

Kurzweil-Stieltjes integral, measure equations and time scales

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(based on joint research with **Giselle Antunes Monteiro** and **Antonín Slavík**)



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Cordial greetings from Baroque Pearl of Central Europe

to Baroque Pearl of Central America





- $-\infty < a < b < \infty$, X is a Banach space,
- $f: [a, b] \rightarrow X$ is *regulated* on $[a, b]$, if
 $f(s+) := \lim_{\tau \rightarrow s+} f(\tau) \in X$ for $s \in [a, b)$, $f(t-) := \lim_{\tau \rightarrow t-} f(\tau) \in X$ for $t \in (a, b]$,
- $\Delta^+ f(s) = f(s+) - f(s)$, $\Delta^- f(t) = f(t) - f(t-)$, $\Delta f(t) = f(t+) - f(t-)$.
- $G = G([a, b], X)$ is the space of functions $f: [a, b] \rightarrow X$ regulated on $[a, b]$.
 (G is a Banach space with respect to the norm $\|f\|_\infty = \sup_{t \in [a, b]} \|f(t)\|$).
 - regulated functions are uniform limits of finite step functions,
 - regulated functions have at most countably many points of discontinuity.
- $BV = BV([a, b], X) = \left\{ f: [a, b] \rightarrow X : \text{var}_a^b f < \infty \right\}$ is the space of functions with *bounded variation* on $[a, b]$.

- $\mathcal{G} = \{\delta: [a, b] \rightarrow (0, 1)\}$ are **gauges** on $[a, b]$.
- $\mathcal{P} = \{P = (D, \xi), D = \{a = \alpha_0 < \alpha_1 < \dots < \alpha_m = b\}, \xi = \{\xi_1, \dots, \xi_m\} \in [a, b]^m, \xi_j \in [\alpha_{j-1}, \alpha_j]\}$ are **tagged divisions** of $[a, b]$.
- $P = (D, \xi) \in \mathcal{P}$ is **δ -fine** if $[\alpha_{j-1}, \alpha_j] \subset (\xi_j - \delta(\xi_j), \xi_j + \delta(\xi_j))$ for all j .
- For $F: [a, b] \rightarrow L(X)$, $g: [a, b] \rightarrow X$, $P = (D, \xi) \in \mathcal{P}$ define

$$S(F, dg, P) = \sum_{j=1}^m F(\xi_j) [g(\alpha_j) - g(\alpha_{j-1})].$$

DEFINITION

$$I = \int_a^b F d[g] \iff \begin{cases} \text{for each } \varepsilon > 0 \text{ there is a gauge } \delta \in \mathcal{G} \text{ such that} \\ \quad \left| S(F, dg, P) - I \right| < \varepsilon \\ \text{for every } \delta\text{-fine tagged division } P. \end{cases}$$

$$\int_c^c F d[g] = 0.$$

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- For $F: [a, b] \rightarrow L(X)$, $g: [a, b] \rightarrow X$, $P = (D, \xi) \in \mathcal{P}$ define

$$S(dF, g, P) = \sum_{j=1}^m [F(\alpha_j) - F(\alpha_{j-1})] g(\xi_j).$$

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$$\int_c^c d[F]g = 0.$$

- $RS \cup \text{improper integrals} \subset KS, LS \subset KS,$
 $X = \mathbb{R} \implies KS = PS.$
- $F: [a, b] \rightarrow L(X)$ and $g: [a, b] \rightarrow X$ are regulated \implies
 $\int_a^b F d[g]$ and $\int_a^b d[F]g$ exist whenever
one of the functions F, g has a bounded variation.

ASSUME:

- $F, F_k \in G$ for $k \in \mathbb{N}$, $g \in BV$,
- $F_k \Rightarrow F$.

THEN: $\int_a^t F_k d[g] \Rightarrow \int_a^t F d[g]$ on $[a, b]$.

ASSUME:

- $F \in BV$, $g, g_k \in G$ for $n \in \mathbb{N}$,
- $g_k \Rightarrow g$.

THEN: $\int_a^t F d[g_k] \Rightarrow \int_a^t F d[g]$ on $[a, b]$.

ASSUME:

- $F, F_k \in G$, $g, g_k \in BV$ for $k \in \mathbb{N}$,
- $F_k \Rightarrow F$, $g_k \Rightarrow g$,
- $\alpha^* := \sup\{\text{var}_a^b g_k : k \in \mathbb{N}\} < \infty$.

THEN: $\int_a^t F_k d[g_k] \Rightarrow \int_a^t F d[g]$ on $[a, b]$.

BOUNDED CONVERGENCE THEOREM

(i) ASSUME:

- $F \in BV$, $g, g_k \in G$ for $k \in \mathbb{N}$,
- $g_k(t) \rightarrow g(t)$ on $[a, b]$,
- $\|g_k\|_\infty \leq \gamma^* < \infty$ for $k \in \mathbb{N}$.

THEN: $\int_a^b d[F] g_k \rightarrow \int_a^b d[F] g.$

(ii) ASSUME:

- $g \in BV$, $F, F_k \in G$ for $k \in \mathbb{N}$,
- $F_k(t) \rightarrow F(t)$ on $[a, b]$,
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THEN: $\int_a^b F_k d[g] \rightarrow \int_a^b F d[g].$

A sequence $\{f_k, g_k\}$ is **equi-integrable** if:

- $\int_a^b f_k d[g_k]$ exists for each $k \in \mathbb{N}$,
- for every $\varepsilon > 0$, there is a gauge δ on $[a, b]$ such that

$$\left| \int_a^b f_k d[g_k] - S(f_k, dg_k, P) \right| < \varepsilon$$

holds for each δ -fine partition P of $[a, b]$ and for every $k \in \mathbb{N}$.

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Equi-integrability Convergence Theorem

ASSUME: $\{f_k, g_k\}$ is equi-integrable,

$$f_k(t) \rightarrow f(t) \quad \text{and} \quad g_k(t) \rightarrow g(t) \quad \text{for } t \in [a, b].$$

THEN: $\int_a^b f d[g] = \lim_{k \rightarrow \infty} \int_a^b f_k d[g_k].$

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THEN:
$$\int_a^b f d[g] = \lim_{k \rightarrow \infty} \int_a^b f_k d[g_k].$$

MOREOVER: $\int_a^t f_k d[g_k] \Rightarrow \int_a^t f d[g]$ on $[a, b]$ whenever $\{g_k\}$ is uniformly bounded on $[a, b]$.

Preiss-Schwabik-Kurzweil (PSK) Convergence Theorem

ASSUME: $\dim X < \infty$, $g \in BV$ and $f, \{f_k\}$ are such that

(i) $\lim_{k \rightarrow \infty} f_k(t) = f(t)$ for every $t \in [a, b]$,

(ii) $\int_a^b f_k d[g]$ exists for every $k \in \mathbb{N}$,

(iii) $\left| \sum_{j=1}^{\ell} \int_{\sigma_{j-1}}^{\sigma_j} f_{m_j} d[g] \right| \leq K < \infty$

for any $\ell \in \mathbb{N}$, $\{\sigma_0, \dots, \sigma_\ell\} \in \mathcal{D}[a, b]$ and $\{m_j\}_{j=1}^{\ell} \subset \mathbb{N}^{\ell}$.

THEN: $\{f_k, g\}$ is **equi-integrable** and $\int_a^t f_k d[g] \Rightarrow \int_a^t f d[g]$.

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If $\dim X < \infty$, then Bounded Convergence Theorem follows from PSK Theorem.

Open questions:

- $\dim X$ is not finite,
- $\{g_k\}$ instead of g .

$$(L) \quad x(t) = \tilde{x} + \int_{t_0}^t d[A] x + f(t) - f(t_0), \quad t \in [a, b].$$

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THEOREM (Schwabik)
ASSUME:

- $A \in BV$ and $t_0 \in [a, b]$.
- $[I - \Delta^- A(t)]^{-1} \in \mathcal{L}(X)$ for $t \in (t_0, b]$,
 $[I + \Delta^+ A(s)]^{-1} \in \mathcal{L}(X)$ for $s \in [a, t_0)$.

THEN: For each $f \in G$ and $\tilde{x} \in X$, (L) has 1! solution $x \in G$.

$$x_k(t) = \tilde{x}_k + \int_a^t d[A_k] x + f_k(t) - f_k(a), \quad t \in [a, b].$$

$$x(t) = \tilde{x} + \int_a^t d[A] x + f(t) - f(a), \quad t \in [a, b].$$

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$$x(t) = \tilde{x} + \int_a^t d[A] x + f(t) - f(a), \quad t \in [a, b].$$

$$A_k, A \in BV, \quad f_k, f \in G, \quad \tilde{x}_k, \tilde{x} \in X \quad \text{for } k \in \mathbb{N}.$$

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THEOREMASSUME:

- $[I - \Delta A(t)]^{-1} \in \mathcal{L}(X)$ for $t \in (a, b]$,
- $A_k \rightrightarrows A$ on $[a, b]$, $\alpha^* := \sup\{\text{var}_a^b A_k : k \in \mathbb{N}\} < \infty$,
- $\tilde{x}_k \rightarrow \tilde{x}$, $f_k \rightrightarrows f$ on $[a, b]$.

THEN: $x_k \rightrightarrows x$ on $[a, b]$.

$$\begin{aligned}x'_k &= P_k(t) x_k, & x_k(a) &= \tilde{x}, \\x' &= P(t) x, & x(a) &= \tilde{x}.\end{aligned}$$

Kurzweil & Vorel, 1957

ASSUME:

- $\|P_k\|_1 \leq p^* < \infty$ for $k \in \mathbb{N}$,
- $\int_a^t P_k ds \Rightarrow \int_a^t P ds$.

THEN: $x_k \Rightarrow x$ on $[a, b]$.

Opial, 1967

ASSUME:

- $\lim_{k \rightarrow \infty} \left[\left\| \int_a^t P_k ds - \int_a^t P ds \right\|_{\infty} (1 + \|P_k\|_1) \right] = 0$.

THEN: $x_k \Rightarrow x$ on $[a, b]$.

$$x_k(t) = \tilde{x} + \int_a^t d[A_k] x_k(s) + f_k(t) - f_k(a), \quad t \in [a, b], \quad (\text{GL}_k)$$

$$x(t) = \tilde{x} + \int_a^t d[A] x(s) + f(t) - f(a), \quad t \in [a, b]. \quad (\text{GL})$$

THEOREM

ASSUME: $A_k \in BV$, $f_k \in G$ for $k \in \mathbb{N}$,

- $A \in BV$, $f \in BV$, $\tilde{x} \in X$,
- $[I - \Delta^- A(t)]^{-1} \in L(X)$ for $t \in (a, b]$,
- $\lim_{k \rightarrow \infty} (1 + \text{var}_a^b A_k) \|A_k - A\|_\infty = 0$,
- $\lim_{k \rightarrow \infty} (1 + \text{var}_a^b A_k) \|f_k - f\|_\infty = 0$.

THEN: (GL) has a unique solution $x \in BV$ on $[a, b]$.

MOREOVER: (GL_k) has a unique solution x_k for k sufficiently large and
 $x_k \Rightarrow x$.

Let

$$A(t) = \begin{pmatrix} 0 & P(t) \\ Q(t) & 0 \end{pmatrix}, \quad f(t) = \begin{pmatrix} g(t) \\ h(t) \end{pmatrix}, \quad X = Y \times Y \quad \text{and} \quad \tilde{x} = \begin{pmatrix} \tilde{y} \\ \tilde{z} \end{pmatrix},$$

where $P, Q \in BV([a, b], L(Y))$ and $g, h \in BV([a, b], Y)$, Y is a Banach space, $\tilde{y}, \tilde{z} \in Y$.

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$$x(t) = \tilde{x} + \int_a^t d[A] x + f(t) - f(a)$$

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$$y(t) = \tilde{y} + \int_a^t d[P] z + g(t) - g(a), \quad z(t) = \tilde{z} + \int_a^t d[Q] y + h(t) - h(a)$$

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and $[I_X - \Delta^- A(t)]^{-1} \in L(X)$ iff

either $[I_Y - \Delta^- Q(t) \Delta^- P(t)]^{-1} \in L(Y)$ or $[I_Y - \Delta^- P(t) \Delta^- Q(t)]^{-1} \in L(Y)$.

Consider systems

$$\left. \begin{aligned} y_k(t) &= \tilde{y}_k + \int_a^t d[P_k] z_k + g_k(t) - g_k(a), \\ z_k(t) &= \tilde{z}_k + \int_a^t d[Q_k] y_k + h_k(t) - h_k(a), \end{aligned} \right\} \quad (S_k)$$

$$\left. \begin{aligned} y(t) &= \tilde{y} + \int_a^t d[P] z + g(t) - g(a), \\ z(t) &= \tilde{z} + \int_a^t d[Q] y + h(t) - h(a). \end{aligned} \right\} \quad (S)$$

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COROLLARY

ASSUME: $P, P_k, Q, Q_k \in BV([a, b], L(Y))$, $g, h \in BV([a, b], Y)$, $g_k, h_k \in G([a, b], Y)$ $\tilde{y}, \tilde{z} \in Y$,

- $[I_Y - \Delta^- Q(t) \Delta^- P(t)]^{-1} \in L(Y)$ or $[I_Y - \Delta^- P(t) \Delta^- Q(t)]^{-1} \in L(Y)$ for $t \in (a, b]$,
- $\lim_{k \rightarrow \infty} \|\tilde{y}_k - \tilde{y}\|_Y = 0$, $\lim_{k \rightarrow \infty} \|\tilde{z}_k - \tilde{z}\|_Y = 0$,
- $\lim_{k \rightarrow \infty} (1 + \text{var}_a^b P_k + \text{var}_a^b Q_k) (\|P_k - P\|_\infty + \|Q_k - Q\|_\infty) = 0$,
- $\lim_{k \rightarrow \infty} (1 + \text{var}_a^b P_k + \text{var}_a^b Q_k) (\|g_k - g\|_\infty + \|h_k - h\|_\infty) = 0$.

Consider systems

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- $[I_Y - \Delta^- Q(t) \Delta^- P(t)]^{-1} \in L(Y)$ or $[I_Y - \Delta^- P(t) \Delta^- Q(t)]^{-1} \in L(Y)$ for $t \in (a, b]$,
- $\lim_{k \rightarrow \infty} \|\tilde{y}_k - \tilde{y}\|_Y = 0$, $\lim_{k \rightarrow \infty} \|\tilde{z}_k - \tilde{z}\|_Y = 0$,
- $\lim_{k \rightarrow \infty} (1 + \text{var}_a^b P_k + \text{var}_a^b Q_k) (\|P_k - P\|_\infty + \|Q_k - Q\|_\infty) = 0$,
- $\lim_{k \rightarrow \infty} (1 + \text{var}_a^b P_k + \text{var}_a^b Q_k) (\|g_k - g\|_\infty + \|h_k - h\|_\infty) = 0$.

THEN:

- (S) has a unique solution $(y, z) \in BV([a, b], Y \times Y)$ on $[a, b]$,
- (S_k) has a unique solution $(y_k, z_k) \in G([a, b], Y \times Y)$ on $[a, b]$ for k sufficiently large,
- $\lim_{k \rightarrow \infty} (\|y_k - y\|_\infty + \|z_k - z\|_\infty) = 0$.

Meng and Zhang:

$$dy^\bullet + d[\mu_k(t)]y = 0, \quad y(0) = \tilde{y}, \quad y^\bullet(0) = \tilde{z}, \quad k \in \mathbb{N}, \quad (\text{MZ}_k)$$

where $\mu_k \in BV$ are right-continuous, $\tilde{y}, \tilde{z} \in \mathbb{R}$, $y \in AC$ and y^\bullet is generalized right-derivative of y .

$$y^\bullet(t) = y'(t) \quad \text{for a.e. } t \in [a, b] \quad \text{and} \quad y^\bullet(t) = \lim_{s \rightarrow t+} \frac{y(s) - y(t)}{s - t} \quad \text{for all } t \in [a, b].$$

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$\mu_k \xrightarrow{*} \mu$ in $BV_R[0, 1]$ iff :

- $\mu_k(1) \rightarrow \mu(1)$,
- $\text{var}_0^1 \mu_k \leq \alpha^* < \infty$ for $k \in \mathbb{N}$,
- $\int_\alpha^\beta \mu_k dt \rightarrow \int_\alpha^\beta \mu_0 dt$ for all $[\alpha, \beta] \subset [0, 1]$.

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They proved that the weak* convergence $\mu_k \rightarrow \mu$ yields

$$y_k \rightrightarrows y, \quad y_k^\bullet \rightarrow y^\bullet \text{ in weak* topology and } y_k^\bullet(1) \rightarrow y^\bullet(1).$$

Meng and Zhang:

$$dy^\bullet + d[\mu_k(t)]y = 0, \quad y(0) = \tilde{y}, \quad y^\bullet(0) = \tilde{z}, \quad k \in \mathbb{N}, \quad (\text{MZ}_k)$$

where $\mu_k \in BV$ are right-continuous, $\tilde{y}, \tilde{z} \in \mathbb{R}$, $y \in AC$ and y^\bullet is generalized right-derivative of y .

They proved that the weak* convergence $\mu_k \rightarrow \mu$ yields

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(S_k) reduce to (MZ_k) when

$$[a, b] = [0, 1], \quad X = \mathbb{R}, \quad P_k(t) = t, \quad Q_k(t) = \mu_k(t), \quad g_k, h_k \text{ are constant and } x_k = (y_k, y_k^\bullet)^T.$$

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Our **COROLLARY** yields

$$\lim_{k \rightarrow \infty} (\|y_k - y\|_\infty + \|y_k^\bullet - y^\bullet\|_\infty) = 0.$$

whenever

$$\lim_{k \rightarrow \infty} (1 + \text{var}_0^1 \mu_k) \|\mu_k - \mu\|_\infty = 0.$$

Time scales: nonempty and closed subset \mathbb{T} of \mathbb{R} .

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Forward jump operator:

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$$\sigma(t) \leq t + \delta_R(t) \text{ for } t \in [a, b] \cap \mathbb{T}.$$

(D, ξ) is a **tagged division** of $[a, b] \cap \mathbb{T}$ if

$$\xi = \{\xi_1, \dots, \xi_{\nu(D)}\} \text{ and } \xi_i \in [\alpha_{i-1}, \alpha_i] \cap \mathbb{T} \text{ for } i \in \{1, \dots, \nu(D)\}.$$

If $\delta = (\delta_L, \delta_R)$ is a gauge on $[a, b] \cap \mathbb{T}$, then (D, ξ) is **δ -fine** if

$$[\alpha_{i-1}, \alpha_i] \subset [\xi_i - \delta_L(\xi_i), \xi_i + \delta_R(\xi_i)] \text{ for all } i.$$

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DEFINITION (Kurzweil-Stieltjes Δ -integral)

Let $f, g : [a, b] \cap \mathbb{T} \rightarrow \mathbb{R}$, then

$$I = \int_a^b f \Delta g \quad (\text{KS } \Delta\text{-integral})$$

iff for every $\varepsilon > 0$ there is a gauge δ such that

$$\left| \sum_{i=1}^{\nu(D)} f(\xi_i) [g(\alpha_i) - g(\alpha_{i-1})] - I \right| < \varepsilon \text{ for all } \delta\text{-fine tagged divisions } (D, \xi) \text{ of } [a, b] \cap \mathbb{T}.$$

Put $\tilde{\sigma}(t) := \inf ([t, b] \cap \mathbb{T})$ for $t \in [a, b]$.

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$\tilde{\sigma}$ is nondecreasing, left-continuous and

$$\Delta^+ \tilde{\sigma}(t) = \begin{cases} \sigma(t) - t & \text{if } t \in \mathbb{T}, \\ 0 & \text{otherwise.} \end{cases}$$

PROPOSITION (Slavík)

ASSUME: $f, g : [a, b] \cap \mathbb{T} \rightarrow \mathbb{R}^n$ and $\tilde{f} = f$ on $[a, b] \cap \mathbb{T}$.

THEN:

$$\int_a^b f(t) \Delta g(t) \text{ exists} \iff \int_a^b \tilde{f}(t) d[g(\tilde{\sigma}(t))] \text{ exists}$$

and, in such a case,

$$\int_a^b f(t) \Delta g(t) = \int_a^b \tilde{f}(t) d[g(\tilde{\sigma}(t))].$$

Consider equation

$$y(t) = y(t_0) + \int_a^t f(y(s), s) \Delta s \quad \text{for } t \in \mathbb{T}, \quad (\text{D})$$

where $t_0 \in \mathbb{T}$, $f: \mathbb{R}^n \times \mathbb{T} \rightarrow \mathbb{R}^n$ and $y: \mathbb{T} \rightarrow \mathbb{R}^n$.

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THEOREM (Slavík)

ASSUME: $a, b \in \mathbb{T}$, $t_0 \in [a, b] \cap \mathbb{T}$, $B \subset \mathbb{R}^n$, $f: B \times ([a, b] \cap \mathbb{T}) \rightarrow \mathbb{R}^n$, $\tilde{f}: B \times [a, b] \rightarrow \mathbb{R}^n$ and

$$\tilde{f}(y, t) = f(y, t) \quad \text{for } (y, t) \in B \times ([a, b] \cap \mathbb{T}).$$

THEN:

- if $y: [a, b] \cap \mathbb{T} \rightarrow \mathbb{R}^n$ is a solution of (D) on $[a, b] \cap \mathbb{T}$, then $x = y \circ \tilde{\sigma}$ is a solution of

$$x(t) = x(t_0) + \int_{t_0}^t \tilde{f}(x(s), s) d[\tilde{\sigma}(s)] \quad \text{for } t \in [a, b]. \quad (\text{G})$$

- If $x: [a, b] \rightarrow \mathbb{R}^n$ satisfies (G), then there is a solution y of (D) such that $x = y \circ \tilde{\sigma}$.

Let $P : [a, b] \cap \mathbb{T} \rightarrow \mathcal{L}(\mathbb{R}^n)$ and $q : [a, b] \cap \mathbb{T} \rightarrow \mathbb{R}^n$. Then

$$y(t) = y(t_0) + \int_{t_0}^t [P(s)y(s) + q(s)] \Delta s, \quad t \in [a, b] \cap \mathbb{T},$$

is equivalent (in the above sense) to

(LD)

$$x(t) = x(t_0) + \int_{t_0}^t d[A(s)]x(s) + b(t) - b(t_0) \quad \text{for } t \in [a, b],$$

(LG)

where

$$A(t) = \int_{t_0}^t P \, d[\tilde{\sigma}] \quad \text{and} \quad b(t) = \int_{t_0}^t q \, d[\tilde{\sigma}].$$

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$$A, b \text{ are left-continuous, } \Delta^+ A(t) = \begin{cases} 0 & \text{if } t \notin \mathbb{T}, \\ P(t)(\sigma(t) - t) & \text{if } t \in \mathbb{T}, \end{cases}$$

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THEOREM

ASSUME:

- P and q are Kurzweil Δ -integrable on $[a, b] \cap \mathbb{T}$,
- $(I + P(t)(\sigma(t) - t))$ is invertible for $t \in [a, t_0] \cap \mathbb{T}$,
- there is a Kurzweil Δ -integrable function $m : [a, b] \cap \mathbb{T} \rightarrow \mathbb{R}$ such that

$$\left| \int_{t_1}^{t_2} P(s) \Delta s \right| \leq \int_{t_1}^{t_2} m(s) \Delta s \quad \text{for } t_1, t_2 \in [a, b] \cap \mathbb{T} \text{ with } t_1 \leq t_2.$$

THEN: (LD) has a unique solution $y : [a, b] \cap \mathbb{T} \rightarrow \mathbb{R}^n$.

$$y(t) = \tilde{y} + \int_a^t [P(s)y(s) + q(s)] \Delta s, \quad t \in [a, b] \cap \mathbb{T}, \quad (\text{LD})$$

$$y(t) = \tilde{y}_k + \int_a^t [P_k(s)y(s) + q_k(s)] \Delta s, \quad t \in [a, b] \cap \mathbb{T}. \quad (\text{LD}_k)$$

COROLLARY

ASSUME:

$P, P_k: [a, b] \cap \mathbb{T} \rightarrow \mathcal{L}(\mathbb{R}^n)$, $q, q_k: [a, b] \cap \mathbb{T} \rightarrow \mathbb{R}^n$ for $k \in \mathbb{N}$ are rd-continuous in $[a, b] \cap \mathbb{T}$,

$$\alpha_k = \sup_{t \in [a, b] \cap \mathbb{T}} \|P_k(t)\|_{L(\mathbb{R}^n)} + \sup_{t \in [a, b] \cap \mathbb{T}} \|q_k(t)\|_{\mathbb{R}^n} \text{ for } k \in \mathbb{N},$$

$$\lim_{k \rightarrow \infty} \|\tilde{y}_k - \tilde{y}\|_{\mathbb{R}^n} = 0,$$

$$\lim_{k \rightarrow \infty} \sup_{t \in [a, b] \cap \mathbb{T}} \left\| \int_a^t (P_k(s) - P(s)) \Delta s \right\|_{L(\mathbb{R}^n)} [1 + \alpha_k] = 0,$$

$$\lim_{k \rightarrow \infty} \sup_{t \in [a, b] \cap \mathbb{T}} \left\| \int_a^t (q_k(s) - q(s)) \Delta s \right\|_{L(\mathbb{R}^n)} [1 + \alpha_k] = 0.$$

THEN: (LD) has a solution y , (LD_k) has a solution y_k for $k \in \mathbb{N}$ sufficiently large and

$$\lim_{k \rightarrow \infty} \sup_{t \in [a, b] \cap \mathbb{T}} \|y_k(t) - y(t)\|_{\mathbb{R}^n} = 0.$$

G. Antunes Monteiro, A. Slavík and M. Tvrdý.
Kurzweil-Stieltjes integral and its applications.

(World Scientific, 2019)

- Preface
- Introduction
- Functions of bounded variation
- Absolutely continuous functions
- Regulated functions
- Riemann-Stieltjes integral
- Kurzweil-Stieltjes integral
(included: existence of the integral, integration by parts, absolute integrability, convergence theorems, integration over elementary sets, relation to the Perron-Stieltjes integral, relation to the Lebesgue-Stieltjes integral)
- Generalized linear differential equations
(included: existence and uniqueness of solutions, a priori estimates of solutions, continuous dependence of solutions on parameters, fundamental matrices, variation of constants formula)
- Miscellaneous additional topics
(included: functionals on spaces of regulated functions, adjoint classes of Kurzweil-Stieltjes integrable functions, distributions, generalized elementary functions, integration on time scales, dynamic equations on time scales)
- Bibliography, Subject index, Symbol index

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