
Periodic solutions for systems of impulsive delay differential equations

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joint work with Rubén Figueroa (Univ. Santiago de Compostela)

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In: TF, R. Figueroa, DCDS-B (2022), doi: [10.3934/dcdsb.2022070](https://doi.org/10.3934/dcdsb.2022070)

1. Introduction

Our model: A class of periodic systems of DDEs with (finite) **delay** and **impulses**:

$$\begin{cases} x'_i(t) = -d_i(t)x_i(t) + \sum_{j=1, j \neq i}^n a_{ij}(t)x_j(t) + g_i(t, x_{it}) \text{ for } t \neq t_k, \\ \Delta(x_i(t_k)) := x_i(t_k^+) - x_i(t_k) = I_{ik}(x_i(t_k)), \quad k \in \mathbb{Z}, \quad i = 1, \dots, n, \end{cases} \quad (1)$$

where: τ is the **time-delay**,

· $x_t = (x_{1t}, \dots, x_{nt}) = x|_{[t-\tau, t]}$ is the **past history** of the state, defined by

$$x_t(s) = x(t + s) \text{ for } s \in [-\tau, 0]$$

- the solutions $x(t)$ are piecewise continuous, left continuous, with jump discontinuities at t_k ($k \in \mathbb{Z}$) given by $I_{ik}(x_i(t_k))$
- $d_i(t), a_{ij}(t), g_i(t, \varphi)$ continuous, nonnegative and ω -periodic in t ($\omega > 0$),
- the **impulses** at times t_k occur with periodicity ω

-
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- systems incorporating general impulses whose signs may vary
- and a very general nonlinearity g

(in general, the nonlinearities g are **non-monotone**)

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- As usual, our method uses a fixed point argument (Krasnoselskii)

- Our technique is based on the construction of an original operator, whose fixed points are the periodic solutions we are looking for

References:

- **Scalar** periodic impulsive DDEs:

(See e.g. Du and Feng 04; A. Wan et al. 04; D. Jiang et al 04,08; Yan 05,07; X. Li et al. 05; Liu and Takeuchi 07; Chu and Nieto 08; Saker and Alzabut 09; Meng and Yan 15; Zhang and Feng 15, Dai and Bao 16, etc....)

... but

- There are only few results for periodic **systems** of DDEs, almost all for the situation **without impulses**.

Here:

Generalization of results obtained for **scalar** IDDE in Faria & Oliveira, JDDE (2019), Buedo-Fernandez & Faria, MMAS (2020)

Some references for systems:

- Periodic (nonimpulsive) **systems** of DDEs:

- ★ periodic n -dim LV models:

Li, JMAA (2000)

Tang & Zou, PAMS 2006

Benhadri, Caraballo & Zeghdoudi, Opuscula Math. 2020

- ★ periodic n -dim DDEs $x'(t) = f(t, x(t), x(t - \tau))$ ($f \geq 0$)

Amster & Bondorevsky, AMC (2021)

- ★ periodic n -dim Nicholson systems:

Ding & Fu, J Exp Theor Artificial Intel (2020)

TF, JDE (2017)

Huang, Wang & Huang, EJDE (2020)

Troib, FDE (2014)

Wang, Liu & Chen, MMAS (2019)

- **Periodic impulsive systems of DDEs:**

Liu & Gong, Abstr. Appl. Anal. (2013), on neural networks

Zhang, Huang & Wei, Adv. Diff. Equ.(2015), on a 2-dim impulsive Nicholson system

Impulsive Delay Differential Equations (IDDE)

finite delay $\tau > 0$: $I = [-\tau, 0]$

- $PC := PC([-\tau, 0], \mathbb{R}^n)$, space of functions $\varphi : [-\tau, 0] \rightarrow \mathbb{R}^n$ which are piecewise continuous (i.e., finite number of jump discontinuities) and left continuous,
- **Phase space**: Banach space of normalized (from the left) regulated functions $R(I; \mathbb{R}^n) := \overline{PC}$ in the space of bounded fcs $B(I; \mathbb{R}^n)$ with

$$\|\varphi\| = \sup_{-\tau \leq \theta \leq 0} |\varphi(\theta)|$$

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- **IC** at $t = 0$: $x(s) = \phi(s)$, $s \in [-\tau, 0]$,
i.e.,

$$x_0 := x|_{[-\tau, 0]} = \phi \in PC$$

Abstract setting:

- $\omega > 0$ is the period
- $(t_k)_{k \in \mathbb{Z}}$ is an “ ω -periodic sequence” of given points where the impulses occur, $0 \leq t_1 < \dots < t_p < \omega$, $t_{k+np} = t_k + n\omega, \forall n \in \mathbb{Z}, k = 1, \dots, p$

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- Define the **Banach** space

$$X := X(\mathbb{R}^n) = \{x : \mathbb{R} \rightarrow \mathbb{R}^n \mid x \text{ is } \omega\text{-periodic, continuous for all } t \neq t_k, \\ \text{there exist } x(t_k^-), x(t_k^+) \text{ and } x(t_k^-) = x(t_k^+), \text{ for } k \in \mathbb{Z}\}$$

$$\text{and } \tilde{X} := \{x_t : x \in X, t \in \mathbb{R}\}$$

(2)

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- our models are from math biology $X^+ := \{x \in X : x(t) \geq 0, t \in [0, \omega]\}$
- X is endowed with the norm $\|\cdot\|_\infty$, simply denoted by $\|\cdot\|$, and with the partial order \leq induced by the **cone** X^+ : $y_1 \leq y_2$ if $y_2 - y_1 \in X^+$

- $x \in X \implies x_t \in PC$, i.e., $\tilde{X} := \{x_t : x \in X, t \in \mathbb{R}\} \subset PC$

- an isometry:

$$X \ni x \mapsto x_0 = x|_{[-\tau, 0]} \in PC \subset R([-\tau, 0]; \mathbb{R}^n)$$

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THUS:

- From now on, for the purpose of finding periodic solutions of an IDDE, we “forget” the phase space $R([-\tau, 0]; \mathbb{R}^n)$ and work on

$$X \quad \text{with} \quad \|\cdot\| = \|\cdot\|_\infty$$

A remark on infinite memory

HERE: To simplify the exposition, we only consider systems with **finite delay**.

The consideration of models with **infinite delay** goes back to *Volterra's population models (1920's, 1930's)* (where typically the “memory functions” appear as integral kernels) e.g. in **predator-prey models**:

$$\begin{aligned}\dot{x}(t) &= x(t)\left[a - bx(t) - cy(t) - \int_0^\infty k_1(s)x(t-s)ds - \int_0^\infty k_2(s)y(t-s)ds\right] \\ \dot{y}(t) &= y(t)\left[-d + px(t) - qy(t) + \int_0^\infty k_3(s)x(t-s)ds - \int_0^\infty k_4(s)y(t-s)ds\right]\end{aligned}$$

$$a, b, c, d, p, q > 0, k_i(s) \geq 0 \text{ continuous, } k_i \in L^1[0, \infty)$$

(the delay effects diminish gradually when going back in time)

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(the delay effects diminish gradually when going back in time)

IC at $t = 0$: $(x(s), y(s)) = \phi(s), s \leq 0$, i.e., $(x, y)|_{(-\infty, 0]} = \phi \in \mathcal{B} \subset C((-\infty, 0]; \mathbb{R}^2)$

The treatment of infinite delay requires a careful choice of an admissible phase space, which must satisfy some axiomatic (Hale & Kato, Funkcial. Ekvac.'78)

impulses, infinite delay: $I = (-\infty, 0]$:

- $PC(I; \mathbb{R}^n)$: the space of functions $\varphi : (-\infty, 0] \rightarrow \mathbb{R}^n$ whose restrictions $\varphi|_{[-\tau, 0]}$ to any interval $[-\tau, 0]$ are piecewise continuous and left continuous

However: $PC(I; \mathbb{R}^n)$ is not a good space; moreover, $PC(I; \mathbb{R}^n) \not\subset B(I; \mathbb{R}^n)$, for $B(I; \mathbb{R}^n)$ the space of bounded fcs.

- With the identification $x \equiv x_0 = x|_{(-\infty, 0]}$, the space X of ω -periodic functions with jump discontinuities at (t_k) is also seen as a (closed) subspace of an appropriate phase space $\mathcal{B} \subset PC$,

$$X \subset \mathcal{B}, \quad \|x\|_\infty \sim \|x_t\|_{\mathcal{B}} \quad \forall x \in X$$

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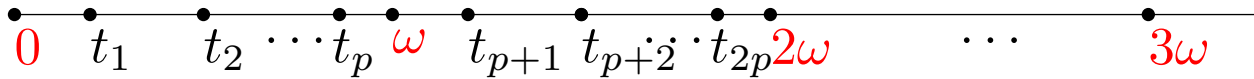
(See e.g. Buedo-Fernandez & Faria, MMAS 2020, for **scalar** IDDE with ∞ delay...)

2. Preliminary results

$$\begin{cases} x'_i(t) = -d_i(t)x_i(t) + \sum_{j=1, j \neq i}^n a_{ij}(t)x_j(t) + g_i(t, x_{it}) \text{ for } t \neq t_k, \\ \Delta(x_i(t_k)) := x_i(t_k^+) - x_i(t_k) = I_{ik}(x_i(t_k)), \quad k \in \mathbb{Z}, \quad i = 1, \dots, n \end{cases} \quad (1)$$

(H1) $I_{ik} : \mathbb{R}^+ \rightarrow \mathbb{R}$ are continuous and $\exists p \in \mathbb{N}$ such that $0 \leq t_1 < \dots < t_p < \omega$ (for some $\omega > 0$) and

$$t_{k+p} = t_k + \omega, \quad I_{i, k+p} = I_{ik}, \quad k \in \mathbb{Z}, i = 1, \dots, n$$



(H2) There exist $\alpha_{ik} > -1$ and η_{ik} such that

$$\alpha_{ik}u \leq I_{ik}(u) \leq \eta_{ik}u, \quad u \geq 0, \quad k \in \{1, \dots, p\}$$

and, if $n > 1$ there exist $\lim_{u \rightarrow 0^+} \frac{u}{u + I_{ik}(u)}$, $i = 1, \dots, n, k = 1, \dots, p$;

(H3) $\prod_{k=1}^p (1 + \eta_{ik}) < e^{\int_0^\omega d_i(t) dt}$, $i = 1, \dots, n$

(H4) (i) the functions $d_i, a_{ij}, g_i : \mathbb{R} \times \tilde{X}(\mathbb{R}) \rightarrow \mathbb{R}^+$ are **continuous, ω -periodic** in $t \in \mathbb{R}$ ($\forall i, j$), with $\int_0^\omega d_i(s) ds > 0$,

$$g(t, x_t) := (g_1(t, x_{1t}), \dots, g_n(t, x_{nt}))$$

is bounded on bounded sets of $\mathbb{R} \times \tilde{X}$;

(ii) if $\boxed{n > 1}$ either $\int_0^\omega a_{ij}(s) ds > 0$ for all $i \neq j$ or $\int_0^\omega g_i(s, 0) ds > 0$, for each $i = 1, \dots, n$.

(H5) The function

$$G(t, x) := g(t, x_t) \quad \text{for } t \in \mathbb{R}, x \in X^+$$

is **uniformly equicontinuous** for $t \in [0, \omega]$ on bounded sets of X^+ , i.e.,

$\forall A \subset X^+$ bounded and $\forall \varepsilon > 0, \exists \delta > 0$:

$$\max_{t \in [0, \omega]} \|G(t, x) - G(t, y)\| < \varepsilon \text{ for all } x, y \in A \text{ with } \|x - y\| < \delta.$$

Remarks about the hypotheses

- ★ Conditions (H1) and (H4)(i) give the ω -periodicity of system (1).
- ★ The situation without impulses is included in our setting: $I_{ik} \equiv 0$ for all k
- ★ Here, the impulses are allowed to be **negative or to change signs!**
- ★ (H2) guarantees that, at the impulsive points t_k , solutions of (1) with $x(t_k^-) = x(t_k) > 0$ must satisfy

$$x_i(t_k^+) = x_i(t_k) + I_{ik}(x_i(t_k)) \geq (1 + \alpha_{ik})x_i(t_k) > 0, k \in \mathbb{N}.$$

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- ★ Assumptions (H2) and (H3) are **significantly weaker** than the ones usually considered in the literature for the **scalar** case ($n = 1$), where:

- the impulses are **nonnegative** & additional restrictions on $\frac{I_k(u)}{u}$ close to 0 and ∞ or
- the impulses are **linear** $I_k(u) = \alpha_k u$, with $\prod_{k=1}^p (1 + \alpha_k) = 1$

[*Simple example:* If $\alpha_k \equiv \alpha \forall k$, the latter condition is satisfied only if $\alpha = 0$ (no impulses!), whereas our setting only requires $-1 < \alpha < e^{\frac{1}{p} \int_0^\omega a(t) dt} - 1$.]

Remarks about the hypotheses (cont.)

★ For $n > 1$: for $a_{ij}, g_i(\cdot, 0) \in C_\omega^+(\mathbb{R})$, we have imposed

(H4)(ii): $a_{ij} \not\equiv 0 \forall j \neq i$, or $g_i(\cdot, 0) \not\equiv 0$

(note that $a_{ij} \not\equiv 0$ iff $\int_0^\omega a_{ij}(s) ds > 0$ ($j \neq i$) and $g_i(\cdot, 0) \not\equiv 0$ iff $\int_0^\omega g_i(s, 0) ds > 0$)

The role of (H4)(ii) is to preclude the existence of periodic solutions with **one component positive but with others that may vanish**.

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★ The role of (H5) is to guarantee that the operator Φ defined below is **compact**.

Some auxiliary functions:

- X and X^+ , with $\|\cdot\| = \|\cdot\|_\infty$

Define ($i = 1, \dots, n, k \in \mathbb{Z}$):

$$D_i(t) = \int_0^t d_i(s) ds, \quad J_{ik}(u) = \begin{cases} \frac{u}{u + I_{ik}(u)}, & u > 0, \\ \lim_{u \rightarrow 0^+} \frac{u}{u + I_{ik}(u)}, & u = 0, \end{cases}$$

$$B_i(t; x_i) = \prod_{k: t_k \in [0, t)} J_{ik}(x_i(t_k)) \quad \text{and}$$

$$\tilde{B}_i(s, t; x_i) = \frac{B_i(s; x_i)}{B_i(t; x_i)} = \prod_{k: t_k \in [t, s)} J_{ik}(x_i(t_k)) \quad \text{for } 0 \leq t \leq s \leq t + \omega, x \in X^+;$$

$$\text{for } t = \omega : \quad D_i(\omega) = \int_0^\omega d_i(s) ds,$$

$$\Gamma_i(x_i) = \left(B_i(\omega; x_i) e^{D_i(\omega)} - 1 \right)^{-1} \quad \text{for } i = 1, \dots, n, x \in X^+.$$

Recall: (H3) $\prod_{k=1}^p (1 + \eta_{ik}) < e^{\int_0^\omega d_i(t) dt} \Rightarrow B_i(\omega; x_i) e^{D_i(\omega)} > 1, \forall x \in X^+$, so Γ_i are well-defined.

Properties of these auxiliary functions:

Assume (H1)–(H4). For $i = 1, \dots, n, k \in \mathbb{Z}, x = (x_1, \dots, x_n) \in X^+$:

- J_{ik} are continuous and bounded: $J_{ik}(u) = \frac{1}{1 + \frac{I_{ik}(u)}{u}}$ with $\frac{I_k(u)}{u} \in [\alpha_{ik}, \eta_{ik}] \implies$

$$(1 + \eta_{ik})^{-1} \leq J_{ik}(u) \leq (1 + \alpha_{ik})^{-1}, \quad u \geq 0$$

- $\Gamma_i : X^+(\mathbb{R}) \rightarrow (0, \infty)$ are continuous and bounded: $0 < \underline{\Gamma}_i \leq \Gamma_i(x_i) \leq \overline{\Gamma}_i$
where $\underline{\Gamma}_i := \left(\prod_{k=1}^p (1 + \alpha_{ik})^{-1} e^{D_i(\omega)} - 1 \right)^{-1}$, $\overline{\Gamma}_i := \left(\prod_{k=1}^p (1 + \eta_{ik})^{-1} e^{D_i(\omega)} - 1 \right)^{-1}$

- $\tilde{B}_i(s, t; x_i)$ are bounded:¹ $0 < \underline{B}_i \leq \tilde{B}_i(s, t; x_i) \leq \overline{B}_i$

- $\tilde{B}_i(s + \omega, t + \omega; x_i) = \tilde{B}_i(s, t; x_i)$ for $t \leq s \leq t + \omega$ and $\varphi \in X^+(\mathbb{R})$

¹Recall that there is a finite number of impulses on each interval of length $\leq \omega$.

NOTE THAT, with **linear** impulses $I_{ik}(u) = \eta_{ik}u$,

$$J_{ik} \equiv (1 + \eta_{ik})^{-1} \text{ (constants) and } B_i(t; x) \equiv B_i(t) = \prod_{k:t_k \in [0, t)} (1 + \eta_{ik})^{-1}.$$

Construction of an operator on a new cone:

- a new cone

$K = K(\sigma) := \{x \in X^+ : x_i(t) \geq \sigma_i \|x_i\|, t \in [0, \omega], i = 1, \dots, n\}$, with $\sigma \in (0, 1)^n$

- an operator $\Phi = (\Phi_1, \dots, \Phi_n) : X^+ \rightarrow X^+$,

$$(\Phi_i x)(t) = \Gamma_i(x_i) \int_t^{t+\omega} \tilde{B}_i(s, t; x_i) e^{\int_t^s d_i(r) dr} \left(\sum_{j \neq i} a_{ij}(s) x_j(s) + g_i(s, x_{is}) \right) ds$$

for $x = (x_1, \dots, x_n) \in X^+, t \geq 0$

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LEMMA 1. Assume (H1)–(H4), take $\sigma = (\sigma_1, \dots, \sigma_n)$ with $0 < \sigma_i \leq \underline{B}_i \overline{B}_i^{-1} e^{-D_i(\omega)}$ for $i = 1, \dots, n$, and $K = K(\sigma)$. THEN:

(i) $\Phi(K) \subset K$.

(ii) If $x \in K \setminus \{0\}$, x is a **fixed point** of Φ iff x is a **positive** ω -periodic solution of (1).

(iii) If in addition (H5) holds, Φ is completely continuous on $K \setminus \{0\}$

Remark:

- If $x(t) = (x_1(t), \dots, x_n(t))$ is a solution of (1), the function $y(t) = (y_1(t), \dots, y_n(t))$, where $y_i(t) = B_i(t; x_i)x_i(t)$, $i = 1, \dots, n$, is **continuous**, because

$$J_{ik}(x_i(t_k)) = \frac{x_i(t_k)}{x_i(t_k^+)}$$

- Rather than using **sums** of the impulses, the key idea is to account for the impulses in a **multiplicative** mode by means of the products of the functions $J_{ik}(u)$:
in this way, $B_i(t; x_i) = \prod_{k:t_k \in [0,t)} J_{ik}(x_i(t_k))$ are used to “glue” the pieces of the solution’s graph at impulse times t_k , so that it becomes continuous.

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$$J_{ik}(x_i(t_k)) = \frac{x_i(t_k)}{x_i(t_k^+)}$$

- Rather than using **sums** of the impulses, the key idea is to account for the impulses in a **multiplicative** mode by means of the products of the functions $J_{ik}(u)$:

in this way, $B_i(t; x_i) = \prod_{k:t_k \in [0,t)} J_{ik}(x_i(t_k))$ are used to “glue” the pieces of the solution’s graph at impulse times t_k , so that it becomes continuous.

- Instead of Φ , the following operator has been considered for **scalar** IDDEs:

$$(\Psi y)(t) = (e^{D(\omega)} - 1)^{-1} \left[\int_t^{t+\omega} g(s, y_s) e^{\int_t^s d(u) du} ds + \sum_{k:t_k \in [t, t+\omega)} I_k(y(t_k)) e^{\int_t^{t_k} d(u) du} \right]$$

(the impulses multiplied by the Green function $G(t, s) = \frac{e^{\int_t^s d(u) du}}{e^{D(\omega)} - 1}$ are *summed up* to time t).

Krasnoselskii Theorem:

Let X be a Banach space, K a cone in X , $r, R \in \mathbb{R}^+$ with $r \neq R$ and $A_{r_0, R_0} := \{x \in K : r_0 \leq \|x\| \leq R_0\}$, where $r_0 = \min\{r, R\}$, $R_0 = \max\{r, R\}$. Let $T : A_{r_0, R_0} \rightarrow K$ be a completely continuous operator such that

- (i) $Tx \neq \lambda x$ for all $x \in K$ with $\|x\| = R$ and $\lambda > 1$;
- (ii) There exists $\psi \in K \setminus \{0\}$ such that $x \neq Tx + \lambda\psi$ for all $x \in K$ with $\|x\| = r$ and all $\lambda > 0$.

Then T has a fixed point $x \in A_{r_0, R_0}$ which moreover satisfies $r_0 < \|x\| < R_0$.

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Then T has a fixed point $x \in A_{r_0, R_0}$ which moreover satisfies $r_0 < \|x\| < R_0$.

Next: Under some additional conditions,

one shows that $\exists 0 < r < R$ such that Φ satisfies (i),(ii) ²

\implies there is an ω -periodic solution $x^* > 0$ in a conical sector A_{r_0, R_0} of K

²Combination of both the compressive ($r > R$) and expansive ($r < R$) forms can lead to the existence of more than one positive period solution to (1).

3. Main results

(H6) There are constants r_0, R_0 with $0 < r_0 < R_0$ and functions $b_{1i}, b_{2i} \in C_\omega^+(\mathbb{R})$ with $\int_0^\omega b_{qi}(t) dt > 0$ ($q = 1, 2$), such that for $i = 1, \dots, n$, $x \in K$ and $t \in [0, \omega]$ it holds:

$$\begin{aligned} g_i(t, x_{it}) &\geq b_{1i}(t)u && \text{if } 0 < u \leq x_i \leq r_0, \\ g_i(t, x_{it}) &\leq b_{2i}(t)u && \text{if } R_0 \leq x_i \leq u. \end{aligned}$$

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Theorem 1. Assume (H1)–(H6) and that, for b_{1i}, b_{2i} as in (H6),

$$c_i^0 := \underline{\Gamma}_i \underline{B}_i \min_{t \in [0, \omega]} \int_t^{t+\omega} e^{\int_t^s d_i(r) dr} \left(\sum_{j \neq i} a_{ij}(s) + b_{1i}(s) \right) ds \geq 1,$$

$$C_i^\infty := \overline{\Gamma}_i \overline{B}_i \max_{t \in [0, \omega]} \int_t^{t+\omega} e^{\int_t^s d_i(r) dr} \left(\sum_{j \neq i} a_{ij}(s) + b_{2i}(s) \right) ds \leq 1, i = 1, \dots, n.$$

THEN there exists (at least) one positive ω -periodic solution $x^*(t)$ of (1)
 (Moreover, $x^*(t) \in K$, for $\sigma_i = B_i \overline{B}_i^{-1} e^{-D_i(\omega)}$ ($1 \leq i \leq n$) as in LEMMA 1.)

Proof:

(i) $\Phi x \neq \lambda x$ for all $x \in K$ with $\|x\| = R$ and $\lambda > 1$:

★ Fix r_0, R_0 as in (H6), let $R \geq R_0(\min_{1 \leq i \leq n} \sigma_i)^{-1}$ and $x \in K$ with $\|x\| = R$.

Choose i such that $\|x\| = \|x_i\| = R$.

★ $x_i(t) \leq R$ and $x_i(t) \geq \sigma_i \|x_i\| = \sigma_i R \geq R_0$ for $t \in [0, \omega]$, thus, from the 2nd inequality in (H6),

$$g_i(t, x_{it}) \leq b_{2i}(t)R.$$

Using the properties in Lemma 1 and $C_i^\infty \leq 1$, we have

$$\|\Phi_i x\| \leq R \overline{\Gamma}_i \overline{B}_i \max_{t \in [0, \omega]} \int_t^{t+\omega} e^{\int_t^s d_i(r) dr} \left[\sum_{j \neq i} a_{ij}(s) + b_{2i}(s) \right] ds = RC_i^\infty \leq R.$$

In particular, we conclude that $\Phi x \neq \lambda x$ for all $\lambda > 1$ and $x \in K$ with $\|x\| = R$.

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In particular, we conclude that $\Phi x \neq \lambda x$ for all $\lambda > 1$ and $x \in K$ with $\|x\| = R$.

(ii) $\exists \psi \in K \setminus \{0\}$ such that $x \neq \Phi x + \lambda \psi$ for all $x \in K$ with $\|x\| = r$ and all $\lambda > 0$:

★ Take $r \leq \min_{1 \leq i \leq n} \sigma_i r_0$, $\psi \equiv \mathbf{1} := (1, \dots, 1)$ and consider any $\lambda > 0$. For $x \in K$ with $\|x\| = r$, we claim that $x \neq \Phi x + \lambda \psi$.

★ Suppose otherwise that there are $\lambda > 0, x \in K$ with $\|x\| = r$ and $x = \Phi x + \lambda \mathbf{1}$.

★ Let $\mu := \min_{t \in [0, \omega]} \min_{1 \leq i \leq n} x_i(t)$. We have $0 < \lambda \leq \mu \leq x_i(t) \leq r \leq r_0$, thus the 1st inequality in (H6) implies

$$g_i(t, x_{it}) \geq b_{1i}(t)\mu,$$

which, together with the constraint $c_i^0 \geq 1$, yields

$$(\Phi_i x)(t) \geq \mu \frac{\Gamma_i}{B_i} \min_{t \in [0, \omega]} \int_t^{t+\omega} e^{\int_t^s d_i(r) dr} \left[\sum_{j \neq i} a_{ij}(s) + b_{1i}(s) \right] ds = \mu c_i^0 \geq \mu.$$

★ Next, choose $t^* \in [0, \omega]$ and $i^* \in \{1, \dots, n\}$ such that $x_{i^*}(t^*) < \mu + \lambda$.

From $\boxed{x = \Phi x + \lambda \mathbf{1}}$,

$$\mu > x_{i^*}(t^*) - \lambda = (\Phi_{i^*} x)(t^*) \geq \mu,$$

a contradiction.

★ Let $\mu := \min_{t \in [0, \omega]} \min_{1 \leq i \leq n} x_i(t)$. We have $0 < \lambda \leq \mu \leq x_i(t) \leq r \leq r_0$, thus the 1st inequality in (H6) implies

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From $\boxed{x = \Phi x + \lambda \mathbf{1}}$,

$$\mu > x_{i^*}(t^*) - \lambda = (\Phi_{i^*} x)(t^*) \geq \mu,$$

a contradiction.

(i), (ii) are proven, thus Krasnoselskii Theorem gives the existence of a fixed point x^* for Φ in $K_{r,R} = \{x \in K : r \leq \|x\| \leq R\}$, i.e., a positive ω -periodic solution of (1).

“sublinear case”: a refinement

Theorem 1⁺. Assume (H1)–(H6) and that there is $v = (v_1, \dots, v_n) > 0$ such that, for b_{1i}, b_{2i} as in (H6),

$$c_i^0(v) := \underline{\Gamma}_i \underline{B}_i \min_{t \in [0, \omega]} \int_t^{t+\omega} e^{\int_t^s d_i(r) dr} \left(\sum_{j \neq i} v_i^{-1} v_j a_{ij}(s) + b_{1i}(s) \right) ds \geq 1,$$

$$C_i^\infty(v) := \overline{\Gamma}_i \overline{B}_i \max_{t \in [0, \omega]} \int_t^{t+\omega} e^{\int_t^s d_i(r) dr} \left(\sum_{j \neq i} v_i^{-1} v_j a_{ij}(s) + b_{2i}(s) \right) ds \leq 1,$$

$$i = 1, \dots, n.$$

THEN there exists (at least) one positive ω -periodic solution $x^*(t)$ of (1).

“superlinear case”:

Theorem 2. Assume (H1)–(H5) and

(H6*) There are constants r_0, R_0 with $0 < r_0 < R_0$ and functions $b_{1i}, b_{2i} \in C_\omega^+(\mathbb{R})$ with $\int_0^\omega b_{qi}(t) dt > 0$ ($q = 1, 2$), such that for $i = 1, \dots, n$, $x \in K$ and $t \in [0, \omega]$ it holds:

$$\begin{aligned} g_i(t, x_{it}) &\leq b_{1i}(t)u && \text{if } 0 < x_i \leq u \leq r_0, \\ g_i(t, x_{it}) &\geq b_{2i}(t)u && \text{if } x_i \geq u \geq R_0. \end{aligned}$$

If there is a vector $v = (v_1, \dots, v_n) > 0$ such that for $i = 1, \dots, n$

$$C_i^0(v) := \overline{\Gamma}_i \overline{B}_i \max_{t \in [0, \omega]} \int_t^{t+\omega} e^{\int_t^s d_i(r) dr} \left(\sum_{j \neq i} v_i^{-1} v_j a_{ij}(s) + b_{1i}(s) \right) ds \leq 1,$$

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THEN there exists (at least) **one positive ω -periodic solution $x^*(t)$** of (1).

Further criteria:

- For (1), define the $n \times n$ matrices of functions in $C_\omega^+(\mathbb{R})$ given by

$$D(t) = \text{diag}(d_1(t), \dots, d_n(t)), \quad A(t) = [a_{ij}(t)], \quad (3)$$

(with $a_{ii}(t) := 0 \forall i$)

- Assume (H1)–(H6).
- For $b_{1i}(t), b_{2i}(t)$ as in (H6), define

$$B_1(t) = \text{diag}(b_{11}(t), \dots, b_{1n}(t)), \quad B_2(t) = \text{diag}(b_{21}(t), \dots, b_{2n}(t))$$

A pointwise comparison criterion:

Corollary 1. Existence of a positive ω -periodic solution of (1) IF

• $\exists v > 0$:

$$M_2 \left[B_2(t) + A(t) \right] v \leq D(t)v \leq M_1 \left[B_1(t) + A(t) \right] v, \quad t \in [0, \omega] \quad (\text{H7})$$

$$\text{i.e., } m_{2i} \left(\sum_{j \neq i} v_j a_{ij}(t) + v_i b_{2i}(t) \right) \leq v_i d_i(t) \leq m_{1i} \left(\sum_{j \neq i} v_j a_{ij}(t) + v_i b_{1i}(t) \right), \quad \forall i, t \in [0, \omega]$$

$$\begin{aligned} \text{where } M_1 &= \text{diag}(m_{11}, \dots, m_{1n}), \quad M_2 = \text{diag}(m_{21}, \dots, m_{2n}), \\ m_{1i} &:= \underline{\Gamma}_i \underline{B}_i (e^{D_i(\omega)} - 1), \quad m_{2i} := \overline{\Gamma}_i \overline{B}_i (e^{D_i(\omega)} - 1), \quad i = 1, \dots, n; \end{aligned} \quad (4)$$

Proof. From (H7),

$$\begin{aligned} \sum_{j \neq i} v_j a_{ij}(s) + v_i b_{1i}(s) &\geq m_{1i}^{-1} v_i d_i(s), \quad \sum_{j \neq i} v_j a_{ij}(s) + v_i b_{2i}(s) \leq m_{2i}^{-1} v_i d_i(s) \implies \\ c_i^0(v) &\geq m_{1i}^{-1} \underline{\Gamma}_i \underline{B}_i \min_{t \in [0, \omega]} \int_t^{t+\omega} e^{\int_t^s d_i(r) dr} d_i(s) ds = m_{1i}^{-1} \underline{\Gamma}_i \underline{B}_i (e^{D_i(\omega)} - 1) = 1, \\ C_i^\infty(v) &\leq m_{2i}^{-1} \overline{\Gamma}_i \overline{B}_i \max_{t \in [0, \omega]} \int_t^{t+\omega} e^{\int_t^s d_i(r) dr} d_i(s) ds = m_{2i}^{-1} \overline{\Gamma}_i \overline{B}_i (e^{D_i(\omega)} - 1) = 1. \end{aligned}$$

An average comparison criterion:

Corollary 2. Existence of a positive ω -periodic solution of (1) IF

• $\exists v > 0$:

$$\int_0^\omega N_2 [B_2(t) + A(t)] v dt \leq v \leq \int_0^\omega N_1 [B_1(t) + A(t)] v dt, \quad (\text{H8})$$

$$\text{i.e., } n_{2i} \int_0^\omega \left(\sum_{j \neq i} v_j a_{ij}(s) + v_i b_{1i}(s) \right) ds \leq v_i \leq n_{1i} \int_0^\omega \left(\sum_{j \neq i} v_j a_{ij}(s) + v_i b_{2i}(s) \right) ds \quad \forall i$$

for

$$\begin{aligned} N_1 &= \text{diag}(n_{11}, \dots, n_{1n}), \quad N_2 = (n_{21}, \dots, n_{2n}), \\ n_{1i} &:= \underline{\Gamma}_i \underline{B}_i, \quad n_{2i} := \overline{\Gamma}_i \overline{B}_i e^{D_i(\omega)}, \quad i = 1, \dots, n. \end{aligned} \quad (5)$$

(Proof. Trivial)

Recall:

$$\underline{\Gamma}_i := \left(\prod_{k=1}^p (1 + \alpha_{ik})^{-1} e^{D_i(\omega)} - 1 \right)^{-1}, \quad \overline{\Gamma}_i := \left(\prod_{k=1}^p (1 + \eta_{ik})^{-1} e^{D_i(\omega)} - 1 \right)^{-1}$$

DDEs without impulses

$$x'_i(t) = -d_i(t)x_i(t) + \sum_{j \neq i} a_{ij}(t)x_j(t) + g_i(t, x_{it}), \quad i = 1, \dots, n, \quad (6)$$

$$\star \Gamma_i(u) \equiv (e^{D_i(\omega)} - 1)^{-1} \text{ and } B_i(t, u) \equiv 1$$

$$\star M_1 = M_2 = I \text{ and}$$

$$N_1 = \text{diag}(e^{D_1(\omega)} - 1, \dots, e^{D_n(\omega)} - 1)^{-1}, N_2 = \text{diag}(1 - e^{-D_1(\omega)}, \dots, 1 - e^{-D_n(\omega)})^{-1}$$

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Corollaries 1' & 2'. Assume (H4)–(H6). For the matrices in $D(t), A(t), B_1(t), B_2(t)$ as above, suppose that for some $v > 0$:

- (a) either $B_2(t)v \leq [D(t) - A(t)]v \leq B_1(t)v$ for $t \in [0, \omega]$;
- (b) or $\begin{cases} \int_0^\omega [B_2(t) + A(t)]v dt \leq \text{diag}(1 - e^{-D_1(\omega)}, \dots, 1 - e^{-D_n(\omega)})v \\ \int_0^\omega [B_1(t) + A(t)]v dt \geq \text{diag}(e^{D_1(\omega)} - 1, \dots, e^{D_n(\omega)} - 1)v. \end{cases}$

Then, there exists a **positive ω -periodic solution** of (6).

4. Applications

Example 1. A periodic Nicholson system with distributed delays:

$$\begin{aligned} x'_i(t) = & -d_i(t)x_i(t) + \sum_{j \neq i} a_{ij}(t)x_j(t) \\ & + \underbrace{\sum_{l=1}^m \beta_{il}(t) \int_{t-\tau_{il}(t)}^t \gamma_{il}(s) x_i(s) e^{-c_{il}(s)x_i(s)} ds}_{g_i(t, x_{it}),} \quad i = 1, \dots, n, \end{aligned} \quad (\text{N})$$

4. Applications

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$$\begin{aligned}
 x'_i(t) = & -d_i(t)x_i(t) + \sum_{j \neq i} a_{ij}(t)x_j(t) \\
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 \end{aligned}$$

Biological interpretation:

One or multiple species, n classes or patches, with migration of the populations among classes

$x_i(t)$ - density of the species on class i

$a_{ij}(t)$ ($j \neq i$) - migration coefficient from class j to class i (w.l.g. $a_{ii} \equiv 0$)

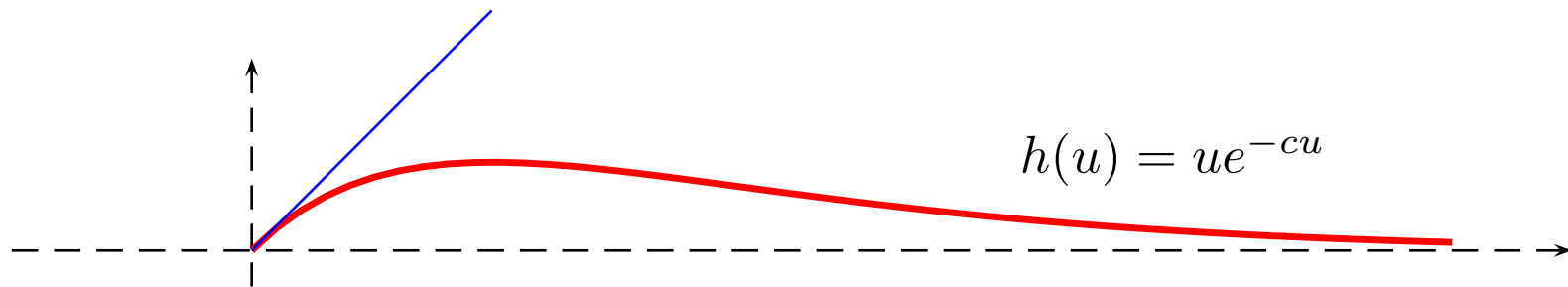
$d_i(t)$ - coefficient of instantaneous loss for class i : death rate on class i plus the emigration rates of the population that leaves class i :

$$d_i(t) = m_i(t) + \sum_{j \neq i} a_{ji}(t), \quad (m_i > 0)$$

birth function on class i (Nicholson-type): $\sum_{k=1}^m \beta_{ik}(t) \int_{t-\tau_{ik}(t)}^t \gamma_{ik}(s) h_{ik}(x_i(s)) ds$

$$h_{ik}(u) = xe^{-c_{ik}(t)u}$$

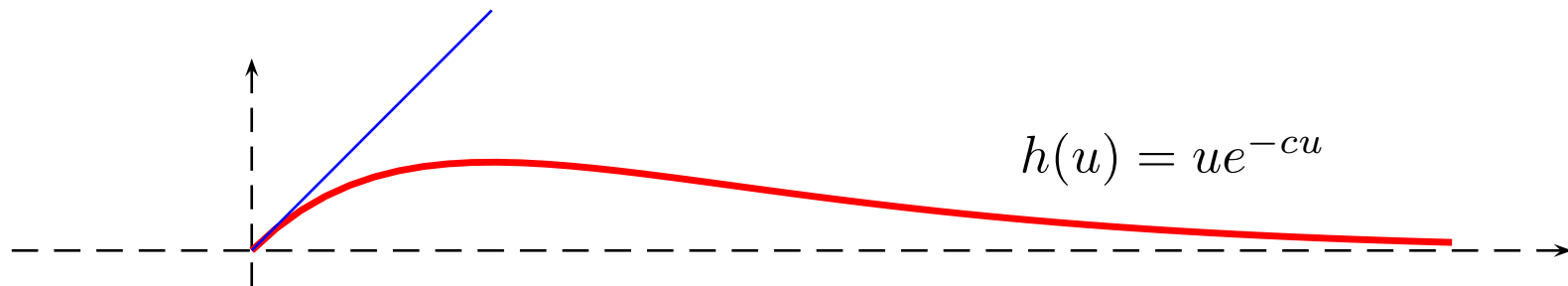
Ricker nonlinearities $h(u) = ue^{-cu}$ ($c > 0$):



$$h(0) = 0, h'(0) = 1, h(u)/u \rightarrow 0 \text{ as } u \rightarrow \infty$$

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Ricker nonlinearities $h(u) = ue^{-cu}$ ($c > 0$):



$$h(0) = 0, h'(0) = 1, h(u)/u \rightarrow 0 \text{ as } t \rightarrow \infty$$

- The nonlinearities are **bounded** $\implies B_2(t)$ can be taken arbitrarily small
- With

$$b_i(t) := \sum_{l=1}^m \beta_{il}(t) \int_{t-\tau_{il}(t)}^t \gamma_{il}(s) ds, \quad t \geq 0, \quad i = 1, \dots, n$$

and $B(t) = \text{diag}(b_1(t), \dots, b_n(t))$, **(H6)** holds with

$$B_1(t) = (1 - \varepsilon)B(t), \quad B_2(t) = \varepsilon I \quad (\forall \varepsilon > 0)$$

Proposition 1. ³

IF (with $\mathbf{v} = (\mathbf{1}, \dots, \mathbf{1})$):

(i) either $\sum_{j \neq i} a_{ij}(t) \leq_{\neq} d_i(t) \leq_{\neq} \sum_{j \neq i} a_{ij}(t) + b_i(t), \forall t \in [0, \omega]$

(ii) or $e^{D_i(\omega)} \int_0^\omega \sum_{j \neq i} a_{ij}(t) dt \leq (e^{D_i(\omega)} - 1) \leq \int_0^\omega (\sum_{j \neq i} a_{ij}(t) + b_i(t)) dt$

THEN system (N) has a positive ω -periodic solution.

³with no impulses: $m_{1i} = m_{2i} = 1, n_{1i} = (e^{D_i(\omega)} - 1)^{-1}, n_{2i} = e^{D_i(\omega)}(e^{D_i(\omega)} - 1)^{-1}$

Impulsive version of (N):

$$\left\{ \begin{array}{l} x'_i(t) = -d_i(t)x_i(t) + \sum_{j \neq i} a_{ij}(t)x_j(t) \\ \quad + \sum_{l=1}^m \beta_{il}(t) \int_{t-\tau_{il}(t)}^t \gamma_{il}(s) x_i(s) e^{-c_{il}(s)x_i(s)} ds, \quad t \neq t_k, \\ x_i(t_k^+) - x_i(t_k) = I_{ik}(x_i(t_k)), \quad k \in \mathbb{Z}, \quad i = 1, \dots, n. \end{array} \right. \quad (\text{IN})$$

where $0 \leq t_1 < t_2 < \dots < t_p < \omega$, $t_{k+p} = t_k + \omega$, $\forall k$ (p impulses on $[0, \omega]$).

Take e.g. $I_{ik}(u) = I(u) := \sin u$, $u \geq 0$, $\forall k$.

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Take e.g. $I_{ik}(u) = I(u) := \sin u$, $u \geq 0$, $\forall k$.

Then:

★ $-\frac{1}{\pi} \leq \frac{I_{ik}(u)}{u} \leq 1$, $u > 0$, thus (H2) holds with $\alpha_{ik} = -\frac{1}{\pi}$, $\eta_{ik} = 1$

★ (H3) is satisfied if $2^p < e^{\int_0^\omega d_i(t) dt} \forall i$

With the above notations: $J_{ik}(u) = (1 + \frac{\sin u}{u})^{-1}$, $\exists J_{ik}(0) = \lim_{u \rightarrow 0^+} J(u) = \frac{1}{2}$, $\overline{B}_i = 1$, $\underline{B}_i = 2^{-p}$, $\overline{\Gamma}_i = ((e^{D_i(\omega)} 2^{-p} - 1)^{-1}$, $\underline{\Gamma}_i = (e^{D_i(\omega)} - 1)^{-1}$

Plugging these constants to evaluate $\boxed{M_q(t), N_q(t)}$ ($q = 1, 2$) in (4), (5), from **Cor**

1 & 2 (with $v = \vec{1}$):

Proposition 2. IF

(a) either

$$\frac{e^{D_i(\omega)} - 1}{2^{-p}e^{D_i(\omega)} - 1} \sum_{j \neq i} a_{ij}(t) \leq_{\neq} d_i(t) \leq_{\neq} 2^{-p} \left(\sum_{j \neq i} a_{ij}(t) + b_i(t) \right), \quad \forall t \in [0, \omega], \forall i$$

(b) or

$$\frac{(e^{D_i(\omega)} - 1)^2}{2^{-p}e^{D_i(\omega)} - 1} \int_0^\omega \sum_{j \neq i} a_{ij}(t) dt \leq (e^{D_i(\omega)} - 1) \leq \int_0^\omega \left(\sum_{j \neq i} a_{ij}(t) + b_i(t) \right) dt, \quad \forall i$$

THEN (IN) admits at least one positive ω -periodic solution.

Example 2. A simple autonomous planar Nicholson system

$$\begin{cases} x_1'(t) = -d_1x_1(t) + a_1x_2(t) + \beta_1x_1(t - \tau_1)e^{-c_1x_1(t-\tau_1)} \\ x_2'(t) = -d_2x_2(t) + a_2x_1(t) + \beta_2x_2(t - \tau_2)e^{-c_2x_2(t-\tau_2)} \end{cases} \quad (d_i, a_i, \beta_i, c_i, \tau_i > 0)$$

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- **community matrix:** $M = \begin{bmatrix} \beta_1 - d_1 & a_1 \\ a_2 & \beta_2 - d_2 \end{bmatrix}$.

- $s(M) \leq 0 \iff 0$ is **GAS** (globally asymptotically stable) (in the set of all non-negative solutions), where $s(M) = \max\{Re \lambda : \lambda \in \sigma(M)\}$.

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Remark. This contradicts the assertion in Zhang, Huang & Wei, Adv. Diff. Equ.(2015), of existence of a positive (ω -periodic) solution for the above system with ω -periodic coefficients (rather than autonomous).

-
- Fix any $\omega > 0$ and add e.g. a **single linear, constant, positive impulse** on each component and on each interval of length ω :

$$\Delta x_i(t_k) = \eta_i x_i(t_k), \quad i = 1, 2, k \in \mathbb{Z} \quad (7)$$

- With $v = (1, 1)$ in **Corol. 1**: this destroys the GAS of the trivial solution if

$$0 < \eta_i < \frac{e^{2\omega} - 1}{e^{2\omega} + 1}, \quad i = 1, 2 \implies \exists \text{ a positive } \omega\text{-periodic solution!}$$

Final Comments:

- There is only a couple of previous works proving the existence of positive periodic solutions for **systems** of differential equations with delays and **impulses**

(Moreover, as a particular case our work shows that same claims in Zang et al., Adv Dif Eqs 2015, are not correct!)

- Our approach also applies to impulsive systems (1) with **infinite delay**
- For the scalar case: very few papers have “average” criteria, relating the averages of the coefficients over $[0, \omega]$

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- Apply the present technique to treat **other families** of impulsive systems of DDEs, such as Lotka-Volterra models, Nicholson systems with “nonlinear mortality terms”, etc.
- Treat the case of **almost periodic** systems of DDEs with impulses.
(For non-impulsive equations and systems: the usual operators whose fixed points we are looking for are not **compact**, therefore other techniques have been used, by imposing conditions that allow the use of Lyapunov functionals, Banach contraction principle, monotone operators...)

THANK YOU!