



# Practical Stability in Terms of Two Measures with Initial Time Difference for Set Differential Equations involving Causal Operators

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## Abstract

In this paper, we investigate generalized variational comparison results aimed to study the stability properties in terms of two measures for solutions of Set Differential Equations (SDEs) involving causal operators, taking into consideration the difference in initial conditions. Next, we employ these comparison results in proving the theorems that give sufficient conditions for practical stability in terms of two measures with initial time difference (ITD) for the solutions of perturbed SDEs involving causal operators in regard to their unperturbed ones.

**Keywords:** Causal Operators; Initial Time Difference; Lyapunov function; Practical Stability; Set Differential Equations; Two Measures

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## 1. Introduction

Many researchers were interested in studying set differential equations (SDEs) in the recent decades [1, 2, 6, 7, 8, 9, 11, 15, 18, 22, 31, 35, 47] due to their unifying properties. Lakshmikantham et al. highlighted these properties in one of the most important resources on this topic [15]. The comprehensiveness of the SDEs is driven from the fact that they encompass the conventional differential and integral equations when the Hukuhara difference and integrals defined on the SDEs are restricted to  $\mathbb{R}$ ; whereas they give us vector differential equations when the restriction is done to  $\mathbb{R}^n$  [3, 17, 20]. On the other hand, many well-known differential equations such as integro differential equations [25], impulsive differential equations [14], and differential equations with delay [34], are examples of differential equations involving causal operators. Many research papers dealt with those types of equations [5, 6, 7, 8, 9, 19, 37, 43].

SDEs with causal operators unifies the fundamental theory of SDEs, including various corresponding dynamical systems. Some relevant works can be found in [6, 7, 8, 9, 10, 11, 30, 31, 47].

Although it is never feasible to know the exact solutions of all dynamical systems in practice, their attributes may be determined through a variety of qualitative studies such as stability analysis [1, 2, 3, 12, 18, 20, 24, 31, 35], initial time difference (ITD) stability analysis [4, 26, 27, 32, 33, 36, 39, 40, 41, 43, 44, 45, 46, 47], practical stability analysis [21, 28, 42, 46], boundedness [1, 4, 10, 13, 29, 36, 39, 40, 41, 42], etc.

Many techniques have been used in this process, including the Lyapunov second method [20, 24, 32, 43, 44], variation of parameters [16, 29, 32], "in terms of two measures" methodology [22, 23, 29, 31, 36, 40, 45, 46], and so on.

In this manuscript we study the practical stability in terms of two measures with ITD for SDEs involving causal operators.

## 2. Preliminaries

In what follows, we denote the set of all compact non-empty subsets of  $\mathbb{R}^n$  by  $K(\mathbb{R}^n)$ , and the set of all compact and convex non-empty subsets of  $\mathbb{R}^n$  by  $K_c(\mathbb{R}^n)$ .

The Hausdorff metric between any bounded sets  $A$  and  $B$  in  $\mathbb{R}^n$  is defined as

$$D(A, B) = \max \left[ \sup_{x \in B} d(x, A), \sup_{y \in A} d(y, B) \right] \quad (2.1)$$

where

$$d(x, A) = \inf \{d(x, y) : y \in A\} \quad (2.2)$$

Each of  $(K(\mathbb{R}^n), D)$  and  $(K_c(\mathbb{R}^n), D)$  forms a complete metric space. The space  $K_c(\mathbb{R}^n)$  equipped with the natural addition and non-negative scalar multiplication becomes a semi-linear metric space which can be embedded as a cone into a corresponding Banach space.

The Hausdorff metric satisfies the following properties:

$$\begin{aligned} (1) & D(A, B) = D(B, A) \\ (2) & D(A + C, B + C) = D(A, B) \\ (3) & D(kA, kB) = k D(A, B) \\ (4) & D(A, B) \leq D(A, C) + D(C, B) \end{aligned} \quad (2.3)$$

for any  $A, B, C \in K_c(\mathbb{R}^n)$  and  $k \in \mathbb{R}_+$ , where Minkowski addition of any two non-empty subsets  $A$  and  $B$  of  $\mathbb{R}^n$  is defined by  $A + B = \{a + b : a \in A, b \in B\}$  and where scalar multiplication of a value  $k \in \mathbb{R}$  and a non-empty subset  $A$  of  $\mathbb{R}^n$  is defined by  $kA = \{ka : a \in A\}$ . If  $k = -1$ , we get  $-A = (-1)A = \{-a : a \in A\}$ .

In general,  $A + (-A) \neq \{0\}$  (unless  $A = \{a\}$  is a singleton). To overcome with this implication of Minkowski difference, i.e.

$$A - B = A + (-1)B = \{a - b : a \in A, b \in B\} \quad (2.4)$$

Hukuhara difference between two sets  $A, B \in K_c(\mathbb{R}^n)$  is defined as follows:

If there exists a set  $C \in K_c(\mathbb{R}^n)$  such that  $C + B = A$ , then Hukuhara difference exists and we denote it by  $A \odot B$ , or simply  $A - B$  when there is no confusion with Minkowski difference. i.e.  $A \odot B = C \Leftrightarrow C + B = A$ .

An important property of Hukuhara difference is  $A - A = \{0\}$  for  $A \in K_c(\mathbb{R}^n)$ .

Let  $U : I \rightarrow K_c(\mathbb{R}^n)$  be a given multifunction, where  $I$  is an interval of real numbers.  $U$  is said to be Hukuhara differentiable at a point  $t_0 \in I$ , if there exists an element  $D_H U(t_0) \in K_c(\mathbb{R}^n)$  such that the limits

$$\lim_{h \rightarrow 0^+} \frac{U(t_0 + h) - U(t_0)}{h} \quad \text{and} \quad \lim_{h \rightarrow 0^+} \frac{U(t_0) - U(t_0 - h)}{h} \quad (2.5)$$

both exist in the topology of  $K_c(\mathbb{R}^n)$  and are equal to  $D_H U(t_0)$ .

It is implicit in the definition of  $D_H U(t_0)$  the existence of the two differences  $U(t_0 + h) - U(t_0)$  and  $U(t_0) - U(t_0 - h)$ , for sufficiently small  $h > 0$ .

By embedding  $K_c(\mathbb{R}^n)$  as a complete cone in a corresponding Banach space and taking into account the result on differentiation of Bochner integral, we find that if

$$G(t) = G(t_0) + \int_{t_0}^t F(s) ds, \quad t \in I \quad (2.6)$$

where  $F : I \rightarrow K_c(\mathbb{R}^n)$  is integrable in the sense of Bochner, then  $G$  is Hukuhara differentiable, i. e.  $D_H G(t)$  exists, and the equality  $D_H G(t) = F(t)$ , a. e. on  $I$ , holds.

Also, the Hukuhara integral

$$\int_I F(s) ds = \left[ \int_I f(s) ds : f \text{ is a continuous selector of } F \right] \quad (2.7)$$

for any compact set  $I \subset \mathbb{R}_+$ .

Let  $E = C[[t_0, \infty), K_c(\mathbb{R}^n)]$  with norm

$$\sup_{t \in [t_0, \infty)} \frac{D[U(t), \theta]}{h(t)} < \infty \quad (2.8)$$

where  $U \in E$ ,  $\theta$  is the zero element of  $\mathbb{R}^n$ , which is regarded as a point set; and  $h : [t_0, \infty) \rightarrow \mathbb{R}_+$  is a continuous map.  $E$  equipped with such a norm is a Banach space.

Let  $Q \in C[E, E]$ .  $Q$  is said to be a causal map if  $U(s) = V(s)$ ,  $t_0 \leq s \leq t < \infty$ , and  $U, V \in E$  then

$$(QU)(s) = (QV)(s), \quad t_0 \leq s \leq t < \infty. \tag{2.9}$$

Let us consider the following differential equations

$$D_H U = (QU)(t), \quad U(t_0) = U_0 \text{ for } U_0 \in K_c(\mathbb{R}^n) \text{ and } t \geq t_0 \geq 0, \tag{2.10}$$

$$D_H U = (QU)(t), \quad U(\tau_0) = V_0 \text{ for } V_0 \in K_c(\mathbb{R}^n) \text{ and } t \geq \tau_0 \geq 0 \tag{2.11}$$

$$D_H V = (PV)(t), \quad V(\tau_0) = V_0 \text{ for } V_0 \in K_c(\mathbb{R}^n) \text{ and } t \geq \tau_0 \tag{2.12}$$

$$D_H W = (SW)(t), \quad W(\tau_0) = V_0 - U_0 \text{ for } W(\tau_0) = W_0 \in K_c(\mathbb{R}^n) \text{ and } t \geq \tau_0 \tag{2.13}$$

where  $Q, P, S : E \rightarrow E$  are causal operators, and satisfy a local Lipschitz condition on  $\mathbb{R}_+ \times S_\rho$  where  $S_\rho = \{U \in K_c(\mathbb{R}^n) : D[U, \tilde{0}] < \rho < \infty\}$ . It is clear that (2.10) and (2.11) are different in the initial time and position. Moreover, if  $(PV)(t)$  in (2.12) is written as  $(PV)(t) = (QV)(t) + (RV)(t)$ ; Then, we consider (2.12) as the perturbed form corresponding to the unperturbed equation (2.11) with the perturbation term  $(RV)(t)$ .

Assuming that  $(Q\tilde{0})(t) = \tilde{0}$  for  $t \geq 0$ , and assuming the necessary smoothness of  $P, Q$  and  $R$  to guarantee the existence and uniqueness of the solution  $U(t) = U(t, t_0, U_0)$  of (2.10) through  $(t_0, U_0)$  for all  $t \geq t_0$ , and those of the solution  $V(t) = V(t, \tau_0, V_0)$  of (2.12) through  $(\tau_0, V_0)$  for all  $t \geq \tau_0$ , in addition to their continuous dependence on the initial conditions.

If  $U \in C^1[J_1, K_c(\mathbb{R}^n)]$  on  $J_1 = [t_0, t_0 + T_1]$ , then it is said to be a solution of (2.10) on  $J_1$  if it satisfies (2.10) on  $J_1$ . If  $U, V$  and  $W \in C^1[J_2, K_c(\mathbb{R}^n)]$  on  $J_2 = [t_0, t_0 + T_2]$ , then these are said to be solutions of (2.11), (2.12), (2.13) on  $J_2$  provided that they satisfy (2.11), (2.12), (2.13) on  $J_2$ , respectively.

Now let us define a partial order in the metric space  $(K_c(\mathbb{R}^n), D)$ . First, we start by defining a cone in  $K_c(\mathbb{R}^n)$ .

**Definition 2.1.** The subfamily  $K \subset K_c(\mathbb{R}^n)$  is said to be a cone in  $K_c(\mathbb{R}^n)$  if it consists of sets  $U \in K_c(\mathbb{R}^n)$  such that any  $u \in U$  is a non-negative  $n$ -component vector  $u = (u_1, u_2, \dots, u_n)$  satisfying  $u_i \geq 0$  for  $i = 1 \dots n$ . The subfamily  $K^0 \subset K_c(\mathbb{R}^n)$ , that consists of sets  $U \in K_c(\mathbb{R}^n)$  such that any  $u \in U$  is a positive  $n$ -component vector  $u = (u_1, u_2, \dots, u_n)$  satisfying  $u_i > 0$  for  $i = 1 \dots n$ , is the nonempty interior of the cone  $K$ .

**Definition 2.2.** For any  $U, V \in K_c(\mathbb{R}^n)$ , if there exists  $Z \in K_c(\mathbb{R}^n)$  such that  $Z \in K$  and  $U = V + Z$  then we say that  $U \geq V$  or  $V \leq U$ . Similarly, if there exists  $Z \in K_c(\mathbb{R}^n)$  such that  $Z \in K^0$  and  $U = V + Z$  then we say that  $U > V$  or  $V < U$ .

We present below some needed classes to develop the stability results in terms of two measures.

$$\mathbb{K} = \{a \in C[\mathbb{R}_+, \mathbb{R}_+] : a(u) \text{ is strictly increasing in } u \text{ and } a(0) = 0\} \tag{2.14}$$

$$\mathbb{L} = \left\{ \sigma \in C[\mathbb{R}_+, \mathbb{R}_+] : \sigma(u) \text{ is strictly decreasing in } u \text{ and } \lim_{u \rightarrow \infty} \sigma(u) = 0 \right\} \tag{2.15}$$

$$\mathbb{C}\mathbb{K} = \left\{ a \in C[\mathbb{R}_+^2, \mathbb{R}_+] : a(t, s) \in \mathbb{K} \text{ for each } t \text{ and } a(t, s) \text{ is continuous for each } s \right\} \tag{2.16}$$

$$\Gamma = \left\{ h \in C[\mathbb{R}_+ \times K_c(\mathbb{R}^n), \mathbb{R}_+] : \inf_{(t,U)} h(t, U) = 0 \right\} \tag{2.17}$$

$$\Gamma_0 = \left\{ h \in \Gamma : \inf_U h(t, U) = 0, \text{ for each } t \in \mathbb{R}_+ \right\} \tag{2.18}$$

Next, to introduce a Lyapunov-like function, we present some required definitions when dealing with the concept of "two measures".

**Definition 2.3.** Let  $L \in C[\mathbb{R}_+ \times K_c(\mathbb{R}^n), \mathbb{R}_+]$ , then  $L$  is said to be

(i)  $h$ -positive definite if there exists a  $\rho > 0$  and a  $b \in \mathbb{K}$  such that

$$h(t, U) < \rho \text{ implies } b(h(t, U)) \leq L(t, U) \quad (2.19)$$

(ii)  $h$ -decreasing if there exists a  $\rho > 0$  and a function  $a \in \mathbb{K}$  such that

$$h(t, U) < \rho \text{ implies } L(t, U) \leq a(h(t, U)) \quad (2.20)$$

(iii)  $h$ -weakly decreasing if there exists a  $\rho > 0$  and a function  $a \in \mathbb{C}\mathbb{K}$  such that

$$h(t, U) < \rho \text{ implies } L(t, U) \leq a(t, h(t, U)) \quad (2.21)$$

**Definition 2.4.** Let  $h_0, h \in \Gamma$ , then we say that  $h_0$  is finer than  $h$  if there exists a  $\rho > 0$  and a function  $\phi \in \mathbb{C}\mathbb{K}$  such that

$$h_0(t, U) \leq \rho \text{ implies } h(t, U) \leq \phi(t, h_0(t, U)) \quad (2.22)$$

$h_0$  is uniformly finer than  $h$  if the function  $\phi$  in the above definition is independent of  $t$ .

Now, let us introduce the definitions of generalized Dini-like derivatives of  $L$ .

**Definition 2.5.** We define the generalized derivative (Dini-like derivatives) for a real-valued function  $L \in C[\mathbb{R}_+ \times K_c(\mathbb{R}^n), \mathbb{R}_+]$  as follows:

$$D_*^+ L(t, s, U) = \lim_{h \rightarrow 0^+} \sup \frac{1}{h} [L(s+h, V(t, s+h, U+h(\tilde{Q}\tilde{U})(s))) - L(s, V(t, s, U))] \quad (2.23)$$

$$D_*^- L(t, s, U) = \lim_{h \rightarrow 0^-} \inf \frac{1}{h} [L(s+h, V(t, s+h, U+h(\tilde{Q}\tilde{U})(s))) - L(s, V(t, s, U))] \quad (2.24)$$

for  $t, s \in \mathbb{R}_+$  and  $U \in K_c(\mathbb{R}^n)$ .

Next, let us introduce the definitions of initial time difference (ITD) practically stability in terms of two measures, before proceeding with the stability results.

**Definition 2.6.** Let  $U(t, t_0, U_0)$  be any solution of (2.10) for  $t \geq t_0 \geq 0$ , and let  $\tilde{U}(t, \tau_0, U_0) = U(t - \eta, t_0, U_0)$ , for  $\eta = \tau_0 - t_0$ . The solution  $V(t, \tau_0, V_0)$  of (2.12) for  $t \geq \tau_0$  is said to be

(i) ITD  $(h_0, h)$ -practically stable with respect to the solution  $\tilde{U}$  if and only if given any  $(\lambda, A)$  with  $0 < \lambda < A$  and for some  $\tau_0 \in \mathbb{R}_+$  such that  $h_0(\tau_0, V_0 - U_0) \leq \lambda$  implies

$$h(t, V(t, \tau_0, V_0) - U(t - \eta, t_0, U_0)) \leq A, \quad t \geq \tau_0 \quad (2.25)$$

(ii) ITD  $(h_0, h)$ -uniformly practically stable with respect to the solution  $\tilde{U}$  if the previous implication in (i) holds for every  $\tau_0 \in \mathbb{R}_+$ .

(iii) ITD  $(h_0, h)$ -practically quasi-stable with respect to the solution  $\tilde{U}$ , if and only if given any  $(\lambda, B, T) > 0$  with  $0 < \lambda < B$  and for some  $\tau_0 \in \mathbb{R}_+$  such that  $h_0(\tau_0, V_0 - U_0) \leq \lambda$  implies

$$h(t, V(t, \tau_0, V_0) - U(t - \eta, t_0, U_0)) \leq B, \quad t \geq \tau_0 + T \quad (2.26)$$

(iv) ITD  $(h_0, h)$ -uniformly practically quasi-stable with respect to the solution  $\tilde{U}$  if the previous implication in (iii) holds for every  $\tau_0 \in \mathbb{R}_+$ .

### 3. ITD Stability Results in Terms of Two Measures

#### 3.1. ITD Variational Comparison Results

In what follows, let us present generalized variational comparison results aimed to study the stability properties in terms of two measures for solutions of SDEs involving causal operators, taking into consideration the difference in the initial conditions.

**Theorem 3.1.** Assume that

(i) Both  $L(t, \Omega) \in C[\mathbb{R}_+ \times K_c(\mathbb{R}^n), \mathbb{R}_+^N]$  and  $\|W(t, s, \Omega)\|$  satisfy a local Lipschitz condition in  $\Omega$  for any  $t, s$ ; where  $W(t) = W(t, \tau_0, V_0 - U_0)$  is the solution of (2.13) for  $t \geq \tau_0$ ,  $\tilde{U}(t, \tau_0, U_0) = U(t - \eta, t_0, U_0)$ , for  $\eta = \tau_0 - t_0$ ,  $U(t, t_0, U_0)$  is any solution of (2.10) for  $t \geq t_0$ , and  $V(t) = V(t, \tau_0, V_0)$  is the solution of (2.12) for  $t \geq \tau_0$ ; and let  $\Omega(t) = V(t) - \tilde{U}(t)$ .

(ii)

$$D_*^- L(t, s, \Omega) \leq g(t, s, L(s, W(t, s, \Omega))) \quad (3.1)$$

where

$$D_*^- L(t, s, \Omega) = \lim_{\delta \rightarrow 0^-} \inf \frac{1}{\delta} (L(s + \delta, W(t, s + \delta, \Omega + \delta((PV)(s) - (\tilde{Q}\tilde{U})(s)))) - L(s, W(t, s, \Omega))) \quad (3.2)$$

(iii)  $g \in C[\mathbb{R}_+ \times \mathbb{R}_+^N, \mathbb{R}^N]$ ,  $g(t, s, u)$  is quasi-monotone non-decreasing in  $u$  for any  $t, s$ ; that is, if  $u \leq v$ ,  $u_i = v_i$  for some  $i$  such that  $1 \leq i \leq N$ , then  $g_i(t, s, u) \leq g_i(t, s, v)$ , for  $t, s \in \mathbb{R}_+$  (In this context, the inequality symbol used in the vectorial inequalities is understood to denote component-wise inequality [38]);

and  $r(t, s, \tau_0, V_0)$  is the maximal solution of

$$\frac{du(s)}{ds} = g(t, s, u(s)), \quad u(\tau_0) = u_0 \geq 0 \tag{3.3}$$

existing for  $\tau_0 \leq s \leq t < \infty$ .

Then,  $L(\tau_0, W(t, \tau_0, V_0 - U_0)) = u_0$  implies

$$L(t, \Omega(t, \tau_0, V_0 - U_0)) \leq r_0(t, \tau_0, L(\tau_0, W(t, \tau_0, V_0 - U_0))) \tag{3.4}$$

where  $r_0(t, \tau_0, u_0) = r(t, t, \tau_0, u_0)$ .

*Proof.* Let us set

$$m(t, s) = L(s, W(t, s, \Omega(s))) \quad \text{for } \tau_0 \leq s \leq t \tag{3.5}$$

Then, we have

$$m(t, \tau_0) = L(\tau_0, W(t, \tau_0, \Omega(\tau_0))) = L(\tau_0, W(t, \tau_0, V(\tau_0) - \tilde{U}(\tau_0))) = L(\tau_0, W(t, \tau_0, V_0 - U_0)) = u_0 \tag{3.6}$$

For a sufficiently small positive value  $\delta$ , we have

$$\begin{aligned} m(t, s + \delta) - m(t, s) &= L(s + \delta, W(t, s + \delta, \Omega(s + \delta))) - L(s, W(t, s, \Omega(s))) \\ &= L(s + \delta, W(t, s, \Omega(s)) + \delta(SW(t, s, \Omega(s)))(s) + \varepsilon(\delta)) - L(s, W(t, s, \Omega(s))) \end{aligned} \tag{3.7}$$

where  $\varepsilon$  stands for error and  $\lim_{\delta \rightarrow 0^-} \frac{\varepsilon(\delta)}{\delta} = 0$ .

Taking into consideration the assumptions in (i) regarding the locally Lipschitz property of  $L(t, \Omega)$  and  $\|W(t, s, \Omega)\|$  in  $\Omega$ , it is seen that

$$\begin{aligned} m(t, s + \delta) - m(t, s) &\leq k(\varepsilon_1(\delta) - \varepsilon_2(\delta)) + L(s + \delta, W(t, s, V(s) - \tilde{U}(s)) + \delta((PV)(s) - (\tilde{Q}\tilde{U})(s))) \\ &\quad - L(s, W(t, s, V(s) - \tilde{U}(s))) \end{aligned} \tag{3.8}$$

where  $\varepsilon_1, \varepsilon_2$  stand for errors,  $k$  stands for Lipschitz constant.

The inequality in the assumption (ii) gives us the following estimation regarding the Dini derivative of  $m(t, s)$

$$\begin{aligned} D_{*-}m(t, s) &\leq \liminf_{\delta \rightarrow 0^-} \frac{1}{\delta} K(\varepsilon_1(\delta) - \varepsilon_2(\delta)) + \liminf_{\delta \rightarrow 0^-} \frac{1}{\delta} L(s + \delta, W(t, s, V(s) - \tilde{U}(s)) + \delta((PV)(s) - (\tilde{Q}\tilde{U})(s))) \\ &\quad - \liminf_{\delta \rightarrow 0^-} \frac{1}{\delta} L(s, W(t, s, V(s) - \tilde{U}(s))) \leq g(t, s, L(s, W(t, s, V(s) - \tilde{U}(s)))) \\ &= g(t, s, L(s, W(t, s, \Omega(s)))) = g(t, s, m(t, s)) \end{aligned} \tag{3.9}$$

for  $\tau_0 \leq s \leq t < \infty$ .

A comparison result [Theorem 1.7.1] from [17] gives us the following inequality

$$m(t, s) \leq r(t, s, \tau_0, L(\tau_0, W(t, \tau_0, V_0 - U_0))) \quad \text{for } \tau_0 \leq s \leq t \tag{3.10}$$

Choosing  $s = t$  in the right-hand side of the previous inequality, we get

$$m(t, s) \leq r(t, t, \tau_0, L(\tau_0, W(t, \tau_0, V_0 - U_0))) = r_0(t, \tau_0, L(\tau_0, W(t, \tau_0, V_0 - U_0))) \tag{3.11}$$

which yields the desired estimation in (3.4) completing the proof. □

**Theorem 3.2.** Under the assumptions of Theorem 1 with  $N = 1$  and  $g(t, s, u) \equiv 0$ , we have

$$L(t, \Omega(t, \tau_0, V_0 - U_0)) \leq L(\tau_0, W(t, \tau_0, V_0 - U_0)), \quad t \geq \tau_0 \tag{3.12}$$

Furthermore, we assume

$$D_{*-}L(t, s, \Omega) \leq -c(h(s, W(t, s, \Omega))), \quad \tau_0 \leq s \leq t < \infty \tag{3.13}$$

where  $c \in \mathbb{K} = \{\phi \in C[\mathbb{R}_+, \mathbb{R}_+] \text{ such that } \phi(0) = 0 \text{ and } \phi(s) \text{ is increasing in } s\}$  and  $h \in C[\mathbb{R}_+ \times K_c(\mathbb{R}^n), \mathbb{R}_+]$ .

Then, for  $t \geq \tau_0$

$$L(t, \Omega(t, \tau_0, V_0 - U_0)) \leq L(\tau_0, W(t, \tau_0, V_0 - U_0)) - \int_{\tau_0}^t c(h(s, W(t, s, \Omega(s)))) ds \tag{3.14}$$

*Proof.* Starting from the statement (3.9) in the proof of Theorem 1,

$$D_{*-}m(t, s) \leq g(t, s, m(t, s)) \quad \text{for } \tau_0 \leq s \leq t < \infty \quad (3.15)$$

Then, since  $g(t, s, u) \equiv 0$ , we get by integrating the two sides of the previous inequality (3.15), for  $s \in [\tau_0, t]$ ,

$$\int_{\tau_0}^t D_{*-}m(t, s) ds = L(t, W(t, t, \Omega(t))) - L(\tau_0, W(t, \tau_0, \Omega(\tau_0))) \leq 0 \quad (3.16)$$

Hence, we have

$$L(t, \Omega(t, \tau_0, V_0 - U_0)) \leq L(\tau_0, W(t, \tau_0, V_0 - U_0)) \quad \text{for } t \geq \tau_0 \quad (3.17)$$

Now, let us set

$$M(s, W(t, s, \Omega(s))) \equiv L(s, W(t, s, \Omega(s))) + \int_{\tau_0}^s c(h(\xi, W(t, \xi, \Omega(\xi)))) d\xi \quad (3.18)$$

Then, by taking Dini derivatives of both sides and by assumption (3.13), we have

$$\begin{aligned} D_{*-}M(t, s, \Omega(s)) &= D_{*-}L(t, s, \Omega(s)) + c(h(s, W(t, s, \Omega(s)))) - c(h(\tau_0, W(t, \tau_0, \Omega(\tau_0)))) \\ &\leq D_{*-}L(t, s, \Omega(s)) + c(h(s, W(t, s, \Omega(s)))) \\ &\leq -c(h(s, W(t, s, \Omega(s)))) + c(h(s, W(t, s, \Omega(s)))) = 0 \end{aligned} \quad (3.19)$$

Thus,  $D_{*-}M(t, s, \Omega(s)) \leq 0$ , in view of (3.17), gives us for  $t \geq \tau_0$ ,

$$M(t, \Omega(t, \tau_0, V_0 - U_0)) \leq M(\tau_0, W(t, \tau_0, V_0 - U_0)) \quad (3.20)$$

By the definition of  $M$ , this implies, for  $t \geq \tau_0$ ,

$$\begin{aligned} L(t, \Omega(t, \tau_0, V_0 - U_0)) + \int_{\tau_0}^t c(h(\xi, W(t, \xi, \Omega(\xi)))) d\xi \\ \leq L(\tau_0, W(t, \tau_0, V_0 - U_0)) + \int_{\tau_0}^{\tau_0} c(h(\xi, W(t, \xi, \Omega(\xi)))) d\xi \end{aligned} \quad (3.21)$$

$$L(t, \Omega(t, \tau_0, V_0 - U_0)) + \int_{\tau_0}^t c(h(\xi, W(t, \xi, \Omega(\xi)))) d\xi \leq L(\tau_0, W(t, \tau_0, V_0 - U_0)) \quad (3.22)$$

Moving the integral term to the right-hand side gives us the desired estimation (3.14) and this completes the proof.  $\square$

### 3.2. Main ITD Practical Stability Results in Terms of Two Measures

Now, let us employ the comparison results in section 3.1 to prove the following theorems giving sufficient conditions for ITD practical stability in terms of two measures for the solutions of perturbed SDEs involving causal operators in regard to their unperturbed ones.

The following theorem gives sufficient conditions for ITD  $(h_0, h)$ -practically stability of the solution  $V(t, \tau_0, V_0)$  of (2.12) for  $t \geq \tau_0$  through  $(\tau_0, V_0)$  with respect to the solution  $\tilde{U}(t, \tau_0, U_0) = U(t - \eta, t_0, U_0)$ , for  $\eta = \tau_0 - t_0$ , where  $U(t) = U(t, t_0, U_0)$  is the solution of (2.10) through  $(t_0, U_0)$  for  $t \geq t_0$ .

**Theorem 3.3.** Assume that

(i)  $0 < \lambda < A$ ;

(ii)  $h_0, h \in \Gamma$  and  $h_0$  is uniformly finer than  $h$ , that is, there exists a function  $\phi \in \mathbb{K}$  such that

$$h_0(t, \Omega) \leq \lambda \quad \text{implies} \quad h(t, \Omega) \leq \phi(h_0(t, \Omega)) \quad (3.23)$$

(iii)  $L(t, \Omega) \in C[\mathbb{R}_+ \times K_c(\mathbb{R}^n), \mathbb{R}_+]$  satisfies a local Lipschitz condition in  $\Omega$  and

$$h(t, \Omega) \leq A \quad \text{implies} \quad b(h(t, \Omega)) \leq L(t, \Omega), \quad b \in \mathbb{K} \quad (3.24)$$

$$h_0(t, \Omega) \leq \lambda \quad \text{implies} \quad L(t, \Omega) \leq a(h_0(t, \Omega)), \quad a \in \mathbb{K} \quad (3.25)$$

and the inequality

$$D^+L(t, \Omega) \leq g(t, L(t, W(t, s, \Omega))), \quad (t, \Omega) \in S(h, A) \quad (3.26)$$

where  $g \in C[\mathbb{R}_+ \times \mathbb{R}_+, \mathbb{R}]$ , and  $W(t) = W(t, \tau_0, V_0 - U_0)$  is the solution of (2.13) and

$$\Omega(t, \tau_0, V_0 - U_0) = V(t) - \tilde{U}(t) \quad \text{for } t \geq \tau_0 \quad (3.27)$$

(iv)  $\varphi(\lambda) < A$  and  $a(\lambda) < b(A)$  hold.

Then, the practical stability of the solution of the equation

$$\frac{du(s)}{ds} = g(t, s, u(s)), \quad u(\tau_0) = u_0 \geq 0 \tag{3.28}$$

for  $\tau_0 \leq s \leq t < \infty$ , with  $g(t, 0) = 0$ , implies that the corresponding ITD  $(h_0, h)$ -practical stability property of the solution  $V(t, \tau_0, V_0)$  of (2.12) for  $t \geq \tau_0$  with respect to the solution  $\tilde{U}(t, \tau_0, U_0) = U(t - \eta, t_0, U_0)$ , for  $\eta = \tau_0 - t_0$ , where  $U(t) = U(t, t_0, U_0)$  is the solution of (2.10) through  $(t_0, U_0)$  for  $t \geq t_0$ .

*Proof.* Consider the practical stability of the solution  $u(t, \tau_0, u_0)$  of (3.28) for  $t \geq \tau_0$ , with the assumption in (iv), that  $a(\lambda) < b(A)$ , we may write, for  $t \geq \tau_0$ ,

$$u_0 < a(\lambda) \quad \text{implies} \quad u(t, \tau_0, u_0) < b(A) \tag{3.29}$$

We shall prove that the solution  $V(t, \tau_0, V_0)$  of (2.12) for  $t \geq \tau_0$  is ITD  $(h_0, h)$ -practically stable with respect to the solution  $\tilde{U}$  corresponding to  $(\lambda, A)$ .

If we assume this assertion is not true, then there would exist a  $t_1 > \tau_0$  and a solution  $W(t) = W(t, \tau_0, V_0 - U_0)$  of (2.13) for  $t \geq \tau_0$  such that

$$\begin{aligned} h_0(\tau_0, V_0 - U_0) &< \lambda, \\ h(t_1, V(t_1, \tau_0, V_0) - U(t_1 - \eta, t_0, U_0)) &= A, \\ h(t, V(t, \tau_0, V_0) - U(t - \eta, t_0, U_0)) &< A \quad \text{for } \tau_0 \leq t < t_1 \end{aligned} \tag{3.30}$$

Since  $\phi \in \mathbb{K}$  is strictly monotone increasing, the assumptions (ii) and (iv) give us

$$h(\tau_0, V_0 - U_0) \leq \phi(h_0(\tau_0, V_0 - U_0)) < \phi(\lambda) < A \tag{3.31}$$

Thus, in view of (3.26), and by using [Theorem 1.3.1] in [23], we have the following inequality

$$L(t, V(t, \tau_0, V_0) - U(t - \eta, t_0, U_0)) \leq \gamma(t, \tau_0, u_0), \quad \tau_0 \leq t \leq t_1 \tag{3.32}$$

where  $\gamma(t, \tau_0, u_0)$  is the maximal solution of (3.28) for  $t \geq \tau_0$  and  $u_0 = L(\tau_0, V_0 - U_0)$ .

Since  $a \in \mathbb{K}$  is strictly monotone increasing, the assumptions (iii) and (iv) give us

$$u_0 = L(\tau_0, V_0 - U_0) \leq a(h_0(\tau_0, V_0 - U_0)) < a(\lambda) \tag{3.33}$$

Considering that (3.29) holds for any solution  $u(t, \tau_0, u_0)$  of (3.28) for  $t \geq \tau_0$ , so it holds for the maximal solution  $\gamma(t, \tau_0, u_0)$  of (3.28) for  $t \geq \tau_0$ , this yield

$$\gamma(t, \tau_0, u_0) < b(A), \quad t \geq \tau_0 \tag{3.34}$$

The last inequality holds for any  $t \geq \tau_0$  so it holds for  $t = t_1 \geq \tau_0$ .

Thus, employing (iii), (3.30), (3.32) and (3.34), we have

$$b(A) = b(h(t_1, V(t_1, \tau_0, V_0) - U(t_1 - \eta, t_0, U_0))) \leq L(t_1, V(t_1, \tau_0, V_0) - U(t_1 - \eta, t_0, U_0)) \leq \gamma(t_1, \tau_0, u_0) < b(A) \tag{3.35}$$

This contradiction proves the assertion. Hence, the solution  $V(t, \tau_0, V_0)$  of (2.12) for  $t \geq \tau_0$  is ITD  $(h_0, h)$ -practically stable with respect to the solution  $\tilde{U}$ . □

The next theorem gives sufficient conditions to the ITD  $(h_0, h)$ -practical stability of the solution  $V(t, \tau_0, V_0)$  of (2.12) through  $(\tau_0, V_0)$  for  $t \geq \tau_0$  with respect to the solution  $\tilde{U}(t) = U(t - \eta, t_0, U_0)$  for  $t \geq t_0$ , where  $U(t) = U(t, t_0, U_0)$  is the solution of (2.10) through  $(t_0, U_0)$  for  $t \geq t_0$ ; providing that the solution  $V(t, \tau_0, V_0)$  of (2.12) is ITD  $(h_0, h_0)$ -practically stable with respect to  $\tilde{U}$ .

**Theorem 3.4.** Assume that

(i) Both  $L(t, \Omega) \in C[\mathbb{R}_+ \times K_c(\mathbb{R}^n), \mathbb{R}_+]$  and  $\|W(t, s, \Omega)\|$  satisfy a local Lipschitz condition in  $\Omega$  for any  $t, s$ ; where  $W(t) = W(t, \tau_0, V_0 - U_0)$  is the solution of (2.13) for  $t \geq \tau_0$  and

$$\Omega(t, \tau_0, V_0 - U_0) = V(t) - \tilde{U}(t) \quad \text{for } t \geq \tau_0 \tag{3.36}$$

(ii)

$$D_* L(t, s, \Omega) \leq 0 \quad \text{in } S(h, M) \tag{3.37}$$

where

$$S(h, M) = \{(t, \Omega) : h(t, \Omega) < M \text{ for some } h \in \Gamma \text{ and } M > 0\} \tag{3.38}$$

and

$$D_* L(t, s, \Omega) = \liminf_{\delta \rightarrow 0^+} \frac{1}{\delta} (L(s + \delta, W(t, s + \delta, \Omega + \delta((PV)(s) - (\tilde{Q}\tilde{U})(s)))) - L(s, W(t, s, \Omega))) \tag{3.39}$$

(iii) For  $b \in \mathbb{K}$  and  $a_1, a_0 \in \mathbb{CK}$ ,

$$b(h(t, \Omega)) \leq L(t, \Omega) \text{ in } S(h, M) \text{ and } L(t, \Omega) \leq a_1(t, h(t, \Omega)) + a_0(t, h_0(t, \Omega)) \text{ in } S(h, M) \cap S(h_0, M) \quad (3.40)$$

(iv)  $h_0$  is finer than  $h$ , that is, there exists a function  $\phi \in \mathbb{K}$  such that

$$h_0(t, \Omega) \leq M_0 \text{ implies } h(t, \Omega) \leq \phi(h_0(t, \Omega)) \quad (3.41)$$

for some  $M_0$  with  $\phi(M_0) \leq M$ ;

(v) The solution  $V(t, \tau_0, V_0)$  of (2.12) for  $t \geq \tau_0$  is ITD  $(h_0, h_0)$ -practically stable with respect to the solution  $\tilde{U}(t, \tau_0, U_0) = U(t - \eta, t_0, U_0)$ , for  $\eta = \tau_0 - t_0$ .

Then, this implies the ITD  $(h_0, h)$ -practical stability of the solution  $V(t, \tau_0, V_0)$  of (2.12) for  $t \geq \tau_0$  with respect to the solution  $\tilde{U}$ .

*Proof.* We shall show that the solution  $V(t, \tau_0, V_0)$  of (2.12) for  $t \geq \tau_0$  is ITD  $(h_0, h)$ -practically stable with respect to the solution  $\tilde{U}$ , that is, given any  $(\lambda, A)$  with  $0 < \lambda < A$  and for some  $\tau_0 \in \mathbb{R}_+$ , we have

$$h_0(\tau_0, V_0 - U_0) < \lambda \text{ implies } h(t, \Omega(t)) < A \text{ for } t \geq \tau_0 \quad (3.42)$$

If (3.42) is not true, then there exist solutions  $\tilde{U}(t) = U(t - \eta, t_0, U_0)$ , where  $U(t, t_0, U_0)$  is the solution of (2.10) for  $t \geq t_0$ ; and  $V(t) = V(t, \tau_0, V_0)$  of (2.12) for  $t \geq \tau_0$ , and  $t_1 > \tau_0$  such that

$$h_0(\tau_0, V_0 - U_0) < \lambda, \quad h(t_1, \Omega(t_1)) = A \text{ and } h(t, \Omega(t)) \leq A, \text{ for } \tau_0 \leq t \leq t_1 \quad (3.43)$$

where  $\Omega(t) = V(t) - \tilde{U}(t)$  for  $t \geq \tau_0$ .

By Theorem 3.2, we have

$$L(t, \Omega(t)) \leq L(\tau_0, W(t, \tau_0, V_0 - U_0)), \text{ for } \tau_0 \leq t \leq t_1 \quad (3.44)$$

Starting from the statement of  $b(A)$  and using the assumptions (iii), (3.43) and (3.44), we obtain

$$\begin{aligned} b(A) &= b(h(t_1, \Omega(t_1))) \leq L(t_1, \Omega(t_1)) \leq L(\tau_0, W(t_1, \tau_0, V_0 - U_0)) \\ &\leq a_1(\tau_0, h(\tau_0, W(t_1, \tau_0, V_0 - U_0))) + a_0(\tau_0, h_0(\tau_0, W(t_1, \tau_0, V_0 - U_0))) \end{aligned} \quad (3.45)$$

We aim to reach a contradiction to conclude the proof of the theorem. We will use the assumption (v) for this purpose.

Given  $0 < A < M$  and that there exists a  $M_0$  with  $\phi(M_0) \leq M$ . Choosing  $N_1 = N_1(\tau_0, A)$  such that  $0 < N_1(\tau_0, A) < M_0$ , and

$$h_0(t, \Omega(t)) < N_1 \text{ implies } a_0(t, h_0(t, \Omega(t))) < \frac{b(A)}{2} \text{ for } t \geq \tau_0 \quad (3.46)$$

By assumption (v), corresponding to this  $N_1$ , there exists a  $\lambda_1 = \lambda_1(\tau_0, N_1)$  such that

$$h_0(\tau_0, V_0 - U_0) < \lambda_1 \text{ implies } h_0(t, \Omega(t)) < N_1 \text{ for } t \geq \tau_0 \quad (3.47)$$

Thus (3.46) and (3.47) give us

$$h_0(\tau_0, V_0 - U_0) < \lambda_1 \text{ implies } a_0(t, h_0(t, \Omega(t))) < \frac{b(A)}{2} \text{ for } t \geq \tau_0 \quad (3.48)$$

Similarly, we choose  $N_2 = N_2(\tau_0, A)$  such that  $0 < N_2(\tau_0, A) < M_0$  and

$$h(t, \Omega(t)) < N_2 \text{ implies } a_1(t, h(t, \Omega(t))) < \frac{b(A)}{2} \text{ for } t \geq \tau_0 \quad (3.49)$$

By the assumptions (iv) and (v) also, corresponding to  $\phi^{-1}(N_2)$ , there exists a  $\lambda_2 = \lambda_2(\tau_0, N_2)$  such that

$$h_0(\tau_0, V_0 - U_0) < \lambda_2 \text{ implies } h_0(t, \Omega(t)) < \phi^{-1}(N_2) \text{ for } t \geq \tau_0 \quad (3.50)$$

Since  $\phi \in \mathbb{K}$  is strictly monotone increasing; then, we have by taking the composition of  $\phi$  of both sides of the inequality  $h_0(t, \Omega(t)) < \phi^{-1}(N_2)$  in (3.50), with considering (3.41),

$$h_0(\tau_0, V_0 - U_0) < \lambda_2 \text{ implies } h(t, \Omega(t)) \leq \phi(h_0(t, \Omega(t))) < \phi(\phi^{-1}(N_2)) = N_2 \text{ for } t \geq \tau_0 \quad (3.51)$$

So, (3.49) and (3.51) give us, for  $t \geq \tau_0$ ,

$$h_0(\tau_0, V_0 - U_0) < \lambda_2 \text{ implies } a_1(t, h(t, \Omega(t))) < \frac{b(A)}{2} \quad (3.52)$$

Let  $\lambda = \min\{\lambda_1, \lambda_2\}$ , then with this  $\lambda$  the following statement holds.

$$h_0(\tau_0, V_0 - U_0) < \lambda \text{ implies } a_0(t, h_0(t, \Omega(t))) < \frac{b(A)}{2} \text{ and } a_1(t, h(t, \Omega(t))) < \frac{b(A)}{2} \text{ for } t \geq \tau_0 \quad (3.53)$$

Hence, when  $t = t_1$ , using (3.53), the statement (3.45) can be written as

$$\begin{aligned} b(A) &= b(h(t_1, \Omega(t_1))) \leq L(t_1, \Omega(t_1)) \leq L(\tau_0, W(t_1, \tau_0, V_0 - U_0)) \\ &\leq a_1(\tau_0, h(\tau_0, W(t_1, \tau_0, V_0 - U_0))) + a_0(\tau_0, h_0(\tau_0, W(t_1, \tau_0, V_0 - U_0))) < \frac{b(A)}{2} + \frac{b(A)}{2} = b(A) \end{aligned} \quad (3.54)$$

This contradiction proves that the solution  $V(t, \tau_0, V_0)$  of (2.12) through  $(\tau_0, V_0)$  for  $t \geq \tau_0$  is ITD  $(h_0, h)$ -practically stable with respect to the solution  $\tilde{U}$ . □

## 4. Conclusion

In this manuscript, we have presented sufficient conditions for ITD practical stability in terms of two measures for the solutions of perturbed SDEs involving causal operators in regard to their unperturbed ones, and proved the sufficiency of these conditions using ITD variational comparison results.

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