

**PERIODIC SOLUTIONS FOR NON-LINEAR SYSTEMS
OF DIFFERENTIAL EQUATIONS WITH BOUNDARY CONDITIONS**

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ABSTRACT

In this work, we investigate a periodic solution for non-linear systems of differential equations with boundary conditions by using the numerical analytic method, which was introduced by (Samoilenko, A. M.). These investigations lead us to improving and extending the above method. Also we expand the results obtained by Samoilenko to change the periodic system of non-linear differential equations with initial condition to periodic a system of non-linear differential equations with boundary conditions conditions.

Keyword and Phrases: Numerical-analytic methods, existence of periodic solutions, nonlinear system, boundary conditions.

I. INTRODUCTION

The study of periodic solutions for non-linear system of differential equations with boundary conditions and boundary integral conditions is a very important branch in the differential equation theory. Many results about the existence and approximation of periodic solutions for system of non-linear differential equations have been obtained by the numerical analytic methods that were proposed by Samoilenko [5] which had been later applied in many studies [2,3,6,7,8,9].

In this paper, we prove the existence and uniqueness of periodic solution for non-linear system of differential equations with the boundary conditions by using the method of Samoilenko [5].

Consider the following problem:

$$\left. \begin{array}{l} \frac{dx}{dt} = Ax + f(t, x, y, z) \\ A_1x(0) + A_2x(T) = e_1 \\ \frac{dy}{dt} = By + g(t, x, y, z) \\ B_1y(0) + B_2y(T) = e_2 \\ \frac{dz}{dt} = Cz + h(t, x, y, z) \\ C_1z(0) + C_2z(T) = e_3 \end{array} \right\} \quad (P)$$

where $x \in D \subset R^n$, $y \in D_1 \subset R^m$ and $z \in D_2 \subset R^k$. The domains D , D_1 and D_2 are closed and bounded.

Let the vector functions $f(t, x, y, z)$, $g(t, x, y, z)$ and $h(t, x, y, z)$ are defined and continuous on the domain:

$$(t, x, y, z) \in R^1 \times D \times D_1 \times D_2 \quad (1)$$

and periodic in t of period T . also $A = (A_{ij})$, $A_1 = (A_{1ij})$, $A_2 = (A_{2ij})$,

$B = (B_{ij})$, $B_1 = (B_{1ij})$, $B_2 = (B_{2ij})$, $C = (C_{ij})$, $C_1 = (C_{1ij})$, $C_2 = (C_{2ij})$ are $n \times n$ non-negative matrices, also $e_1 = (e_{11}, e_{12}, \dots)$, $e_2 = (e_{21}, e_{22}, \dots)$, $e_3 = (e_{31}, e_{32}, \dots)$ are positive constant vectors.

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Suppose that the functions $f(t, x, y, z)$, $g(t, x, y, z)$ and $h(t, x, y, z)$ satisfy the following inequalities:

$$\|f(t, x, y, z)\| \leq M_1, \|g(t, x, y, z)\| \leq M_2, \|h(t, x, y, z)\| \leq M_3 \quad (2)$$

$$\|f(t, x_1, y_1, z_1) - f(t, x_2, y_2, z_2)\| \leq K_1 \|x_1 - x_2\| + K_2 \|y_1 - y_2\| + K_3 \|z_1 - z_2\| \quad (3)$$

$$\|g(t, x_1, y_1, z_1) - g(t, x_2, y_2, z_2)\| \leq L_1 \|x_1 - x_2\| + L_2 \|y_1 - y_2\| + L_3 \|z_1 - z_2\| \quad (4)$$

$$\|h(t, x_1, y_1, z_1) - h(t, x_2, y_2, z_2)\| \leq P_1 \|x_1 - x_2\| + P_2 \|y_1 - y_2\| + P_3 \|z_1 - z_2\| \quad (5)$$

for all $t \in R^1$, $x, x_1, x_2 \in D$, $y, y_1, y_2 \in D_1$, $z, z_1, z_2 \in D_2$,

where $M_1, M_2, K_1, K_2, K_3, L_1, L_2, L_3, P_1, P_2, P_3$ are positive constants Provided that

$$\|e^{A(t-s)}\| \leq \frac{\gamma_1}{\lambda_1}, \quad \|e^{B(t-s)}\| \leq \frac{\gamma_2}{\lambda_2}, \quad \|e^{C(t-s)}\| \leq \frac{\gamma_3}{\lambda_3} \quad (6)$$

where $\gamma_1, \gamma_2, \gamma_3, \lambda_1, \lambda_2, \lambda_3$ are positive constants, and $\|\cdot\| = \max_{t \in [0, T]} |\cdot|$.

We define non-empty sets as follows:

$$\left. \begin{array}{l} D_\alpha = D - \frac{T}{2} \frac{\gamma_1}{\lambda_1} M_1 - \frac{\gamma_1}{\lambda_1} \|\alpha\| T \\ D_\beta = D_1 - \frac{T}{2} \frac{\gamma_2}{\lambda_2} M_2 - \frac{\gamma_2}{\lambda_2} \|\beta\| T \\ D_\delta = D_2 - \frac{T}{2} \frac{\gamma_3}{\lambda_3} M_3 - \frac{\gamma_3}{\lambda_3} \|\delta\| T \end{array} \right\} \quad (7)$$

Furthermore, we suppose that the largest eigen-value of the matrix

$$\Omega = \begin{pmatrix} K_1 \frac{\gamma_1 T}{\lambda_1 2} & K_2 \frac{\gamma_1 T}{\lambda_1 2} & K_3 \frac{\gamma_1 T}{2 \lambda_1} \\ L_1 \frac{\gamma_2 T}{\lambda_2 2} & L_2 \frac{\gamma_2 T}{\lambda_2 2} & L_3 \frac{\gamma_2 T}{2 \lambda_2} \\ P_1 \frac{\gamma_3 T}{\lambda_3 2} & P_2 \frac{\gamma_3 T}{\lambda_3 2} & P_3 \frac{\gamma_3 T}{2 \lambda_3} \end{pmatrix} \text{ Does not exceed unity}$$

$$\frac{\omega_1}{3} + \frac{\omega_4}{6} + \frac{2\omega_2}{3} + \frac{2\omega_1^2}{3} < 1, \quad (8)$$

$$\text{where } \omega_1 = \frac{T}{2} \left(K_1 \frac{\gamma_1}{\lambda_1} + L_2 \frac{\gamma_2}{\lambda_2} + P_3 \frac{\gamma_3}{\lambda_3} \right),$$

$$\omega_2 = \frac{T^2}{2} \left(\frac{\gamma_1 \gamma_2}{\lambda_1 \lambda_2} (K_2 L_1 - K_1 L_2) + \frac{\gamma_1 \gamma_3}{\lambda_1 \lambda_3} (K_3 P_1 - K_1 P_3) + \frac{\gamma_2 \gamma_3}{\lambda_2 \lambda_3} (L_3 P_2 - L_2 P_3) \right),$$

$$\omega_3 = \frac{T^3}{2} \frac{\gamma_1 \gamma_2 \gamma_3}{\lambda_1 \lambda_2 \lambda_3} (K_1 (L_2 P_3 - L_3 P_2) + K_2 (L_3 P_1 - L_1 P_3) + K_3 (L_1 P_2 - L_2 P_1)),$$

$$\omega_4 = 8\omega_1^3 + 180\omega_3 + 36\omega_1\omega_2 + 12(81\omega_3^2 + 12\omega_3\omega_1^3 + 54\omega_1\omega_2\omega_3 - 3\omega_1^2\omega_2^2 - 12\omega_2^3)^{(1/2)} \omega_1^{(1/3)}.$$

Define a sequence of functions:

$\{x_m(t, x_0, y_0, z_0), y_m(t, x_0, y_0, z_0), z_m(t, x_0, y_0, z_0)\}_{m=0}^\infty$ by:

$$\begin{aligned} x_{m+1}(t, x_0, y_0, z_0) &= x_0 e^{At} + \int_0^t e^{A(t-s)} [f(s, x_m(s, x_0, y_0, z_0), y_m(s, x_0, y_0, z_0), z_m(s, x_0, y_0, z_0)) - \alpha \\ &\quad - \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x_m(s, x_0, y_0, z_0), y_m(s, x_0, y_0, z_0), z_m(s, x_0, y_0, z_0)) ds] ds \end{aligned} \quad (9)$$

with

$$x_0(t, x_0, y_0, z_0) = x_0 e^{At}$$

where $\alpha = \frac{A}{A_2(e^{AT} - E)} [A_1 x_0 + A_2 x_0 e^{AT} - e_1]$; $\det(e^{AT} - E) \neq 0$ and $\det(A_2(e^{AT} - E)) \neq 0$.

$$\begin{aligned} y_{m+1}(t, x_0, y_0, z_0) &= y_0 e^{Bt} + \int_0^t e^{B(t-s)} [g(s, x_m(s, x_0, y_0, z_0), y_m(s, x_0, y_0, z_0), z_m(s, x_0, y_0, z_0)) \\ &\quad - \beta - \frac{B}{(e^{BT} - E)} \int_0^T e^{B(T-s)} g(s, x_m(s, x_0, y_0, z_0), y_m(s, x_0, y_0, z_0), z_m(s, x_0, y_0, z_0)) ds] ds \end{aligned} \quad (10)$$

With

$$y_0(t, x_0, y_0, z_0) = y_0 e^{Bt}$$

where $\beta = \frac{B}{B_2(e^{BT} - E)} [B_1 y_0 + B_2 y_0 e^{BT} - e_2]$; $\det(e^{BT} - E) \neq 0$

and $\det(B_2(e^{BT} - E)) \neq 0$.

and

$$\begin{aligned} z_{m+1}(t, x_0, y_0, z_0) &= z_0 e^{Ct} + \int_0^t e^{C(t-s)} [h(s, x_m(s, x_0, y_0, z_0), y_m(s, x_0, y_0, z_0), z_m(s, x_0, y_0, z_0)) \\ &\quad - \delta - \frac{C}{(e^{CT} - E)} \int_0^T e^{C(T-s)} h(s, x_m(s, x_0, y_0, z_0), y_m(s, x_0, y_0, z_0), z_m(s, x_0, y_0, z_0)) ds] ds \end{aligned} \quad (11)$$

with

$$z_0(t, x_0, y_0, z_0) = z_0 e^{Ct}$$

where $\delta = \frac{C}{C_2(e^{CT} - E)} [C_1 y_0 + C_2 y_0 e^{CT} - e_3]$; $\det(e^{CT} - E) \neq 0$ and $\det(C_2(e^{CT} - E)) \neq 0$. $m = 0, 1, 2, \dots$,

By using lemma3.1 [5], we can state and proof the following lemma:

Lemma: 1 Suppose that the functions $f(t, x, y, z)$, $g(t, x, y, z)$ and $h(t, x, y, z)$ be vectors which are defined in the interval $[0, T]$, then the following inequality holds:

$$\begin{pmatrix} \|F_1(t, x_0, y_0, z_0)\| \\ \|F_2(t, x_0, y_0, z_0)\| \\ \|F_3(t, x_0, y_0, z_0)\| \end{pmatrix} \leq \begin{pmatrix} \alpha_1(t) \frac{\gamma_1}{\lambda_1} M_1 \\ \alpha_2(t) \frac{\gamma_2}{\lambda_2} M_2 \\ \alpha_3(t) \frac{\gamma_3}{\lambda_3} M_3 \end{pmatrix}, \quad (12)$$

for $0 \leq t \leq T$, $\alpha_1(t) \leq \frac{T}{2}$, $\alpha_2(t) \leq \frac{T}{2}$, $\alpha_3(t) \leq \frac{T}{2}$,

where

$$F_1(t, x_0, y_0, z_0) = \int_0^t e^{A(t-s)} [f(s, x_0, y_0, z_0) - \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x_0, y_0, z_0) ds] ds$$

$$F_2(t, x_0, y_0, z_0) = \int_0^t e^{B(t-s)} [g(s, x_0, y_0, z_0) - \frac{B}{(e^{BT} - E)} \int_0^T e^{B(T-s)} g(s, x_0, y_0, z_0) ds] ds$$

$$F_3(t, x_0, y_0, z_0) = \int_0^t e^{C(t-s)} [h(s, x_0, y_0, z_0) - \delta - \frac{C}{(e^{CT} - E)} \int_0^T e^{C(T-s)} h(s, x_0, y_0, z_0) ds] ds$$

and

$$\alpha_1(t) = \frac{t(2e^{\|A\|(T-t)} - e^{\|A\|T} - \|E\|) + T(e^{\|A\|T} - e^{\|A\|(T-t)})}{(e^{\|A\|T} - \|E\|)}$$

$$\alpha_2(t) = \frac{t(2e^{\|B\|(T-t)} - e^{\|B\|T} - \|E\|) + T(e^{\|B\|T} - e^{\|B\|(T-t)})}{(e^{\|B\|T} - \|E\|)}$$

$$\alpha_3(t) = \frac{t(2e^{\|C\|(T-t)} - e^{\|C\|T} - \|E\|) + T(e^{\|C\|T} - e^{\|C\|(T-t)})}{(e^{\|C\|T} - \|E\|)}$$

Proof:

$$\begin{aligned} \|F_1(t, x_0, y_0, z_0)\| &\leq \left(\|E\| - \frac{e^{\|A\|T} - e^{\|A\|(T-t)}}{e^{\|A\|T} - \|E\|} \right) \int_0^t \|e^{A(t-s)}\| \|f(s, x_0, y_0, z_0)\| ds \\ &\quad + \left(\frac{e^{\|A\|T} - e^{\|A\|(T-t)}}{e^{\|A\|T} - \|E\|} \right) \int_t^T \|e^{A(t-s)}\| \|f(s, x_0, y_0, z_0)\| ds \\ &\leq \alpha_1(t) \frac{\gamma_1}{\lambda_1} M_1 \end{aligned} \quad (13)$$

and similarly

$$\|F_2(t, x_0, y_0, z_0)\| \leq \alpha_2(t) \frac{\gamma_2}{\lambda_2} M_2 \quad (14)$$

and

$$\|F_3(t, x_0, y_0, z_0)\| \leq \alpha_3(t) \frac{\gamma_3}{\lambda_3} M_3 \quad (15)$$

From (13), (14) and (15) we conclude that the inequality (12) holds . □

II. APPROXIMATION OF PERIODIC SOLUTION FOR (P)

The investigation of approximate solution of (P) will be introduced by the following theorem:

Theorem: 1 Let the vector functions $f(t, x, y, z)$, $g(t, x, y, z)$ and $h(t, x, y, z)$ are defined and continuous on the domain (1) and periodic in t of period T. Suppose that these functions satisfy the inequalities (2), (3), (4), (5) and the conditions (6), (7) and (8), then there exist a sequences of functions (9), (10) and (11), converges uniformly on the domain:

$$(t, x_0, y_0, z_0) \in [0, T] \times D_\alpha \times D_\beta \times D_\delta \quad (16)$$

to the limit functions $\begin{pmatrix} x^0(t, x_0, y_0, z_0) \\ y^0(t, x_0, y_0, z_0) \\ z^0(t, x_0, y_0, z_0) \end{pmatrix}$ which is continuous in the domain (1) periodic in t of period T and satisfies the following vector form:

$$\begin{pmatrix} x(t, x_0, y_0, z_0) \\ y(t, x_0, y_0, z_0) \\ z(t, x_0, y_0, z_0) \end{pmatrix} = \begin{pmatrix} x_0 e^{At} + \int_0^t e^{A(t-s)} \left[f(s, x, y, z) - \alpha - \frac{A}{(e^{AT}-E)} \int_0^T e^{A(T-s)} f(s, x, y, z) ds \right] ds \\ y_0 e^{Bt} + \int_0^t e^{B(t-s)} \left[g(s, x, y, z) - \beta - \frac{B}{(e^{BT}-E)} \int_0^T e^{B(T-s)} g(s, x, y, z) ds \right] ds \\ z_0 e^{Ct} + \int_0^t e^{C(t-s)} \left[h(s, x, y, z) - \delta - \frac{C}{(e^{CT}-E)} \int_0^T e^{C(T-s)} h(s, x, y, z) ds \right] ds \end{pmatrix}, \quad (17)$$

and it is a unique solution of (BVP) which satisfies the following inequality:

$$\begin{pmatrix} \|x^0(t, x_0, y_0, z_0) - x_m(t, x_0, y_0, z_0)\| \\ \|y^0(t, x_0, y_0, z_0) - y_m(t, x_0, y_0, z_0)\| \\ \|z^0(t, x_0, y_0, z_0) - z_m(t, x_0, y_0, z_0)\| \end{pmatrix} \leq \Omega^m (E-\Omega)^{-1} \Psi_1$$

$$\text{where } \Psi_1 = \begin{pmatrix} \frac{T}{2} \frac{\gamma_1}{\lambda_1} M_1 + \frac{\gamma_1}{\lambda_1} \|\alpha\|T \\ \frac{T}{2} \frac{\gamma_2}{\lambda_2} M_2 + \frac{\gamma_2}{\lambda_2} \|\beta\|T \\ \frac{T}{2} \frac{\gamma_3}{\lambda_3} M_3 + \frac{\gamma_3}{\lambda_3} \|\delta\|T \end{pmatrix}$$

provided that

$$\begin{pmatrix} \|x(t, x_0, y_0, z_0) - x_0\| \\ \|y(t, x_0, y_0, z_0) - y_0\| \\ \|z(t, x_0, y_0, z_0) - z_0\| \end{pmatrix} \leq \begin{pmatrix} \frac{T}{2} \frac{\gamma_1}{\lambda_1} M_1 + \frac{\gamma_1}{\lambda_1} \|\alpha\|T \\ \frac{T}{2} \frac{\gamma_2}{\lambda_2} M_2 + \frac{\gamma_2}{\lambda_2} \|\beta\|T \\ \frac{T}{2} \frac{\gamma_3}{\lambda_3} M_3 + \frac{\gamma_3}{\lambda_3} \|\delta\|T \end{pmatrix} \quad (18)$$

for all $t \in [0, T]$ and $x_0 \in D_\alpha$, $y_0 \in D_\beta$ and $z_0 \in D_\delta$

Proof: Setting m=0 in (9), (10) and (11) and by using Lemma 1, we have

$$\begin{aligned}
 \|x_1(t, x_0, y_0, z_0) - x_0\| &= \left\| x_0 e^{At} + \int_0^t e^{A(t-s)} [f(s, x_0, y_0, z_0) - \alpha \right. \\
 &\quad \left. - \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x_0, y_0, z_0) ds] ds - x_0 e^{At} \right\| \\
 &\leq \left\| \int_0^t e^{A(t-s)} [f(s, x_0, y_0, z_0) - \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x_0, y_0, z_0) ds] ds \right\| \\
 &\quad + \left\| \int_0^t e^{A(t-s)} \alpha ds \right\| \\
 &\leq \alpha_1(t) \frac{\gamma_1}{\lambda_1} M_1 + \frac{\gamma_1}{\lambda_1} \|\alpha\| T
 \end{aligned}$$

Hence $x_1(t, x_0, y_0, z_0) \in D_\alpha$ for all $t \in [0, T]$

Then by mathematical induction we can prove that

$$\|x_m(t, x_0, y_0, z_0) - x_0\| \leq \alpha_1(t) \frac{\gamma_1}{\lambda_1} M_1 + \frac{\gamma_1}{\lambda_1} \|\alpha\| T \quad (19)$$

Which given $x_m(t, x_0, y_0, z_0) \in D_\alpha$ for all $t \in [0, T]$.

Similarly

$$\|y_1(t, x_0, y_0, z_0) - y_0\| \leq \alpha_2(t) \frac{\gamma_2}{\lambda_2} M_2 + \frac{\gamma_2}{\lambda_2} \|\beta\| T$$

Hence $y_1(t, x_0, y_0, z_0) \in D_\beta$ for all $t \in [0, T]$

and

$$\|y_m(t, x_0, y_0, z_0) - y_0\| \leq \alpha_2(t) \frac{\gamma_2}{\lambda_2} M_2 + \frac{\gamma_2}{\lambda_2} \|\beta\| T \quad (20)$$

then $y_m(t, x_0, y_0, z_0) \in D_\beta$ for all $t \in [0, T]$.

and

$$\|z_1(t, x_0, y_0, z_0) - z_0\| \leq \alpha_3(t) \frac{\gamma_3}{\lambda_3} M_3 + \frac{\gamma_3}{\lambda_3} \|\delta\| T$$

Hence

$z_1(t, x_0, y_0, z_0) \in D_\delta$ for all $t \in [0, T]$,

Also

$$\|z_m(t, x_0, y_0, z_0) - z_0\| \leq \alpha_3(t) \frac{\gamma_3}{\lambda_3} M_3 + \frac{\gamma_3}{\lambda_3} \|\delta\| T \quad (21)$$

Then $z_m(t, x_0, y_0, z_0) \in D_\delta$ for all $t \in [0, T]$.

Next, we shall prove that the sequence of functions (9), (10) and (11) converges uniformly on the domain (16).

When m= 0 and by using Lemma 1 and the inequalities (3), (4) and (5) ,we have

$$\begin{aligned}
 \|x_2(t, x_0, y_0, z_0) - x_1(t, x_0, y_0, z_0)\| &\leq \left(\|E\| - \frac{e^{\|A\|T} - e^{\|A\|(T-t)}}{e^{\|A\|T} - \|E\|} \right) \int_0^t \|e^{A(t-s)}\| \|f(s, x_1(s, x_0, y_0, z_0), \right. \\
 &\quad \left. , y_1(s, x_0, y_0, z_0), z_1(s, x_0, y_0, z_0)) - f(s, x_0, y_0, z_0)\| ds
 \end{aligned}$$

$$\begin{aligned}
 & + \left(\frac{e^{\|A\|T} - e^{\|A\|(T-t)}}{e^{\|A\|T} - \|E\|} \right) \int_t^T \|e^{A(t-s)}\| \|f(s, x_1(s, x_0, y_0, z_0), y_1(s, x_0, y_0, z_0), z_1(s, x_0, y_0, z_0)) - f(s, x_0, y_0, z_0)\| ds \\
 & \leq \alpha_1(t) \frac{\gamma_1}{\lambda_1} (K_1 \|x_1(t, x_0, y_0, z_0) - x_0\| + K_2 \|y_1(t, x_0, y_0, z_0) - y_0\| \\
 & \quad + K_3 \|z_1(t, x_0, y_0, z_0) - z_0\|)
 \end{aligned}$$

Then by mathematical induction we can prove that

$$\begin{aligned}
 \|x_{m+1}(t, x_0, y_0, z_0) - x_m(t, x_0, y_0, z_0)\| & \leq \alpha_1(t) \frac{\gamma_1}{\lambda_1} (K_1 \|x_m(t, x_0, y_0, z_0) - x_{m-1}(t, x_0, y_0, z_0)\| \\
 & \quad + K_2 \|y_m(t, x_0, y_0, z_0) - y_{m-1}(t, x_0, y_0, z_0)\| \\
 & \quad + K_3 \|z_m(t, x_0, y_0, z_0) - z_{m-1}(t, x_0, y_0, z_0)\|) \tag{22}
 \end{aligned}$$

And similarly

$$\begin{aligned}
 \|y_{m+1}(t, x_0, y_0, z_0) - y_m(t, x_0, y_0, z_0)\| & \leq \alpha_2(t) \frac{\gamma_2}{\lambda_2} (L_1 \|x_1(t, x_0, y_0, z_0) - x_0\| + L_2 \|y_1(t, x_0, y_0, z_0) - y_0\| \\
 & \quad + L_3 \|z_1(t, x_0, y_0, z_0) - z_0\|)
 \end{aligned}$$

and

$$\begin{aligned}
 \|z_{m+1}(t, x_0, y_0, z_0) - z_m(t, x_0, y_0, z_0)\| & \leq \alpha_2(t) \frac{\gamma_2}{\lambda_2} (L_1 \|x_m(t, x_0, y_0, z_0) - x_{m-1}(t, x_0, y_0, z_0)\| \\
 & \quad + L_2 \|y_m(t, x_0, y_0, z_0) - y_{m-1}(t, x_0, y_0, z_0)\| \\
 & \quad + L_3 \|z_m(t, x_0, y_0, z_0) - z_{m-1}(t, x_0, y_0, z_0)\|) \tag{23}
 \end{aligned}$$

Also

$$\begin{aligned}
 \|z_2(t, x_0, y_0, z_0) - z_1(t, x_0, y_0, z_0)\| & \leq \alpha_3(t) \frac{\gamma_3}{\lambda_3} (P_1 \|x_1(t, x_0, y_0, z_0) - x_0\| + P_2 \|y_1(t, x_0, y_0, z_0) - y_0\| \\
 & \quad + P_3 \|z_1(t, x_0, y_0, z_0) - z_0\|)
 \end{aligned}$$

Also by mathematical induction we can prove that

$$\begin{aligned}
 \|z_{m+1}(t, x_0, y_0, z_0) - z_m(t, x_0, y_0, z_0)\| & \leq \alpha_3(t) \frac{\gamma_3}{\lambda_3} (P_1 \|x_m(t, x_0, y_0, z_0) - x_{m-1}(t, x_0, y_0, z_0)\| \\
 & \quad + P_2 \|y_m(t, x_0, y_0, z_0) - y_{m-1}(t, x_0, y_0, z_0)\| \\
 & \quad + P_3 \|z_m(t, x_0, y_0, z_0) - z_{m-1}(t, x_0, y_0, z_0)\|) \tag{24}
 \end{aligned}$$

Rewrite (22), (23) and (24) by vector form i.e.

$$\Psi_{m+1}(t) \leq \Omega(t) \Psi_m(t) \tag{25}$$

$$\Psi_{m+1} = \begin{pmatrix} \|x_{m+1}(t, x_0, y_0, z_0) - x_m(t, x_0, y_0, z_0)\| \\ \|y_{m+1}(t, x_0, y_0, z_0) - y_m(t, x_0, y_0, z_0)\| \\ \|z_{m+1}(t, x_0, y_0, z_0) - z_m(t, x_0, y_0, z_0)\| \end{pmatrix}$$

$$\Psi_m = \begin{pmatrix} \|x_m(t, x_0, y_0, z_0) - x_{m-1}(t, x_0, y_0, z_0)\| \\ \|y_m(t, x_0, y_0, z_0) - y_{m-1}(t, x_0, y_0, z_0)\| \\ \|z_m(t, x_0, y_0, z_0) - z_{m-1}(t, x_0, y_0, z_0)\| \end{pmatrix}$$

and

$$\Omega(t) = \begin{pmatrix} K_1 \frac{\gamma_1}{\lambda_1} \alpha_1(t) & K_2 \frac{\gamma_1}{\lambda_1} \alpha_1(t) & K_3 \frac{\gamma_1}{\lambda_1} \alpha_1(t) \\ L_1 \frac{\gamma_2}{\lambda_2} \alpha_2(t) & L_2 \frac{\gamma_2}{\lambda_2} \alpha_2(t) & L_3 \frac{\gamma_2}{\lambda_2} \alpha_2(t) \\ P_1 \frac{\gamma_3}{\lambda_3} \alpha_3(t) & P_2 \frac{\gamma_3}{\lambda_3} \alpha_3(t) & P_3 \frac{\gamma_3}{\lambda_3} \alpha_3(t) \end{pmatrix}$$

Now we take the maximum value for the both sides of the inequalities (25) we get

$$\Psi_{m+1} \leq \Omega \Psi_m \tag{26}$$

where $\Omega = \max_{t \in [0, T]} \Omega(t)$

$$\Omega = \begin{pmatrix} K_1 \frac{\gamma_1 T}{\lambda_1 2} & K_2 \frac{\gamma_1 T}{\lambda_1 2} & K_3 \frac{\gamma_1 T}{\lambda_1 2} \\ L_1 \frac{\gamma_2 T}{\lambda_2 2} & L_2 \frac{\gamma_2 T}{\lambda_2 2} & L_3 \frac{\gamma_2 T}{\lambda_2 2} \\ P_1 \frac{\gamma_3 T}{\lambda_3 2} & P_2 \frac{\gamma_3 T}{\lambda_3 2} & P_3 \frac{\gamma_3 T}{\lambda_3 2} \end{pmatrix},$$

and by repetition of (26) we find that $\Psi_{m+1} \leq \Omega^m \Psi_1$ and also we get

$$\sum_{i=1}^m \Psi_i \leq \sum_{i=1}^m \Omega^{i-1} \Psi_1 \quad , \quad (27)$$

by using (8) then the sequence (27) is uniformly convergent that is

$$\lim_{m \rightarrow \infty} \sum_{i=1}^m \Omega^{i-1} \Psi_1 = \sum_{i=1}^{\infty} \Omega^{i-1} \Psi_1 = (E - \Omega)^{-1} \Psi_1 \quad (28)$$

Let

$$\lim_{m \rightarrow \infty} \begin{pmatrix} x_m(t, x_0, y_0, z_0) \\ y_m(t, x_0, y_0, z_0) \\ z_m(t, x_0, y_0, z_0) \end{pmatrix} = \begin{pmatrix} x^0(t, x_0, y_0, z_0) \\ y^0(t, x_0, y_0, z_0) \\ z^0(t, x_0, y_0, z_0) \end{pmatrix} \quad (29)$$

Since the sequence of function (9), (10) and (11) is defined and continuous in the domain (16) then the limiting function $\begin{pmatrix} x^0(t, x_0, y_0, z_0) \\ y^0(t, x_0, y_0, z_0) \\ z^0(t, x_0, y_0, z_0) \end{pmatrix}$ is also defined and continuous in the same domain.

Moreover, by Lemma 1, the relation (29) and proceeding (9), (10) and (11) to the limit $\begin{pmatrix} x^0(t, x_0, y_0, z_0) \\ y^0(t, x_0, y_0, z_0) \\ z^0(t, x_0, y_0, z_0) \end{pmatrix}$

when $m \rightarrow \infty$ the equality (28) is satisfied for all $m \geq 0$, and this show that the limiting function $\begin{pmatrix} x^0(t, x_0, y_0, z_0) \\ y^0(t, x_0, y_0, z_0) \\ z^0(t, x_0, y_0, z_0) \end{pmatrix}$ is the solution of (P).

Finally, we have to show that $\begin{pmatrix} x(t, x_0, y_0, z_0) \\ y(t, x_0, y_0, z_0) \\ z(t, x_0, y_0, z_0) \end{pmatrix}$ is a unique solution of (BVP).

Let $\begin{pmatrix} \bar{x}(t, x_0, y_0, z_0) \\ \bar{y}(t, x_0, y_0, z_0) \\ \bar{z}(t, x_0, y_0, z_0) \end{pmatrix}$ be another solution of (P), i.e.

$$\begin{aligned} \bar{x}(t, x_0, y_0, z_0) &= x_0 e^{At} + \int_0^t e^{A(t-s)} [f(s, \bar{x}(s, x_0, y_0, z_0), \bar{y}(s, x_0, y_0, z_0), \bar{z}(s, x_0, y_0, z_0)) - \alpha \\ &\quad - \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, \bar{x}(s, x_0, y_0, z_0), \bar{y}(s, x_0, y_0, z_0), \bar{z}(s, x_0, y_0, z_0)) ds] ds \end{aligned}$$

$$\begin{aligned} \bar{y}(t, x_0, y_0, z_0) &= y_0 e^{Bt} + \int_0^t e^{B(t-s)} [g(s, \bar{x}(s, x_0, y_0, z_0), \bar{y}(s, x_0, y_0, z_0), \bar{z}(s, x_0, y_0, z_0)) - \beta \\ &\quad - \frac{B}{(e^{BT} - E)} \int_0^T e^{B(T-s)} g(s, \bar{x}(s, x_0, y_0, z_0), \bar{y}(s, x_0, y_0, z_0), \bar{z}(s, x_0, y_0, z_0)) ds] ds \end{aligned}$$

$$\begin{aligned} \bar{z}(t, x_0, y_0, z_0) &= z_0 e^{Ct} + \int_0^t e^{C(t-s)} [h(s, \bar{x}(s, x_0, y_0, z_0), \bar{y}(s, x_0, y_0, z_0), \bar{z}(s, x_0, y_0, z_0)) - \beta \\ &\quad - \frac{C}{(e^{CT} - E)} \int_0^T e^{C(T-s)} h(s, \bar{x}(s, x_0, y_0, z_0), \bar{y}(s, x_0, y_0, z_0), \bar{z}(s, x_0, y_0, z_0)) ds] ds \end{aligned}$$

$$\begin{aligned}
 \|x(t, x_0, y_0, z_0) - \bar{x}(t, x_0, y_0, z_0)\| &\leq \left\| \int_0^t e^{A(T-s)} [f(s, x(s, x_0, y_0, z_0), y(s, x_0, y_0, z_0), z(s, x_0, y_0, z_0)) \right. \\
 &\quad \left. - f(s, \bar{x}(s, x_0, y_0, z_0), \bar{y}(s, x_0, y_0, z_0), \bar{z}(s, x_0, y_0, z_0))] \right. \\
 &\quad \left. - \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x(s, x_0, y_0, z_0), y(s, x_0, y_0, z_0), z(s, x_0, y_0, z_0)) \right. \\
 &\quad \left. - f(s, \bar{x}(s, x_0, y_0, z_0), \bar{y}(s, x_0, y_0, z_0), \bar{z}(s, x_0, y_0, z_0)) ds] ds \right\| \\
 &\leq \left(\|E\| - \frac{e^{\|A\|T} - e^{\|A\|(T-t)}}{e^{\|A\|T} - \|E\|} \right) \int_0^t \|e^{A(t-s)}\| \|f(s, x(s, x_0, y_0, z_0), \right. \\
 &\quad \left. , y_1(s, x_0, y_0, z_0), z(s, x_0, y_0, z_0)) - f(s, \bar{x}(s, x_0, y_0, z_0), \right. \\
 &\quad \left. , \bar{y}(s, x_0, y_0, z_0), \bar{z}(s, x_0, y_0, z_0))\| ds + \\
 &\quad + \left(\frac{e^{\|A\|T} - e^{\|A\|(T-t)}}{e^{\|A\|T} - \|E\|} \right) \int_t^T \|e^{A(t-s)}\| \|f(s, x(s, x_0, y_0, z_0), y(s, x_0, y_0, z_0), \right. \\
 &\quad \left. , z(s, x_0, y_0, z_0)) - f(s, \bar{x}(s, x_0, y_0, z_0), \bar{y}(s, x_0, y_0, z_0), \bar{z}(s, x_0, y_0, z_0))\| ds \\
 \therefore \|x(t, x_0, y_0, z_0) - \bar{x}(t, x_0, y_0, z_0)\| &\leq \alpha_1(t) \frac{\gamma_1}{\lambda_1} (K_1 \|x(t, x_0, y_0, z_0) - \bar{x}(t, x_0, y_0, z_0)\| \\
 &\quad + K_2 \|y(t, x_0, y_0, z_0) - \bar{y}(t, x_0, y_0, z_0)\| + \\
 &\quad + K_3 \|z(t, x_0, y_0, z_0) - \bar{z}(t, x_0, y_0, z_0)\|) \tag{30}
 \end{aligned}$$

Now similarly

$$\begin{aligned}
 \|y(t, x_0, y_0, z_0) - \bar{y}(t, x_0, y_0, z_0)\| &\leq \alpha_2(t) \frac{\gamma_2}{\lambda_2} (L_1 \|x(t, x_0, y_0, z_0) - \bar{x}(t, x_0, y_0, z_0)\| \\
 &\quad + L_2 \|y(t, x_0, y_0, z_0) - \bar{y}(t, x_0, y_0, z_0)\| + \\
 &\quad + L_3 \|z(t, x_0, y_0, z_0) - \bar{z}(t, x_0, y_0, z_0)\|) \tag{31}
 \end{aligned}$$

Also

$$\begin{aligned}
 \|z(t, x_0, y_0, z_0) - \bar{z}(t, x_0, y_0, z_0)\| &\leq \alpha_3(t) \frac{\gamma_3}{\lambda_3} (P_1 \|x(t, x_0, y_0, z_0) - \bar{x}(t, x_0, y_0, z_0)\| \\
 &\quad + P_2 \|y(t, x_0, y_0, z_0) - \bar{y}(t, x_0, y_0, z_0)\| \\
 &\quad + P_3 \|z(t, x_0, y_0, z_0) - \bar{z}(t, x_0, y_0, z_0)\|) \tag{32}
 \end{aligned}$$

Then we can rewrite the inequalities (30), (31) and (32) by the vector form:

$$\begin{pmatrix} \|x(t, x_0, y_0, z_0) - \bar{x}(t, x_0, y_0, z_0)\| \\ \|y(t, x_0, y_0, z_0) - \bar{y}(t, x_0, y_0, z_0)\| \\ \|z(t, x_0, y_0, z_0) - \bar{z}(t, x_0, y_0, z_0)\| \end{pmatrix} \leq \Omega \begin{pmatrix} \|x(t, x_0, y_0, z_0) - \bar{x}(t, x_0, y_0, z_0)\| \\ \|y(t, x_0, y_0, z_0) - \bar{y}(t, x_0, y_0, z_0)\| \\ \|z(t, x_0, y_0, z_0) - \bar{z}(t, x_0, y_0, z_0)\| \end{pmatrix} \tag{33}$$

Then by the condition (8),

$$\begin{pmatrix} \|x(t, x_0, y_0, z_0) - \bar{x}(t, x_0, y_0, z_0)\| \\ \|y(t, x_0, y_0, z_0) - \bar{y}(t, x_0, y_0, z_0)\| \\ \|z(t, x_0, y_0, z_0) - \bar{z}(t, x_0, y_0, z_0)\| \end{pmatrix} \rightarrow \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\therefore \begin{pmatrix} x(t, x_0, y_0, z_0) \\ y(t, x_0, y_0, z_0) \\ z(t, x_0, y_0, z_0) \end{pmatrix} = \begin{pmatrix} \bar{x}(t, x_0, y_0, z_0) \\ \bar{y}(t, x_0, y_0, z_0) \\ \bar{z}(t, x_0, y_0, z_0) \end{pmatrix}$$

which proves the solution is a unique and this complete the proof.

III. EXISTENCE OF PERIODIC SOLUTION FOR (P)

The problem of existence solution of (P) is uniquely connected with existence of zero of the functions $\Delta_1(x_0, y_0, z_0)$, $\Delta_2(x_0, y_0, z_0)$ and $\Delta_3(x_0, y_0, z_0)$ which has the form:

$$\Delta_1(x_0, y_0, z_0) = \alpha + \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x^0(s, x_0, y_0, z_0), y^0(s, x_0, y_0, z_0), z^0(s, x_0, y_0, z_0)) ds \tag{34}$$

$$\Delta_1: D_\alpha \times D_\beta \times D_\delta \rightarrow R^n$$

$$\Delta_2(x_0, y_0, z_0) = \beta + \frac{B}{(e^{BT} - E)} \int_0^T e^{B(T-s)} g(s, x^0(s, x_0, y_0, z_0), y^0(s, x_0, y_0, z_0), z^0(s, x_0, y_0, z_0)) ds \tag{35}$$

$$\Delta_2: D_\alpha \times D_\beta \times D_\delta \rightarrow R^n$$

$$\Delta_3(x_0, y_0, z_0) = \delta + \frac{C}{(e^{CT} - E)} \int_0^T e^{C(T-s)} h(s, x^0(s, x_0, y_0, z_0), y^0(s, x_0, y_0, z_0), z^0(s, x_0, y_0, z_0)) ds \quad (36)$$

$$\Delta_3: D_\alpha \times D_\beta \times D_\delta \rightarrow R^n$$

The functions $\Delta_1(x_0, y_0, z_0)$, $\Delta_2(x_0, y_0, z_0)$ and $\Delta_3(x_0, y_0, z_0)$ are approximately determined from the following sequences:

$$\Delta_{1m}(x_0, y_0, z_0) = \alpha + \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x_m(s, x_0, y_0, z_0), y_m(s, x_0, y_0, z_0), z_m(s, x_0, y_0, z_0)) ds \quad (37)$$

$$\Delta_{1m}: D_\alpha \times D_\beta \times D_\delta \rightarrow R^n$$

$$\Delta_{2m}(x_0, y_0, z_0) = \beta + \frac{B}{(e^{BT} - E)} \int_0^T e^{B(T-s)} g(s, x_m(s, x_0, y_0, z_0), y_m(s, x_0, y_0, z_0), z_m(s, x_0, y_0, z_0)) ds \quad (38)$$

$$\Delta_{2m}: D_\alpha \times D_\beta \times D_\delta \rightarrow R^n$$

$$\Delta_{3m}(x_0, y_0, z_0) = \delta + \frac{C}{(e^{CT} - E)} \int_0^T e^{C(T-s)} h(s, x_m(s, x_0, y_0, z_0), y_m(s, x_0, y_0, z_0), z_m(s, x_0, y_0, z_0)) ds \quad (39)$$

$$\Delta_{3m}: D_\alpha \times D_\beta \times D_\delta \rightarrow R^n$$

Theorem: 2 Let all assumptions and conditions of Theorem 2.1 be satisfied then the following inequality:

$$\begin{pmatrix} \|\Delta_1(x_0, y_0, z_0) - \Delta_{1m}(x_0, y_0, z_0)\| \\ \|\Delta_2(x_0, y_0, z_0) - \Delta_{2m}(x_0, y_0, z_0)\| \\ \|\Delta_3(x_0, y_0, z_0) - \Delta_{3m}(x_0, y_0, z_0)\| \end{pmatrix} \leq \begin{pmatrix} N_1 \frac{\gamma_1}{\lambda_1} K_1 & N_1 \frac{\gamma_1}{\lambda_1} K_2 & N_1 \frac{\gamma_1}{\lambda_1} K_3 \\ N_2 \frac{\gamma_2}{\lambda_2} L_1 & N_2 \frac{\gamma_2}{\lambda_2} L_2 & N_2 \frac{\gamma_2}{\lambda_2} L_3 \\ N_3 \frac{\gamma_3}{\lambda_3} P_1 & N_3 \frac{\gamma_3}{\lambda_3} P_2 & N_3 \frac{\gamma_3}{\lambda_3} P_3 \end{pmatrix} \Omega^m (E - \Omega)^{-1} \Psi_1, \quad (40)$$

holds

$$\text{where } N_1 = \frac{\|A\|T}{(e^{\|A\|T} - \|E\|)}, N_2 = \frac{\|B\|T}{(e^{\|B\|T} - \|E\|)}, N_3 = \frac{\|C\|T}{(e^{\|C\|T} - \|E\|)}$$

Proof: From the equations (34) and (37) we have

$$\begin{aligned} \|\Delta_1(x_0, y_0, z_0) - \Delta_{1m}(x_0, y_0, z_0)\| &= \left\| \alpha + \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x^0(s, x_0, y_0, z_0), y^0(s, x_0, y_0, z_0), \right. \\ &\quad \left. z^0(s, x_0, y_0, z_0)) ds - \alpha - \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x_m(s, x_0, y_0, z_0), \right. \\ &\quad \left. y_m(s, x_0, y_0, z_0), z_m(s, x_0, y_0, z_0)) ds \right\| \\ &\leq N_1 \frac{\gamma_1}{\lambda_1} K_1 \|x^0(t, x_0, y_0, z_0) - x_m(t, x_0, y_0, z_0)\| \\ &\quad + N_1 \frac{\gamma_1}{\lambda_1} K_2 \|y^0(t, x_0, y_0, z_0) - y_m(t, x_0, y_0, z_0)\| \\ &\quad + N_1 \frac{\gamma_1}{\lambda_1} K_3 \|z^0(t, x_0, y_0, z_0) - z_m(t, x_0, y_0, z_0)\| \end{aligned}$$

$$\|\Delta_1(x_0, y_0, z_0) - \Delta_{1m}(x_0, y_0, z_0)\| \leq \langle (N_1 \frac{\gamma_1}{\lambda_1} K_1 \quad N_1 \frac{\gamma_1}{\lambda_1} K_2 \quad N_1 \frac{\gamma_1}{\lambda_1} K_3), \Omega^m (E - \Omega)^{-1} \Psi_1 \rangle = q_m \quad (41)$$

Similarly from the equation (35) and (38) we have

$$\|\Delta_2(x_0, y_0, z_0) - \Delta_{2m}(x_0, y_0, z_0)\| \leq \langle (N_2 \frac{\gamma_2}{\lambda_2} P_1 \quad N_2 \frac{\gamma_2}{\lambda_2} P_2 \quad N_2 \frac{\gamma_2}{\lambda_2} P_3), \Omega^m (E - \Omega)^{-1} \Psi_1 \rangle = v_m \quad (42)$$

and

$$\|\Delta_3(x_0, y_0, z_0) - \Delta_{3m}(x_0, y_0, z_0)\| \leq \langle \left(N_3 \frac{\gamma_3}{\lambda_3} P_1 \quad N_3 \frac{\gamma_3}{\lambda_3} P_2 \quad N_3 \frac{\gamma_3}{\lambda_3} P_3 \right), \Omega^m (E - \Omega)^{-1} \Psi_1 \rangle = w_m \quad (43)$$

We rewrite (41), (42) and (43) by the vector form, Then we get (40).

Now, we prove the following theorem taking into account that the inequality (41), (42) and (43) will be satisfied for all $m \geq 0$.

Theorem: 3 Let the (P) be defined in the intervals $[a, b]$, $[c, d]$ and $[i, j]$ on \mathbb{R}^1 and periodic in t of period T , suppose that for $m \geq 0$ the sequences of functions $\Delta_{1m}(x_0, y_0, z_0)$, $\Delta_{2m}(x_0, y_0, z_0)$ and $\Delta_{3m}(x_0, y_0, z_0)$ which are defined in (37), (38) and (39) satisfy the inequalities:

$$\left. \begin{array}{l} \min \Delta_{1m}(x_0, y_0, z_0) \leq -q_m \\ x_0 \in I_1 \\ y_0 \in I_2 \\ z_0 \in I_3 \end{array} \right\} \quad (44)$$

$$\left. \begin{array}{l} \max \Delta_{1m}(x_0, y_0, z_0) \geq q_m \\ x_0 \in I_1 \\ y_0 \in I_2 \\ z_0 \in I_3 \end{array} \right\}$$

$$\left. \begin{array}{l} \min \Delta_{2m}(x_0, y_0, z_0) \leq -v_m \\ x_0 \in I_1 \\ y_0 \in I_2 \\ z_0 \in I_3 \end{array} \right\} \quad (45)$$

$$\left. \begin{array}{l} \max \Delta_{2m}(x_0, y_0, z_0) \geq v_m \\ x_0 \in I_1 \\ y_0 \in I_2 \\ z_0 \in I_3 \end{array} \right\}$$

$$\left. \begin{array}{l} \min \Delta_{3m}(x_0, y_0, z_0) \leq -w_m \\ x_0 \in I_1 \\ y_0 \in I_2 \\ z_0 \in I_3 \end{array} \right\} \quad (46)$$

$$\left. \begin{array}{l} \max \Delta_{3m}(x_0, y_0, z_0) \geq w_m \\ x_0 \in I_1 \\ y_0 \in I_2 \\ z_0 \in I_3 \end{array} \right\}$$

Then the (P) has periodic solution $x = x(t, x_0, y_0, z_0)$, $y = y(t, x_0, y_0, z_0)$ and $z = z(t, x_0, y_0, z_0)$ suchthat:

$$x_0 \in I_1 = [a + \frac{T}{2} \frac{\gamma_1}{\lambda_1} M_1 + \frac{\gamma_1}{\lambda_1} \|\alpha\|T, \quad b - \frac{T}{2} \frac{\gamma_1}{\lambda_1} M_1 - \frac{\gamma_1}{\lambda_1} \|\alpha\|T]$$

$$y_0 \in I_2 = [c + \frac{T}{2} \frac{\gamma_2}{\lambda_2} M_2 + \frac{\gamma_2}{\lambda_2} \|\beta\|T, \quad d - \frac{T}{2} \frac{\gamma_2}{\lambda_2} M_2 - \frac{\gamma_2}{\lambda_2} \|\beta\|T] \text{ and}$$

$$z_0 \in I_3 = [i + \frac{T}{2} \frac{\gamma_3}{\lambda_3} M_3 + \frac{\gamma_3}{\lambda_3} \|\delta\|T, \quad j - \frac{T}{2} \frac{\gamma_3}{\lambda_3} M_3 - \frac{\gamma_3}{\lambda_3} \|\delta\|T]$$

Proof: Let x_1, x_2 be any points in the

interval I_1 , y_1, y_2 be any points in the interval I_2 , and z_1, z_2 be any points in the interval I_3

$$\left. \begin{array}{l} \Delta_{1m}(x_1, y_1, z_1) = \min \Delta_{1m}(x_0, y_0, z_0) \\ x_0 \in I_1 \\ y_0 \in I_2 \\ z_0 \in I_3 \end{array} \right\} \quad (47)$$

$$\left. \begin{array}{l} \Delta_{1m}(x_2, y_2, z_2) = \max \Delta_{1m}(x_0, y_0, z_0) \\ x_0 \in I_1 \\ y_0 \in I_2 \\ z_0 \in I_3 \end{array} \right\}$$

$$\left. \begin{array}{l} \Delta_{2m}(x_1, y_1, z_1) = \min \Delta_{2m}(x_0, y_0, z_0) \\ \quad x_0 \in I_1 \\ \quad y_0 \in I_2 \\ \quad z_0 \in I_3 \\ \Delta_{2m}(x_2, y_2, z_2) = \max \Delta_{2m}(x_0, y_0, z_0) \\ \quad x_0 \in I_1 \\ \quad y_0 \in I_2 \\ \quad z_0 \in I_3 \end{array} \right\} \quad (48)$$

$$\left. \begin{array}{l} \Delta_{3m}(x_1, y_1, z_1) = \min \Delta_{3m}(x_0, y_0, z_0) \\ \quad x_0 \in I_1 \\ \quad y_0 \in I_2 \\ \quad z_0 \in I_3 \\ \Delta_{3m}(x_2, y_2, z_2) = \max \Delta_{3m}(x_0, y_0, z_0) \\ \quad x_0 \in I_1 \\ \quad y_0 \in I_2 \\ \quad z_0 \in I_3 \end{array} \right\} \quad (49)$$

By using the inequalities (41), (42), (43), (44), (45) and (46) we have

$$\left. \begin{array}{l} \Delta_1(x_1, y_1, z_1) = \Delta_{1m}(x_1, y_1, z_1) + (\Delta_1(x_1, y_1, z_1) - \Delta_{1m}(x_1, y_1, z_1)) < 0 \\ \Delta_1(x_2, y_2, z_2) = \Delta_{1m}(x_2, y_2, z_2) + (\Delta_1(x_2, y_2, z_2) - \Delta_{1m}(x_2, y_2, z_2)) > 0 \end{array} \right\} \quad (50)$$

$$\left. \begin{array}{l} \Delta_2(x_1, y_1, z_1) = \Delta_{2m}(x_1, y_1, z_1) + (\Delta_2(x_1, y_1, z_1) - \Delta_{2m}(x_1, y_1, z_1)) < 0 \\ \Delta_2(x_2, y_2, z_2) = \Delta_{2m}(x_2, y_2, z_2) + (\Delta_2(x_2, y_2, z_2) - \Delta_{2m}(x_2, y_2, z_2)) > 0 \end{array} \right\} \quad (51)$$

$$\left. \begin{array}{l} \Delta_3(x_1, y_1, z_1) = \Delta_{3m}(x_1, y_1, z_1) + (\Delta_3(x_1, y_1, z_1) - \Delta_{3m}(x_1, y_1, z_1)) < 0 \\ \Delta_3(x_2, y_2, z_2) = \Delta_{3m}(x_2, y_2, z_2) + (\Delta_3(x_2, y_2, z_2) - \Delta_{3m}(x_2, y_2, z_2)) > 0 \end{array} \right\} \quad (52)$$

And from the continuity of the functions $\Delta_1(x_1, y_1, z_1)$, $\Delta_2(x_2, y_2, z_2)$ and $\Delta_3(x_2, y_2, z_2)$ and the inequalities (50), (51) and (52) then there exist an isolated points $(x^0, y^0, z^0) = (x_0, y_0, z_0)$ and $x^0 \in [x_1, x_2]$, $y^0 \in [y_1, y_2]$ and $z^0 \in [z_1, z_2]$ where $\Delta_1(x_0, y_0, z_0) = \Delta_2(x_0, y_0, z_0) = \Delta_3(x_0, y_0, z_0) = 0$ this means that (P) has a periodic solution $x = x(t, x_0, y_0, z_0)$, $y = y(t, x_0, y_0, z_0)$ and $z = z(t, x_0, y_0, z_0)$. \square

V. STABILITY OF SOLUTION FOR (P) [4]

In this section, we study the stability theorems of a periodic solution for (P).

Theorem: 4 Let the vector functions $\Delta_1(x_0, y_0, z_0)$, $\Delta_2(x_0, y_0, z_0)$ and $\Delta_3(x_0, y_0, z_0)$, be defined by the following forms:

$$\Delta_1(x_0, y_0, z_0) = \alpha + \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x^0(s, x_0, y_0, z_0), y^0(s, x_0, y_0, z_0), z^0(s, x_0, y_0, z_0)) ds \quad (53)$$

$$\Delta_1: D_\alpha \times D_\beta \times D_\delta \rightarrow R^n$$

$$\Delta_2(x_0, y_0, z_0) = \beta + \frac{B}{(e^{BT} - E)} \int_0^T e^{B(T-s)} g(s, x^0(s, x_0, y_0, z_0), y^0(s, x_0, y_0, z_0), z^0(s, x_0, y_0, z_0)) ds \quad (54)$$

$$\Delta_2: D_\alpha \times D_\beta \times D_\delta \rightarrow R^n$$

$$\Delta_3(x_0, y_0, z_0) = \delta + \frac{C}{(e^{CT} - E)} \int_0^T e^{C(T-s)} h(s, x^0(s, x_0, y_0, z_0), y^0(s, x_0, y_0, z_0), z^0(s, x_0, y_0, z_0)) ds \quad (55)$$

$$\Delta_3: D_\alpha \times D_\beta \times D_\delta \rightarrow R^n$$

where $x^0(t, x_0, y_0, z_0)$, $y^0(t, x_0, y_0, z_0)$ and $z^0(t, x_0, y_0, z_0)$ are the limits of the sequences (9), (10) and (11) respectively, then the following inequality holds:

$$\begin{pmatrix} \|\Delta_1(x_0, y_0, z_0)\| \\ \|\Delta_2(x_0, y_0, z_0)\| \\ \|\Delta_3(x_0, y_0, z_0)\| \end{pmatrix} \leq \begin{pmatrix} N_1 \frac{\gamma_1}{\lambda_1} M_1 + \|\alpha\| \\ N_2 \frac{\gamma_2}{\lambda_2} M_2 + \|\beta\| \\ N_3 \frac{\gamma_3}{\lambda_3} M_3 + \|\delta\| \end{pmatrix} \quad (56)$$

Proof: From the properties of the functions $x^0(t, x_0, y_0, z_0), y^0(t, x_0, y_0, z_0)$ and $z^0(t, x_0, y_0, z_0)$ are fixative in Theorem 2, then the functions $\Delta_1(x_0, y_0, z_0), \Delta_2(x_0, y_0, z_0)$ and $\Delta_3(x_0, y_0, z_0)$ are continuous and bounded in the domain (1).

By using (53), we get

$$\begin{aligned} \|\Delta_1(x_0, y_0, z_0)\| &= \|\alpha + \frac{A}{(e^{AT} - E)} \int_0^T e^{A(T-s)} f(s, x^0(s, x_0, y_0, z_0), y^0(s, x_0, y_0, z_0), z^0(s, x_0, y_0, z_0)) ds\| \\ &\leq \frac{\|A\|T}{(e^{\|A\|T} - \|E\|)} \frac{\gamma_1}{\lambda_1} M_1 + \|\alpha\| \|\Delta_1(x_0, y_0, z_0)\| \\ &\leq N_1 \frac{\gamma_1}{\lambda_1} M_1 + \|\alpha\| \end{aligned} \quad (57)$$

By using (54) we get

$$\|\Delta_2(x_0, y_0, z_0)\| \leq N_2 \frac{\gamma_2}{\lambda_2} M_2 + \|\beta\| \quad (58)$$

And by using (55) we get

$$\|\Delta_3(x_0, y_0, z_0)\| \leq N_3 \frac{\gamma_3}{\lambda_3} M_3 + \|\delta\| \quad (59)$$

then we rewrite (57), (58) and (59) by the vector form, we get (56)

□

Theorem: 5 Let all assumptions and conditions of Theorems 3, 4 be given, then for all $x_0, x_0^1, x_0^2 \in D_\alpha, y_0, y_0^1, y_0^2 \in D_\beta$ and $z_0, z_0^1, z_0^2 \in D_\delta$ the following inequality holds:

$$\begin{pmatrix} \|\Delta_1(x_0^1, y_0^1, z_0^1) - \Delta_1(x_0^2, y_0^2, z_0^2)\| \\ \|\Delta_2(x_0^1, y_0^1, z_0^1) - \Delta_2(x_0^2, y_0^2, z_0^2)\| \\ \|\Delta_3(x_0^1, y_0^1, z_0^1) - \Delta_3(x_0^2, y_0^2, z_0^2)\| \end{pmatrix} \leq \begin{pmatrix} N_1 \frac{\gamma_1}{\lambda_1} E_1 & N_1 \frac{\gamma_1}{\lambda_1} E_2 & N_1 \frac{\gamma_1}{\lambda_1} E_3 \\ N_2 \frac{\gamma_2}{\lambda_2} E_4 & N_2 \frac{\gamma_2}{\lambda_2} E_5 & N_2 \frac{\gamma_2}{\lambda_2} E_6 \\ N_3 \frac{\gamma_3}{\lambda_3} E_7 & N_3 \frac{\gamma_3}{\lambda_3} E_8 & N_3 \frac{\gamma_3}{\lambda_3} E_9 \end{pmatrix} \begin{pmatrix} \|x_0^1 - x_0^2\| \\ \|y_0^1 - y_0^2\| \\ \|z_0^1 - z_0^2\| \end{pmatrix}, \quad (60)$$

where

$$E_1 = K_1(V_9 + V_{13} + V_{17}) + H_1, \quad E_2 = K_1(V_{10} + V_{12} + V_{16}),$$

$$E_3 = K_1(V_{11} + V_{14} + V_{15}), \quad E_4 = K_2(V_9 + V_{13} + V_{17}),$$

$$E_5 = K_2(V_{10} + V_{12} + V_{16}) + H_2, \quad E_6 = K_2(V_{11} + V_{14} + V_{15}),$$

$$E_7 = K_3(V_9 + V_{13} + V_{17}), \quad E_8 = K_3(V_{10} + V_{12} + V_{16}),$$

$$E_9 = K_3(V_{11} + V_{14} + V_{15}) + H_3,$$

$$H_1 = \frac{1}{\|A_2\|T} \left[\|A_1\| \frac{\lambda_1}{\gamma_1} + \|A_2\| \right], \quad H_2 = \frac{1}{\|B_2\|T} \left[\|B_1\| \frac{\lambda_2}{\gamma_2} + \|B_2\| \right],$$

$$H_3 = \frac{1}{\|C_2\|T} \left[\|C_1\| \frac{\lambda_3}{\gamma_3} + \|C_2\| \right],$$

$$V_1 = W_4 W_1 Q_1, \quad V_2 = W_4 W_2 Q_2, \quad V_3 = \frac{T}{2} \frac{\gamma_2}{\lambda_2} L_1 W_1 W_2 W_4 Q_1,$$

$$V_4 = K_2 W_1 W_2 W_4 Q_2, \quad V_5 = \frac{T}{2} \frac{\gamma_3}{\lambda_3} P_1 W_5 W_3 W_1 Q_1 W_5 W_3 Q_3, \quad V_6 = W_5 W_3 Q_3,$$

$$V_7 = (1 - G_1 G_4)^{-1}, \quad V_8 = \frac{T}{2} \frac{\gamma_3}{\lambda_3} P_2 W_6 W_3 W_2 Q_2, \quad V_9 = W_7 V_1,$$

$$V_{10} = W_7 (V_4 + G_1 V_8), \quad V_{11} = W_7 G_1 V_7, \quad V_{12} = W_8 V_2,$$

$$V_{13} = W_8 (V_3 + G_2 V_5), \quad V_{14} = W_8 G_2 V_6, \quad V_{15} = W_7 V_7$$

$$V_{16} = W_7 (V_8 + G_4 V_4), \quad V_{17} = W_7 G_4 V_1,$$

$$W_1 = \left(1 - \frac{T}{2} \frac{\gamma_1}{\lambda_1} K_1 \right)^{-1},$$

$$W_2 = \left(1 - \frac{T}{2} \frac{\gamma_2}{\lambda_2} K_2 \right)^{-1}, \quad W_3 = \left(1 - \frac{T}{2} \frac{\gamma_3}{\lambda_3} K_3 \right)^{-1},$$

$$\begin{aligned}
 W_4 &= \left(1 - \frac{T^2}{4} \frac{\gamma_1}{\lambda_1} \frac{\gamma_2}{\lambda_2} L_1 K_2 W_1 W_2 \right)^{-1}, \quad W_5 = \left(1 - \frac{T^2}{4} \frac{\gamma_3}{\lambda_3} \frac{\gamma_1}{\lambda_1} P_1 K_3 W_3 W_1 \right)^{-1}, \\
 W_6 &= \left(1 - \frac{T^2}{4} \frac{\gamma_2}{\lambda_2} \frac{\gamma_3}{\lambda_3} P_2 L_3 W_3 W_2 \right)^{-1}, \quad W_7 = (1 - G_4 G_1)^{-1}, \\
 W_8 &= (1 - G_2 G_3)^{-1}, \\
 Q_1 &= \frac{\|A\| \frac{\gamma_1}{\lambda_1} T}{\|A_2\| (e^{\|A\|T} - \|E\|)} \left[\|A_1\| + \|A_2\| \frac{\gamma_1}{\lambda_1} \right] + \frac{\gamma_1}{\lambda_1}, \\
 Q_2 &= \frac{\|B\| \frac{\gamma_2}{\lambda_2} T}{\|B_2\| (e^{\|B\|T} - \|E\|)} \left[\|B_1\| + \|B_2\| \frac{\gamma_2}{\lambda_2} \right] + \frac{\gamma_2}{\lambda_2}, \\
 Q_3 &= \frac{\|C\| \frac{\gamma_3}{\lambda_3} T}{\|C_2\| (e^{\|C\|T} - \|E\|)} \left[\|C_1\| + \|C_2\| \frac{\gamma_3}{\lambda_3} \right] + \frac{\gamma_3}{\lambda_3}, \\
 G_1 &= \frac{T \gamma_1}{2 \lambda_1} K_3 W_1 W_4 + \frac{T^2 \gamma_1 \gamma_2}{4 \lambda_1 \lambda_2} L_3 K_2 W_1 W_2 W_4, \\
 G_2 &= \frac{T \gamma_2}{2 \lambda_2} L_3 W_2 W_4 + \frac{T^2 \gamma_1 \gamma_2}{4 \lambda_1 \lambda_2} L_1 K_3 W_1 W_2 W_4, \\
 G_3 &= \frac{T \gamma_3}{2 \lambda_3} P_2 W_5 W_3 + \frac{T^2 \gamma_3 \gamma_1}{4 \lambda_3 \lambda_1} P_1 K_2 W_5 W_3 W_1 W_1, \\
 G_4 &= \frac{T \gamma_3}{2 \lambda_3} P_1 W_6 W_3 + \frac{T^2 \gamma_2 \gamma_3}{4 \lambda_2 \lambda_3} P_2 L_1 W_6 W_3 W_2,
 \end{aligned}$$

Proof: By using (53) we get

$$\begin{aligned}
 \|\Delta_2(x_0^1, y_0^1, z_0^1) - \Delta_2(x_0^2, y_0^2, z_0^2)\| &\leq \frac{\|A\|}{(e^{\|A\|T} - \|E\|)} \int_0^T \|e^{A(T-s)}\| \|f(s, x^0(s, x_0^1, y_0^1, z_0^1), y^0(s, x_0^1, y_0^1, z_0^1), \\
 &\quad , z^0(s, x_0^1, y_0^1, z_0^1)) - f(s, x^0(s, x_0^2, y_0^2, z_0^2), y^0(s, x_0^2, y_0^2, z_0^2), \\
 &\quad , z^0(s, x_0^2, y_0^2, z_0^2))\| ds + \\
 &\quad + \frac{\|A\|}{\|A_2\| (e^{\|A\|T} - \|E\|)} [\|A\|_1 + \|A_2\| \|e^{AT}\|] \|x_0^1 - x_0^2\| \\
 &\leq \frac{\|A\| T}{(e^{\|A\|T} - \|E\|)} \frac{\gamma_1}{\lambda_1} (K_1 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\quad + K_2 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\quad + K_3 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\quad + \frac{1}{\|A_2\| T} \left[\|A_1\| \frac{\lambda_1}{\gamma_1} + \|A_2\| \right] \|x_0^1 - x_0^2\|) \\
 \therefore \|\Delta_1(x_0^1, y_0^1, z_0^1) - \Delta_1(x_0^2, y_0^2, z_0^2)\| &\leq N_1 \frac{\gamma_1}{\lambda_1} (K_1 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\quad + K_2 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\quad + K_3 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| + H_1 \|x_0^1 - x_0^2\|) \tag{61}
 \end{aligned}$$

Similarly

$$\begin{aligned}
 \|\Delta_2(x_0^1, y_0^1, z_0^1) - \Delta_2(x_0^2, y_0^2, z_0^2)\| &\leq N_2 \frac{\gamma_2}{\lambda_2} [L_1 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\quad + L_2 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\quad + L_3 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| + H_2 \|y_0^1 - y_0^2\|] \tag{62}
 \end{aligned}$$

Also

$$\begin{aligned}
 \|\Delta_3(x_0^1, y_0^1, z_0^1) - \Delta_3(x_0^2, y_0^2, z_0^2)\| &\leq N_3 \frac{\gamma_3}{\lambda_3} [P_1 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\quad + P_2 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\quad + P_3 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| + H_3 \|z_0^1 - z_0^2\|] \tag{63}
 \end{aligned}$$

where

$$\begin{aligned} x(t, x_0^k, y_0^k, z_0^k) &= x_0^k e^{At} + \int_0^t e^{A(t-s)} [f(s, x(s, x_0^k, y_0^k, z_0^k), y(s, x_0^k, y_0^k, z_0^k), \\ &\quad z(s, x_0^k, y_0^k, z_0^k)) - \frac{A}{A_2(e^{At} - E)} [A_1 x_0^k + A_2 x_0^k e^{At} - e_1] \\ &\quad - \frac{A}{(e^{At} - E)} \int_0^T e^{A(T-s)} f(s, x(s, x_0^k, y_0^k, z_0^k), y(s, x_0^k, y_0^k, z_0^k), z(s, x_0^k, y_0^k, z_0^k)) ds] ds. \end{aligned} \quad (64)$$

$$\begin{aligned} y(t, x_0^k, y_0^k, z_0^k) &= y_0^k e^{Bt} + \int_0^t e^{B(t-s)} [g(s, x(s, x_0^k, y_0^k, z_0^k), y(s, x_0^k, y_0^k, z_0^k), z(s, x_0^k, y_0^k, z_0^k)) \\ &\quad - \frac{B}{B_2(e^{Bt} - E)} [B_1 y_0^k + B_2 y_0^k e^{Bt} - e_2] \\ &\quad - \frac{B}{(e^{Bt} - E)} \int_0^T e^{B(T-s)} g(s, x(s, x_0^k, y_0^k, z_0^k), y(s, x_0^k, y_0^k, z_0^k), z(s, x_0^k, y_0^k, z_0^k)) ds] ds \end{aligned} \quad (65)$$

$$\begin{aligned} z(t, x_0^k, y_0^k, z_0^k) &= z_0 e^{Ct} + \int_0^t e^{C(t-s)} [h(s, x(s, x_0^k, y_0^k, z_0^k), y(s, x_0^k, y_0^k, z_0^k), \\ &\quad , y(s, x_0^k, y_0^k, z_0^k)) - \delta - \frac{C}{C_2(e^{Ct} - E)} [C_1 z_0^k + C_2 z_0^k e^{Ct} - e_3] \\ &\quad - \frac{C}{(e^{Ct} - E)} \int_0^T e^{C(T-s)} h(s, x(s, x_0^k, y_0^k, z_0^k), y(s, x_0^k, y_0^k, z_0^k), z(s, x_0^k, y_0^k, z_0^k)) ds] ds \end{aligned} \quad (66)$$

Since $\begin{pmatrix} x^0(t, x_0, y_0, z_0) \\ y^0(t, x_0, y_0, z_0) \\ z^0(t, x_0, y_0, z_0) \end{pmatrix}$ satisfy the equation (16), from (64), (65) and (66), we get

$$\begin{aligned} \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| &\leq \|x_0^1 - x_0^2\| \|e^{At}\| + \left\| \int_0^t e^{A(t-s)} [f(s, x^0(s, x_0^1, y_0^1, z_0^1), y^0(s, x_0^1, y_0^1, z_0^1), \right. \\ &\quad \left. z^0(s, x_0^1, y_0^1, z_0^1) - f(s, x^0(s, x_0^2, y_0^2, z_0^2), y^0(s, x_0^2, y_0^2, z_0^2), z^0(s, x_0^2, y_0^2, z_0^2)) \right. \\ &\quad \left. - \frac{A}{(e^{At} - E)} \int_0^T e^{A(T-s)} f(s, x^0(s, x_0^1, y_0^1, z_0^1), y^0(s, x_0^1, y_0^1, z_0^1), \right. \\ &\quad \left. z^0(s, x_0^1, y_0^1, z_0^1)) - f(s, x^0(s, x_0^2, y_0^2, z_0^2), y^0(s, x_0^2, y_0^2, z_0^2), \right. \\ &\quad \left. z^0(s, x_0^2, y_0^2, z_0^2)) ds] ds \right\| \\ &\quad + \|e^{A(t-s)}\| \frac{\|A\|T}{\|A_2\|(e^{\|A\|T} - \|E\|)} [\|A_1\| + \|A_2\| \|e^{At}\| \|x_0^1 - x_0^2\|] \\ &\leq \left(\frac{\|A\| \frac{\gamma_1}{\lambda_1} T}{\|A_2\|(e^{\|A\|T} - \|E\|)} \left[\|A_1\| + \|A_2\| \frac{\gamma_1}{\lambda_1} \right] + \frac{\gamma_1}{\lambda_1} \right) \|x_0^1 - x_0^2\| \\ &\quad + \alpha_1(t) \frac{\gamma_1}{\lambda_1} (K_1 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| \\ &\quad + K_2 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \\ &\quad + K_3 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\|) \\ &\leq \left(1 - \frac{T}{2} \frac{\gamma_1}{\lambda_1} K_1 \right)^{-1} (Q_1 \|x_0^1 - x_0^2\| \\ &\quad + \frac{T}{2} \frac{\gamma_1}{\lambda_1} K_2 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \\ &\quad + \frac{T}{2} \frac{\gamma_1}{\lambda_1} K_3 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\|) \\ \therefore \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| &\leq W_1 Q_1 \|x_0^1 - x_0^2\| + \frac{T}{2} \frac{\gamma_1}{\lambda_1} K_2 W_1 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \\ &\quad + \frac{T}{2} \frac{\gamma_1}{\lambda_1} K_3 W_1 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| \end{aligned} \quad (67)$$

Similarly

$$\begin{aligned} \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| &\leq W_2 Q_2 \|y_0^1 - y_0^2\| + \frac{T}{2} \frac{\gamma_2}{\lambda_2} L_1 W_2 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| \\ &\quad + \frac{T}{2} \frac{\gamma_2}{\lambda_2} L_3 W_2 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| \end{aligned} \quad (68)$$

Also

$$\begin{aligned} \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| &\leq W_3 Q_3 \|z_0^1 - z_0^2\| + \frac{T}{2} \frac{\gamma_3}{\lambda_3} P_1 W_3 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| \\ &\quad + \frac{T}{2} \frac{\gamma_3}{\lambda_3} P_2 W_3 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \end{aligned} \quad (69)$$

From (67) and (68) we get

$$\begin{aligned} \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| &\leq \left(1 - \frac{T^2}{4} \frac{\gamma_1}{\lambda_1} \frac{\gamma_2}{\lambda_2} L_1 K_2 W_1 W_2\right)^{-1} (W_1 Q_1 \|x_0^1 - x_0^2\| \\ &\quad + \frac{T}{2} \frac{\gamma_1}{\lambda_1} K_2 W_1 W_2 Q_2 \|y_0^1 - y_0^2\| \\ &\quad + \left(\frac{T}{2} \frac{\gamma_1}{\lambda_1} K_3 W_1 + \frac{T^2}{4} \frac{\gamma_1}{\lambda_1} \frac{\gamma_2}{\lambda_2} L_3 K_2 W_1 W_2\right) \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\|) \\ &\leq W_4 W_1 Q_1 \|x_0^1 - x_0^2\| + \frac{T}{2} \frac{\gamma_1}{\lambda_1} K_2 W_1 W_2 W_4 Q_2 \|y_0^1 - y_0^2\| + \left(\frac{T}{2} \frac{\gamma_1}{\lambda_1} K_3 W_1 W_4\right. \\ &\quad \left.+ \frac{T^2}{4} \frac{\gamma_1}{\lambda_1} \frac{\gamma_2}{\lambda_2} L_3 K_2 W_1 W_2 W_4\right) \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| \\ \therefore \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| &\leq V_1 \|x_0^1 - x_0^2\| + V_4 \|y_0^1 - y_0^2\| \\ &\quad + G_1 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| \end{aligned} \quad (70)$$

and

$$\begin{aligned} \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| &\leq \left(1 - \frac{T^2}{4} \frac{\gamma_1}{\lambda_1} \frac{\gamma_2}{\lambda_2} L_1 K_2 W_1 W_2\right)^{-1} (W_2 Q_2 \|y_0^1 - y_0^2\| \\ &\quad + \frac{T}{2} \frac{\gamma_2}{\lambda_2} L_1 W_2 W_1 Q_1 \|x_0^1 - x_0^2\| + \left(\frac{T}{2} \frac{\gamma_2}{\lambda_2} L_3 W_2\right. \\ &\quad \left.+ \frac{T^2}{4} \frac{\gamma_1}{\lambda_1} \frac{\gamma_2}{\lambda_2} L_1 K_3 W_1 W_2\right) \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\|) \\ &\leq W_4 W_2 Q_2 \|y_0^1 - y_0^2\| + \frac{T}{2} \frac{\gamma_2}{\lambda_2} L_1 W_1 W_2 W_4 Q_1 \|x_0^1 - x_0^2\| + \left(\frac{T}{2} \frac{\gamma_2}{\lambda_2} L_3 W_2 W_4\right. \\ &\quad \left.+ \frac{T^2}{4} \frac{\gamma_1}{\lambda_1} \frac{\gamma_2}{\lambda_2} L_1 K_3 W_1 W_2 W_4\right) \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| \\ \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| &\leq V_2 \|y_0^1 - y_0^2\| + V_3 \|x_0^1 - x_0^2\| \\ &\quad + G_2 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| \end{aligned} \quad (71)$$

From (69) and (67) we get

$$\begin{aligned} \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| &\leq \left(1 - \frac{T^2}{4} \frac{\gamma_3}{\lambda_3} \frac{\gamma_1}{\lambda_1} P_1 K_3 W_3 W_1\right)^{-1} (W_3 Q_3 \|z_0^1 - z_0^2\| \\ &\quad + \frac{T}{2} \frac{\gamma_3}{\lambda_3} P_1 W_3 W_1 Q_1 \|x_0^1 - x_0^2\| + \left(\frac{T}{2} \frac{\gamma_3}{\lambda_3} P_2 W_3 +\right. \\ &\quad \left.+ \frac{T^2}{4} \frac{\gamma_3}{\lambda_3} \frac{\gamma_1}{\lambda_1} P_1 K_2 W_3 W_1\right) \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\|) \\ &\leq W_5 W_3 Q_3 \|z_0^1 - z_0^2\| + \frac{T}{2} \frac{\gamma_3}{\lambda_3} P_1 W_5 W_3 W_1 Q_1 \|x_0^1 - x_0^2\| + \left(\frac{T}{2} \frac{\gamma_3}{\lambda_3} P_2 W_5 W_3 +\right. \\ &\quad \left.+ \frac{T^2}{4} \frac{\gamma_3}{\lambda_3} \frac{\gamma_1}{\lambda_1} P_1 K_2 W_5 W_3 W_1\right) \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \\ \therefore \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| &\leq V_6 \|z_0^1 - z_0^2\| + V_5 \|x_0^1 - x_0^2\| \\ &\quad + G_3 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \end{aligned} \quad (72)$$

Also from (69) and (68) we get

$$\begin{aligned}
 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| &\leq \left(1 - \frac{T^2}{4} \frac{\gamma_2 \gamma_3}{\lambda_2 \lambda_3} P_2 L_3 W_3 W_2\right)^{-1} (W_3 Q_3 \|z_0^1 - z_0^2\| \\
 &\quad + \frac{T}{2} \frac{\gamma_3}{\lambda_3} P_2 W_3 W_2 Q_2 \|y_0^1 - y_0^2\| + \\
 &\quad + \left(\frac{T}{2} \frac{\gamma_3}{\lambda_3} P_1 W_3 + \frac{T^2}{4} \frac{\gamma_2 \gamma_3}{\lambda_2 \lambda_3} P_2 L_1 W_3 W_2\right) \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\|) \\
 &\leq W_6 W_3 Q_3 \|z_0^1 - z_0^2\| + \frac{T}{2} \frac{\gamma_3}{\lambda_3} P_2 W_6 W_3 W_2 Q_2 \|y_0^1 - y_0^2\| + \left(\frac{T}{2} \frac{\gamma_3}{\lambda_3} P_1 W_6 W_3 + \right. \\
 &\quad \left. + \frac{T^2}{4} \frac{\gamma_2 \gamma_3}{\lambda_2 \lambda_3} P_2 L_1 W_6 W_3 W_2\right) \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| \\
 \therefore \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| &\leq V_7 \|z_0^1 - z_0^2\| + V_8 \|y_0^1 - y_0^2\| \\
 &\quad + G_4 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| \tag{73}
 \end{aligned}$$

Now we substitute (73) in (70) we get

$$\begin{aligned}
 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| &\leq V_1 \|x_0^1 - x_0^2\| + V_4 \|y_0^1 - y_0^2\| + G_1 V_7 \|z_0^1 - z_0^2\| + G_1 V_8 \|y_0^1 - y_0^2\| \\
 &\quad + G_1 G_4 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\leq (1 - G_1 G_4)^{-1} (V_1 \|x_0^1 - x_0^2\| + (V_4 + G_1 V_8) \|y_0^1 - y_0^2\| + G_1 V_7 \|z_0^1 - z_0^2\|) \\
 &\leq W_7 V_1 \|x_0^1 - x_0^2\| + W_7 (V_4 + G_1 V_8) \|y_0^1 - y_0^2\| + W_7 G_1 V_7 \|z_0^1 - z_0^2\| \\
 \|x^0(t, x_0^1, y_0^1, z_0^1) - x^0(t, x_0^2, y_0^2, z_0^2)\| &\leq V_9 \|x_0^1 - x_0^2\| + V_{10} \|y_0^1 - y_0^2\| + V_{11} \|z_0^1 - z_0^2\| \tag{74}
 \end{aligned}$$

Now we substitute (72) in (71) we get

$$\begin{aligned}
 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| &\leq V_2 \|y_0^1 - y_0^2\| + V_3 \|x_0^1 - x_0^2\| + G_2 V_6 \|z_0^1 - z_0^2\| + G_2 V_5 \|x_0^1 - x_0^2\| \\
 &\quad + G_2 C_3 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\leq (1 - G_2 G_3)^{-1} (V_2 \|y_0^1 - y_0^2\| + (V_3 + G_2 V_5) \|x_0^1 - x_0^2\| + G_2 V_6 \|z_0^1 - z_0^2\|) \\
 &\leq W_8 V_2 \|y_0^1 - y_0^2\| + W_8 (V_3 + G_2 V_5) \|x_0^1 - x_0^2\| + W_8 G_2 V_6 \|z_0^1 - z_0^2\| \\
 \|y^0(t, x_0^1, y_0^1, z_0^1) - y^0(t, x_0^2, y_0^2, z_0^2)\| &\leq V_{12} \|y_0^1 - y_0^2\| + V_{13} \|x_0^1 - x_0^2\| + V_{14} \|z_0^1 - z_0^2\| \tag{75}
 \end{aligned}$$

Substitute (70) in (73)

$$\begin{aligned}
 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| &\leq V_7 \|z_0^1 - z_0^2\| + V_8 \|y_0^1 - y_0^2\| \\
 &\quad + G_4 V_1 \|x_0^1 - x_0^2\| + G_4 V_4 \|y_0^1 - y_0^2\| G_4 G_1 \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| \\
 &\leq (1 - G_4 G_1)^{-1} (V_7 \|z_0^1 - z_0^2\| + (V_8 + G_4 V_4) \|y_0^1 - y_0^2\| + G_4 V_1 \|x_0^1 - x_0^2\|) \\
 &\leq W_7 V_7 \|z_0^1 - z_0^2\| + W_7 (V_8 + G_4 V_4) \|y_0^1 - y_0^2\| + W_7 G_4 V_1 \|x_0^1 - x_0^2\| \\
 \therefore \|z^0(t, x_0^1, y_0^1, z_0^1) - z^0(t, x_0^2, y_0^2, z_0^2)\| &\leq V_{15} \|z_0^1 - z_0^2\| + V_{16} \|y_0^1 - y_0^2\| + V_{17} \|x_0^1 - x_0^2\| \tag{76}
 \end{aligned}$$

Now Substitute (74), (75) and (76) in (61)

$$\begin{aligned}
 \|\Delta_1(x_0^1, y_0^1, z_0^1) - \Delta_1(x_0^2, y_0^2, z_0^2)\| &\leq N_1 \frac{\gamma_1}{\lambda_1} [(K_1 (V_9 + V_{13} + V_{17}) + H_1) \|x_0^1 - x_0^2\| \\
 &\quad + K_2 (V_{10} + V_{12} + V_{16}) \|y_0^1 - y_0^2\| + K_3 (V_{11} + V_{14} + V_{15}) \|z_0^1 - z_0^2\|]
 \end{aligned}$$

$$\therefore \|\Delta_1(x_0^1, y_0^1, z_0^1) - \Delta_1(x_0^2, y_0^2, z_0^2)\| \leq N_1 \frac{\gamma_1}{\lambda_1} [E_1 \|x_0^1 - x_0^2\| + E_2 \|y_0^1 - y_0^2\| + E_3 \|z_0^1 - z_0^2\|] \tag{77}$$

Now Substitute (74), (75) and (76) in(62)

$$\begin{aligned} \|\Delta_2(x_0^1, y_0^1, z_0^1) - \Delta_2(x_0^2, y_0^2, z_0^2)\| &\leq N_2 \frac{\gamma_2}{\lambda_2} [L_1(V_9 + V_{13} + V_{17}) \|x_0^1 - x_0^2\| \\ &\quad + (L_2(V_{10} + V_{12} + V_{16}) + H_2) \|y_0^1 - y_0^2\| + L_3(V_{11} + V_{14} + V_{15}) \|z_0^1 - z_0^2\|] \end{aligned}$$

$$\therefore \|\Delta_2(x_0^1, y_0^1, z_0^1) - \Delta_2(x_0^2, y_0^2, z_0^2)\| \leq N_2 \frac{\gamma_2}{\lambda_2} [E_4 \|x_0^1 - x_0^2\| + E_5 \|y_0^1 - y_0^2\| + E_6 \|z_0^1 - z_0^2\|] \quad (78)$$

Now Substitute (74), (75) and (76) in(63)

$$\begin{aligned} \|\Delta_3(x_0^1, y_0^1, z_0^1) - \Delta_3(x_0^2, y_0^2, z_0^2)\| &\leq N_3 \frac{\gamma_3}{\lambda_3} [P_1(V_9 + V_{13} + V_{17}) \|x_0^1 - x_0^2\| \\ &\quad + P_2(V_{10} + V_{12} + V_{16}) \|y_0^1 - y_0^2\| + (P_3(V_{11} + V_{14} + V_{15}) + H_3) \|z_0^1 - z_0^2\|] \end{aligned}$$

$$\therefore \|\Delta_3(x_0^1, y_0^1, z_0^1) - \Delta_3(x_0^2, y_0^2, z_0^2)\| \leq N_3 \frac{\gamma_3}{\lambda_3} [E_7 \|x_0^1 - x_0^2\| + E_8 \|y_0^1 - y_0^2\| + E_9 \|z_0^1 - z_0^2\|] \quad (79)$$

Then we rewrite (77), (78) and (79) by the vector form we get (60). \square

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