestions.

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