

## Successive approximations for the solution of second order advanced differential equations

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**ABSTRACT.** For the initial value problem associated with second order advanced differential equation on Banach space, it is constructed a numerical method to approximate the solution. The method uses the sequence of Picard successive approximations and the trapezoidal quadrature rule (adapted for Lipschitzian functions with values in Banach spaces).

### 1. INTRODUCTION

Let  $X$  be a Banach space and  $f : [a, b] \times X \times X \rightarrow X$  be a continuous function. We consider the problem:

$$(1.1) \quad \begin{cases} x''(t) = f(t, x(t), x(h(t))), & t \in [a, b] \\ x(t) = \psi(t), & t \in [b, b_1] \end{cases}$$

where  $\psi \in C^1([b, b_1], X)$

$$(1.2) \quad b \leq b_1 \text{ and } h \in C([a, b], [a, b_1]), \text{ with } t \leq h(t) \leq b_1, \forall t \in [a, b].$$

In this paper we construct a numerical method which use the sequence of successive approximations and the trapezoidal quadrature rule for Lipschitz functions with values in Banach space.

The quadrature rule was obtained in [4] (for real valued functions) and in [5] (for vector valued functions). A similar quadrature rule for functions with fuzzy numbers value was obtained in [1].

In  $C([a, b_1], X) \cap C^2([a, b], X)$  the problem (1.1) is equivalent to the integral equation:

$$(1.3) \quad x(t) = \begin{cases} \psi(b) + (t-b)\psi'(b) - \int_t^b (t-s)f(s, x(s), x(h(s))) ds, & t \in [a, b] \\ \psi(t), & t \in [b, b_1]. \end{cases}$$

Indeed, let

$$x \in C([a, b_1], X) \cap C^2([a, b], X)$$

be a solution of (1.3), with  $\psi \in C^1([b, b_1], X)$ . If we derive in (1.3) by  $t$ , for  $t \in [a, b]$  we obtain:

$$x'(t) = \psi'(b) - \int_t^b f(s, x(s), x(h(s))) ds, \forall t \in [a, b].$$

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Differentiating it follows

$$x''(t) = f(t, x(t), x(h(t))), \forall t \in [a, b].$$

Then,  $x$  is solution of (1.1).

Let

$$x \in C([a, b_1], X) \cap C^2([a, b], X)$$

be a solution of (1.1), with

$$\psi \in C^1([b, b_1], X).$$

For any  $t \in [a, b]$ , integrating in (1.1) on  $[t, b]$ , we obtain

$$\psi'(b) - x'(t) = \int_t^b f(s, x(s), x(h(s))) ds, \forall t \in [a, b].$$

Integrating again in the equality

$$x'(t) = \psi'(b) - \int_t^b f(s, x(s), x(h(s))) ds,$$

it follows

$$x(t) = \psi(b) + \int_t^b \psi'(b) ds + \int_t^b \left( \int_s^b f(v, x(v), x(h(v))) dv \right) ds.$$

Since integrating by parts,

$$\begin{aligned} & \int_t^b \left( \int_s^b f(v, x(v), x(h(v))) dv \right) ds \\ &= \int_t^b \left[ (s-t) \left( \int_s^b f(v, x(v), x(h(v))) dv \right) \Big|_t^b + (s-t) f(s, x(s), x(h(s))) \right] ds \\ &= - \int_t^b (t-s) f(s, x(s), x(h(s))) ds, \end{aligned}$$

we infer that

$$x(t) = \psi(b) + (t-b)\psi'(b) - \int_t^b (t-s) f(s, x(s), x(h(s))) ds,$$

so,  $x$  is solution of (1.3).

## 2. EXISTENCE, UNIQUENESS AND APPROXIMATION

Denote  $Y := C([a, b_1], X)$  and consider the Bielecki's norm,

$$\|x\|_B = \max \left\{ \|x(t)\| e^{-\theta(b_1-t)}, t \in [a, b_1] \right\}.$$

With this norm  $Y$  became Banach space.

We define the operator

$$A : Y \rightarrow Y,$$

$$(2.4) \quad A(x)(t) = \begin{cases} \psi(b) + (t-b)\psi'(b) - \int_t^b (t-s) f(s, x(s), x(h(s))) ds, & t \in [a, b] \\ \psi(t), & t \in [b, b_1] \end{cases}$$

Since  $f \in C([a, b] \times X \times X, X)$ , we infer that  $A(Y) \subset Y$ .

We will impose the following conditions:

- (i)  $h \in C([a, b], [a, b_1])$ , and  $t \leq h(t) \leq b_1, \forall t \in [a, b]$ ;
- (ii)  $f \in C([a, b] \times X \times X, X)$ ;
- (iii)  $\psi \in C^1([b, b_1], X)$ ;
- (iv) there exists  $L > 0$  such that

$$\|f(t, u_1, u_2) - f(t, v_1, v_2)\|_X \leq L \sum_{i=1}^2 \|u_i - v_i\|_X,$$

$$\forall t \in [a, b], \forall u_i, v_i \in X, i = \overline{1, 2}.$$

**Theorem 2.1.** *Under the conditions (i) – (iv), the integral equation (1.3) has in  $Y$  a unique solution  $x^*$ . Moreover,  $x^* \in C([a, b_1], X) \cap C^2([a, b], X)$  and it can be obtained by the method of successive approximations,*

$$(2.5) \quad x_{m+1} = A(x_m), \quad m \in \mathbb{N}$$

starting from any  $x_0 \in Y$ . In this approximation, the a priori error estimation is:

$$(2.6) \quad \|x^* - x_m\|_B \leq \left(\frac{1}{2}\right)^{m-1} \|x_1 - x_0\|_B, \quad \forall m \in \mathbb{N}^*.$$

*Proof.* We have  $A(Y) \subset Y$ , and elementary computation leads to:

$$\begin{aligned} & \|A(u_1) - A(u_2)\|_X \\ & \leq \int_t^b (s-t) \|f(s, u_1(s), u_1(h(s))) - f(s, u_2(s), u_2(h(s)))\|_X ds \\ & \leq L \int_t^b (s-t) \left( \|u_1(s) - u_2(s)\|_X e^{-\theta(b_1-s)} e^{\theta(b_1-s)} \right. \\ & \quad \left. + \|u_1(h(s)) - u_2(h(s))\|_X e^{-\theta(b_1-h(s))} e^{\theta(b_1-h(s))} \right) ds \\ & \leq \frac{2L(b-a)}{\theta} \|u_1 - u_2\|_B \int_t^b \theta e^{\theta(b_1-s)} ds \\ & < \frac{2L(b-a)}{\theta} \|u_1 - u_2\|_B e^{\theta(b_1-t)}, \quad \forall t \in [a, b], \end{aligned}$$

and so,

$$\|A(u_1) - A(u_2)\|_B \leq \frac{2L(b-a)}{\theta} \|u_1 - u_2\|_B, \quad \forall u_1, u_2 \in Y.$$

Choosing  $\theta = 4L(b-a) + 1$ , we infer that  $A$  is contraction, with a contraction constant less than  $\frac{1}{2}$ . Applying the Banach's Fixed Point Principle [6], the equation (1.3) has an unique solution  $x^*$  which can be obtained by the method of successive approximations (2.5) starting from any  $x_0 \in Y$  and the estimation (2.6) holds. By condition (ii) we infer that

$$x^* \in C^2([a, b], X)$$

and after elementary calculus  $x^*$  is the solution of (1.1).  $\square$

Similar existence and uniqueness result for second order differential equations of mixed type can be found in [7].

**Remark 2.1.** To approximate the solution of (1.1) we can choose the first term in the sequence of successive approximations as

$$x_0(t) = \begin{cases} \psi(b) + (t-b)\psi'(b), & t \in [a, b] \\ \psi(t), & t \in [b, b_1]. \end{cases}$$

Obviously,  $x_0 \in C^1([a, b_1], X)$ .

By (2.5), the sequence of successive approximations is:

$$(2.7) \quad x_{m+1}(t) = \begin{cases} \psi(b) + (t-b)\psi'(b) - \int_t^b (t-s)f(s, x_m(s), x_m(h(s)))ds, & t \in [a, b] \\ \psi(t), & t \in [b, b_1], \forall m \in \mathbb{N}. \end{cases}$$

### 3. MAIN RESULT

We will approximate the terms from (2.7) in the particular case  $b_1 = b + \tau$ , with  $\tau > 0$ , the advance, and  $h(t) = t + \tau, \forall t \in [a, b]$ .

Suppose that exist  $l \in \mathbb{N}^*$  such that  $b - a = l\tau$ . In this case, (1.1) became:

$$(3.8) \quad \begin{cases} x''(t) = f(t, x(t), x(t + \tau)), & t \in [a, b] \\ x(t) = \psi(t), \quad x'(t) = \psi'(t), & t \in [b, b + \tau] \end{cases}$$

with  $\psi \in C^1([b, b + \tau], X)$  and in (2.7) we have

$$(3.9) \quad x_{m+1}(t) = \psi(b) + (t-b)\psi'(b) - \int_t^b (t-s)f(s, x_m(s), x_m(s + \tau))ds,$$

$\forall t \in [a, b], \forall m \in \mathbb{N}$ .

For (3.9) we use the trapezoidal quadrature rule variant for integrals of Lipschitzian functions with values on Banach spaces from [5]

$$(3.10) \quad \int_a^b F(t)dt = \frac{b-a}{2n} \sum_{i=0}^{n-1} \left[ F\left(a + \frac{i(b-a)}{n}\right) + F\left(a + \frac{(i+1)(b-a)}{n}\right) \right] + R_n(f)$$

$$(3.11) \quad \|R_n(f)\| \leq \frac{(b-a)^2 L_F}{4n}$$

where  $L_F > 0$  is the Lipschitz constant of  $F : [a, b] \rightarrow X$ .

Formula (3.10)+(3.11) was used in [2] to approximate the solution of nonlinear Fuzzy-Fredholm integral equations. Similar method as below, is built in [3] for first order delay ODE's.

Consider  $n \in \mathbb{N}^*$  and  $\Delta'_n \in Div[b, b + \tau]$  an uniform division,

$$\Delta'_n : b = t_q < t_{q+1} < \dots < t_{q+n-1} < t_{q+n} = b + \tau$$

$$t_{q+i} = b + \frac{i\tau}{n}, \forall i = \overline{0, n},$$

and realize a similar uniform division of  $[a, b]$ , by

$$\Delta''_n : a = t_0 < t_1 < \dots < t_{q-1} < t_q = b,$$

with  $q = nl$ , and  $t_j - t_{j-1} = \frac{\tau}{n}, \forall j = \overline{1, q}$ .

Let  $\Delta_n = \Delta_n'' \cup \Delta_n'$  be the obtained uniform division of  $[a, b + \tau]$ . We see that  $x_m(t_i) = \psi(t_i), \forall i = \overline{q, q+n}, \forall m \in \mathbb{N}$  and

$$x_0(t_i) = \psi(b) + (t_i - b)\psi'(b), \forall i = \overline{0, q}.$$

Moreover,

$$(3.12) \quad x_m(t_i) = \psi(b) + (t_i - b)\psi'(b) - \int_{t_i}^b (t_i - s) f(s, x_{m-1}(s), x_{m-1}(s + \tau)) ds,$$

$\forall m \in \mathbb{N}^*, \forall i = \overline{0, q}$ .

Applying in (3.12) the quadrature rule (3.10) we obtain the numerical method given by:

$$(3.13) \quad x_m(t_i) = \psi(b) + (t_i - b)\psi'(b) - \frac{b-a}{2nl} [(t_i - b) f(b, x_{m-1}(b), x_{m-1}(b + \tau)) \\ + 2 \sum_{j=i+1}^{q-1} (t_i - t_j) f(t_j, x_{m-1}(t_j), x_{m-1}(t_j + \tau))] + R_{m,i}, \forall i = \overline{0, q}.$$

Consider the functions

$$F_{m,i} : [a, b] \rightarrow X,$$

$$F_{m,i}(s) = (t_i - s) f(s, x_m(s), x_m(s + \tau)), \forall s \in [a, b], \forall i = \overline{0, q}, \forall m \in \mathbb{N}.$$

Since  $f \in C([a, b] \times X \times X, X)$ ,  $\psi \in C^1([b, b_1], X)$  and  $x_0 \in C([a, b], X)$  we infer that

$$x_m \in C([a, b_1], X), \forall m \in \mathbb{N}.$$

Impose the Lipschitz condition:  $\exists \alpha > 0$  such that

$$(3.14) \quad \|f(s_1, u, v) - f(s_2, u, v)\|_X \leq \alpha |s_1 - s_2|, \forall s_1, s_2 \in [a, b], \forall u, v \in X,$$

and in addition we suppose that

$$\exists M > 0 \text{ such that } \|f(t, u, v)\|_X \leq M, \forall t \in [a, b], \forall u, v \in X.$$

Then  $F_{m,i}$  are bounded,  $\forall i = \overline{0, q}, \forall m \in \mathbb{N}$ .

Now we investigate the Lipschitz property of the functions  $F_{m,i}$ ,  $i = \overline{0, q}$ ,  $m \in \mathbb{N}$ .

$$(3.15) \quad \|F_{m,i}(s_1) - F_{m,i}(s_2)\|_X \\ = \|(t_i - s_1)f(s_1, x_m(s_1), x_m(s_1 + \tau)) - (t_i - s_2)f(s_2, x_m(s_2), x_m(s_2 + \tau))\|_X \\ \leq \|(t_i - s_1)f(s_1, x_m(s_1), x_m(s_1 + \tau)) - (t_i - s_2)f(s_1, x_m(s_1), x_m(s_1 + \tau))\|_X \\ + \|(t_i - s_2)f(s_1, x_m(s_1), x_m(s_1 + \tau)) - (t_i - s_2)f(s_2, x_m(s_2), x_m(s_2 + \tau))\|_X \\ \leq |(t_i - s_1) - (t_i - s_2)| \|f(s_1, x_m(s_1), x_m(s_1 + \tau))\|_X \\ + |t_i - s_2| \|f(s_1, x_m(s_1), x_m(s_1 + \tau)) - f(s_2, x_m(s_2), x_m(s_2 + \tau))\|_X \\ \leq |s_1 - s_2| M + (b - a) [\alpha |s_1 - s_2| \\ + L(\|x_m(s_1) - x_m(s_2)\|_X + \|x_m(s_1 + \tau) - x_m(s_2 + \tau)\|_X)]$$

and

$$\begin{aligned}
(3.16) \quad & \|x_m(s_1) - x_m(s_2)\|_X \leq \|(s_1 - b)\psi'(b) - (s_2 - b)\psi'(b)\|_X \\
& + \left\| \int_{s_1}^b (s_1 - \eta) f(\eta, x_{m-1}(\eta), x_{m-1}(\eta + \tau)) d\eta \right. \\
& \left. - \int_{s_2}^b (s_2 - \eta) f(\eta, x_{m-1}(\eta), x_{m-1}(\eta + \tau)) d\eta \right\|_X \leq |s_1 - s_2| \|\psi'(b)\|_X \\
& + \int_{s_1}^b \|(s_1 - \eta) f(\eta, x_{m-1}(\eta), x_{m-1}(\eta + \tau)) \\
& - (s_2 - \eta) f(\eta, x_{m-1}(\eta), x_{m-1}(\eta + \tau))\|_X d\eta \\
& + \int_{s_1}^{s_2} \|(s_2 - \eta) f(\eta, x_{m-1}(\eta), x_{m-1}(\eta + \tau))\|_X d\eta \\
& \leq |s_1 - s_2| \|\psi'(b)\|_X + \int_{s_1}^b \|f(\eta, x_{m-1}(\eta), x_{m-1}(\eta + \tau))\|_X |s_1 - s_2| d\eta \\
& + \int_{s_1}^{s_2} |s_2 - \eta| \|f(\eta, x_{m-1}(\eta), x_{m-1}(\eta + \tau))\|_X d\eta \\
& \leq |s_1 - s_2| \|\psi'(b)\|_X + (b - a)M |s_1 - s_2| + \int_{s_1}^{s_2} (b - a)M d\eta \\
& = [\|\psi'(b)\|_X + 2(b - a)M] |s_1 - s_2|, \quad \forall m \in \mathbb{N}^*, \quad \forall s_1, s_2 \in [a, b]
\end{aligned}$$

$$(3.17) \quad \|x_0(s_1) - x_0(s_2)\|_X \leq \|\psi'\|_C |s_1 - s_2|, \quad \forall s_1, s_2 \in [a, b]$$

where  $\|\psi'\|_C = \max\{\|\psi'(t)\|, t \in [b, b_1]\}$ .

From (3.16) and (3.17) we infer that

$$(3.18) \quad \|x_m(s_1) - x_m(s_2)\|_X \leq [\|\psi'\|_C + 2(b - a)M] |s_1 - s_2|,$$

$\forall s_1, s_2 \in [a, b], \forall m \in \mathbb{N}$ .

From (3.15) and (3.18) follows:

$$\begin{aligned}
& \|F_{m,i}(s_1) - F_{m,i}(s_2)\|_X \\
& \leq [M + (b - a)(\alpha + 2L(\|\psi'\|_C + 2(b - a)M))] |s_1 - s_2|,
\end{aligned}$$

$\forall s_1, s_2 \in [a, b], \forall i = \overline{0, q}, \forall m \in \mathbb{N}$ .

Let

$$\gamma := M + (b - a)[\alpha + 2L(\|\psi'\|_C + 2(b - a)M)],$$

be the Lipschitz constant of all functions  $F_{m,i}, i = \overline{0, q}, \forall m \in \mathbb{N}$ .

Then in (3.13) the remainder estimation is:

$$(3.19) \quad \|R_{m,i}\|_X \leq \frac{(b - a)^2 \gamma}{4nl}, \quad \forall i = \overline{0, q}, \quad \forall m \in \mathbb{N}.$$

The relations (3.13) and (3.19) lead to the following algorithm:

$$(3.20) \quad x_1(t_i) = \psi(b) + (t_i - b)\psi'(b) - \frac{b - a}{2nl} [(t_i - b)f(b, x_0(b), x_0(b + \tau))$$

$$+2 \sum_{j=i+1}^{q-1} (t_i - t_j) f(t_j, x_0(t_j), x_0(t_{j+n})) + R_{1,i} = \bar{x}_1(t_i) + R_{1,i}, \forall i = \overline{1, q}.$$

$$(3.21) \quad \begin{aligned} x_2(t_i) &= \psi(b) + (t_i - b)\psi'(b) - \frac{b-a}{2nl} [(t_i - b)f(b, \bar{x}_1(b) + R_{1,q}, \bar{x}_1(t_{q+n}) + R_{1,q+n}) \\ &+ 2 \sum_{j=i+1}^{q-1} (t_i - t_j) f(t_j, \bar{x}_1(t_j) + R_{1,j}, \bar{x}_1(t_{j+n}) + R_{1,j+n})] + R_{2,i} \\ &= \psi(b) + (t_i - b)\psi'(b) - \frac{b-a}{2nl} [(t_i - b)f(t_q, \bar{x}_1(t_q), \bar{x}_1(t_{q+n})) \\ &+ 2 \sum_{j=i+1}^{q-1} (t_i - t_j) f(t_j, \bar{x}_1(t_j), \bar{x}_1(t_{j+n}))] + \bar{R}_{2,i} = \bar{x}_2(t_i) + \bar{R}_{2,i}, \forall i = \overline{1, q}. \end{aligned}$$

By induction, for  $m \geq 3$ , we obtain:

$$(3.22) \quad \begin{aligned} x_m(t_i) &= \psi(b) + (t_i - b)\psi'(b) \\ &- \frac{b-a}{2nl} [(t_i - b)f(t_q, \bar{x}_{m-1}(t_q) + R_{m-1,0}, \bar{x}_{m-1}(t_{q+n}) + R_{m-1,q+n}) \\ &+ 2 \sum_{j=i+1}^{q-1} (t_i - t_j) f(t_j, \bar{x}_{m-1}(t_j) + R_{m-1,j}, \bar{x}_{m-1}(t_{j+n}) + R_{m-1,j+n})] + R_{m,i} \\ &= \psi(b) + (t_i - b)\psi'(b) - \frac{b-a}{2nl} [(t_i - b)f(t_q, \bar{x}_{m-1}(t_q), \bar{x}_{m-1}(t_{q+n})) \\ &+ 2 \sum_{j=i+1}^{q-1} (t_i - t_j) f(t_j, \bar{x}_{m-1}(t_j), \bar{x}_{m-1}(t_{j+n}))] + \bar{R}_{m,i} = \bar{x}_m(t_i) + \bar{R}_{m,i}, \forall i = \overline{1, q}. \end{aligned}$$

For the remainder estimations we have:

$$(3.23) \quad \|R_{1,i}\|_X \leq \frac{(b-a)^2 \gamma}{4nl}, \forall i = \overline{0, q+n}$$

$$\begin{aligned} \|\bar{R}_{2,i}\|_X &\leq \|R_{2,i}\|_X \\ &+ \frac{b-a}{2nl} \left[ L \|R_{1,q}\|_X + L \|R_{1,q+n}\|_X + 2 \sum_{j=i+1}^{q-1} (L \|R_{1,j}\|_X + L \|R_{1,j+n}\|_X) \right] \\ &\leq \frac{(b-a)\gamma}{4nl} + \frac{b-a}{2nl} L \left[ \|R_{1,q}\|_X + \|R_{1,q+n}\|_X + 2 \sum_{j=i+1}^{q-1} (\|R_{1,j}\|_X + \|R_{1,j+n}\|_X) \right] \\ &\leq \frac{(b-a)^2 \gamma}{4nl} + \frac{(b-a)2L}{2nl} [1 + 2(nl-1)] \frac{(b-a)^2 \gamma}{4nl} \\ &< \frac{(b-a)^2 \gamma}{4nl} + (b-a)2L \frac{(b-a)^2 \gamma}{4nl} = [1 + 2L(b-a)] \frac{(b-a)^2 \gamma}{4nl}, \forall i = \overline{0, q+n} \\ \|\bar{R}_{3,i}\|_X &\leq \left\{ 1 + 2L(b-a) + [2L(b-a)]^2 \right\} \frac{(b-a)^2 \gamma}{4nl}, \forall i = \overline{0, q+n} \end{aligned}$$

and by induction we infer that

$$(3.24) \quad \|\overline{R}_{m,i}\|_X \leq \{1 + 2L(b-a) + [2L(b-a)]^2 + \dots + [2L(b-a)]^{m-1}\} \frac{(b-a)^2 \gamma}{4nl} \\ = \frac{1 - [2L(b-a)]^m}{1 - 2L(b-a)} \cdot \frac{(b-a)^2 \gamma}{4nl},$$

$$\forall m \in \mathbb{N}, m \geq 2, \forall i = \overline{0, q+n}.$$

**Theorem 3.2.** *In the conditions (i) – (iv) and (3.14), if  $2L(b-a) < 1$  and  $\|f(t, u, v)\|_X \leq M, \forall t \in [a, b], \forall u, v \in X$ , then the unique solution  $x^*$  of the initial value problem (1.1) is approximated on the knots  $t_i, i = \overline{0, q+n}$  by the sequence  $(\overline{x}_m(t_i))_{m \in \mathbb{N}}$  computed in (3.20), (3.21), (3.22) and the a priori error estimation is:*

$$(3.25) \quad \|x^*(t_i) - \overline{x}_m(t_i)\|_X \leq \left(\frac{1}{2}\right)^{m-1} \|x_0 - x_1\|_B + \frac{(b-a)^2 \gamma}{4nl [1 - 2L(b-a)]},$$

$$\forall i = \overline{0, q+n}, \forall m \in \mathbb{N}^*.$$

*Proof.* We see that

$$\|x^*(t_i) - \overline{x}_m(t_i)\|_X \leq \|x^*(t_i) - x_m(t_i)\|_X + \|x_m(t_i) - \overline{x}_m(t_i)\|_X$$

and

$$\|x_m(t_i) - \overline{x}_m(t_i)\|_X = \|\overline{R}_{m,i}\|_X, \forall i = \overline{0, q+n}, \forall m \in \mathbb{N}^*.$$

The inequality (3.25) follows now from (2.6) and (3.24).  $\square$

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