

Research Article

Nonlinear Stability and D-Convergence of Additive Runge-Kutta Methods for Multidelay-Integro-Differential Equations

Haiyan Yuan,^{1,2} Jingjun Zhao,¹ and Yang Xu¹

¹ Department of Mathematics, Harbin Institute of Technology, Harbin 150001, China

² Department of Mathematics, Heilongjiang Institute of Technology, Harbin 150050, China

Correspondence should be addressed to Jingjun Zhao, hit_zjj@hit.edu.cn

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This paper is devoted to the stability and convergence analysis of the Additive Runge-Kutta methods with the Lagrangian interpolation (ARKLMs) for the numerical solution of multidelay-integro-differential equations (MDIDEs). GDN-stability and D-convergence are introduced and proved. It is shown that strongly algebraically stability gives D-convergence, DA- DAS- and ASI-stability give GDN-stability. A numerical example is given to illustrate the theoretical results.

1. Introduction

Delay differential equations arise in a variety of fields as biology, economy, control theory, electrodynamics (see, e.g., [1–5]). When considering the applicability of numerical methods for the solution of DDEs, it is necessary to analyze the stability of the numerical methods. In the last three decades, many works had dealt with these problems (see, e.g., [6]). For the case of nonlinear delay differential equations, this kind of methodology had been first introduced by Torelli [7] and then developed by [8–12].

In this paper, we consider the following nonlinear multidelay-integro-differential equations (MDIDEs) with m delays:

$$y'(t) = f^{[1]} \left(t, y(t), y(t - \tau_1), \int_{t-\tau_1}^t g^{[1]}(t, s, y(s)) ds \right) \\ + f^{[2]} \left(t, y(t), y(t - \tau_2), \int_{t-\tau_2}^t g^{[2]}(t, s, y(s)) ds \right)$$

$$\begin{aligned}
& + \cdots + f^{[m]} \left(t, y(t), y(t - \tau_m), \int_{t-\tau_2}^t g^{[m]}(t, s, y(s)) ds \right), \quad t \in [t_0, T], \\
y(t) &= \varphi(t), \quad t \in [t_0 - \tau, t_0],
\end{aligned} \tag{1.1}$$

where $\tau_1 \leq \tau_2 \leq \cdots \leq \tau_m = \tau$, $f^{[v]} : [t_0, T] \times C^N \times C^N \times C^N \rightarrow C^N$, $g^{[v]} : [t_0, T] \times C^N \times C^N \rightarrow C^N$ $v = 1, 2, \dots, m$, and $\varphi : [t_0 - \tau, t_0] \rightarrow C^N$ are continuous functions such that (1.1) has a unique solution. Moreover, we assume that there exist some inner product $\langle \cdot, \cdot \rangle$ and the induced norm $\| \cdot \|$ such that

$$\begin{aligned}
& \operatorname{Re} \langle f^{[v]}(t, y_1, u_1, w_1) - f^{[v]}(t, y_2, u_2, w_2), y_1 - y_2 \rangle \\
& \leq \alpha_v \|y_1 - y_2\|^2 + \beta_v \|u_1 - u_2\|^2 + \sigma_v \|w_1 - w_2\|^2, \quad v = 1, 2, \dots, m, \quad t \geq t_0,
\end{aligned} \tag{1.2}$$

$$\|f^{[v]}(t, y, u_1, w) - f^{[v]}(t, y, u_2, w)\| \leq r_v \|u_1 - u_2\|, \tag{1.3}$$

$$\|g^{[v]}(t, s, w_1) - g^{[v]}(t, s, w_2)\| \leq \tilde{r}_v \|w_1 - w_2\|, \quad (t, s) \in D \tag{1.4}$$

for all $t \in [t_0, T]$, for all $y, y_1, y_2, u, u_1, u_2, w, w_1, w_2 \in C^N$, $(-\alpha_v)$, β_v , σ_v , r_v , \tilde{r}_v are all nonnegative constants. Throughout this paper, we assume that the problem (1.1) has unique exact solution $y(t)$. Space discretization of some time-dependent delay partial differential equations give rises to such delay differential equations containing additive terms with different stiffness properties. In these situations, additive Runge-Kutta (ARK) methods are used. Some recent works about ARK can refer to [13, 14]. For the additive MDIDEs (1.1), similar to the proof of Theorem 2.1 in [7], it is straightforward to prove that under the conditions (1.2)~(1.4), the analytic solutions satisfy

$$\|y(t) - z(t)\| \leq \max_{t_0 - \tau \leq t \leq t_0} \|\varphi(t) - \psi(t)\|, \tag{1.5}$$

where $z(t)$ is the solution of the perturbed problem to (1.1).

To demand the discrete numerical solutions to preserve the convergence properties of the analytic solutions, Torelli [7] introduced a concept of RN-, GRN-stability for numerical methods applied to dissipative nonlinear systems of DDEs such as (1.1) when $g^{[v]}(t, s, y(s)) = 0$, $v = 1, 2, \dots, m$, which is the straightforward generalization of the well-known concept of BN-stability of numerical methods with respect to dissipative systems of ODEs (see also [9]). More recently, one has noticed a growing interesting the analysis of delay integro-differential equations (DIDEs). This type of equations have been investigated in various fields, such as mathematical biology and control theory (see [15–17]). The theory of computational methods for delay integro-differential equations (DIDEs) has been studied by many authors, and a great deal of interesting results have been obtained (see [18–22]). Koto [23] dealt with the linear stability of Runge-Kutta (RK) methods for systems of DIDEs; Huang and Vandewalle [24] gave sufficient and necessary stability conditions for exact and discrete solutions of linear Scalar DIDEs. However, little attention has been paid to nonlinear multidelay-integro-differential equations (MDIDEs).

We assume $m_v \geq r + 1$ is to guarantee that no (unknown) values $y_j^{(i)}$ with $i \geq n$ are used in the interpolation procedure

$$w_j^{[v](n)} \text{ is an approximation to } w(t_j^{(n)}) := \int_{t_j^{(n-m_v)}}^{t_j^{(n)}} g^{[v]}(t_j^{(n)}, s, y(s)) ds, \quad (2.5)$$

which can be computed by a appropriate compound quadrature rule:

$$w_j^{[v](n)} = h \sum_{q=0}^{m_v} d_q g^{[v]}(t_j^{(n)}, t_j^{(n-q)}, y_j^{(n-q)}), \quad v = 1, 2, \dots, m, \quad j = 1, 2, \dots, s. \quad (2.6)$$

As for the quadrature rule (2.6), we usually adopt the compound trapezoidal rule, the compound Simpsons rule or the compound Newton-Cotes rule, and so forth according to the requirement of the convergence of the method (see [19]) and denote $M = \max_{1 \leq v \leq m} \{m_v\}$ and $\eta = \max_{1 \leq v \leq m} \{\eta_v\}$ with η_v satisfying $\sum_{q=0}^{m_v} |d_q| < \eta_v$, $v = 1, 2, \dots, m$.

In addition, we always put $y_j^{(n)} = \varphi(t_n + c_j h)$, $y_n = \varphi(t_n)$ whenever $n \leq 0$.

In order to write (2.2), (2.3), (2.5), and (2.6) in a more compact way, we introduce some notations. The $N \times N$ identity matrix will be denoted by I_N , $e = (1, 1, \dots, 1)^T \in R^S$, $\tilde{G} = G \otimes I_N$ is the Kronecker product of matrix G and I_N . For $u = (u_1, u_2, \dots, u_s)^T$, $v = (v_1, v_2, \dots, v_s)^T \in C^{NS}$, we define the inner product and the induced norm in C^{NS} as follows:

$$\langle u, v \rangle = \sum_{i=1}^s \langle u_i, v_i \rangle, \quad \|u\| = \sqrt{\sum_{i=1}^s \|u_i\|^2}. \quad (2.7)$$

Moreover, we also adopt that

$$\begin{aligned} y^{(n)} &= \begin{bmatrix} y_1^{(n)} \\ y_2^{(n)} \\ \vdots \\ y_s^{(n)} \end{bmatrix}, & \tilde{y}^{[v](n)} &= \begin{bmatrix} \tilde{y}_1^{[v](n)} \\ \tilde{y}_2^{[v](n)} \\ \vdots \\ \tilde{y}_s^{[v](n)} \end{bmatrix}, & w^{[v](n)} &= \begin{bmatrix} w_1^{[v](n)} \\ w_2^{[v](n)} \\ \vdots \\ w_s^{[v](n)} \end{bmatrix}, & T^{(n)} &= \begin{bmatrix} t_1^{(n)} \\ t_2^{(n)} \\ \vdots \\ t_s^{(n)} \end{bmatrix}, \\ f^{[v]}(T^{(n)}, y^{(n)}, \tilde{y}^{[v](n)}, w^{[v](n)}) &= \begin{bmatrix} f^{[v]}(t_1^{(n)}, y_1^{(n)}, \tilde{y}_1^{[v](n)}, w_1^{[v](n)}) \\ f^{[v]}(t_2^{(n)}, y_2^{(n)}, \tilde{y}_2^{[v](n)}, w_2^{[v](n)}) \\ \vdots \\ f^{[v]}(t_s^{(n)}, y_s^{(n)}, \tilde{y}_s^{[v](n)}, w_s^{[v](n)}) \end{bmatrix}. \end{aligned} \quad (2.8)$$

With the above notation, method (2.2), (2.3), (2.5), and (2.6) can be written as

$$\begin{aligned}
 y_{n+1} &= y_n + h \sum_{v=1}^m \tilde{b}^{[v]T} f^{[v]} \left(T^{(n)}, y^{(n)}, \tilde{y}^{[v](n)}, w^{[v](n)} \right), \\
 y^{(n)} &= \tilde{e} y_n + h \sum_{v=1}^m \tilde{A}^{[v]} f^{[v]} \left(T^{(n)}, y^{(n)}, \tilde{y}^{[v](n)}, w^{[v](n)} \right), \\
 \tilde{y}_j^{[v](n)} &= \begin{cases} \tilde{e}\varphi(t_n + c_j h - \tau_v), & t_n + c_j h - \tau_v \leq t_0, \\ \sum_{P_v=-d}^r L_{P_v}(\delta_v) y_j^{(n-m_v+P_v)}, & t_n + c_j h - \tau_v > t_0, \end{cases} \quad (2.9) \\
 w_j^{[v](n)} &= h \sum_{q=0}^{m_v} d_q g^{[v]} \left(t_n + c_j h, t_{n-q} + c_j h, y_j^{(n-q)} \right).
 \end{aligned}$$

In 1997, Zhang and Zhou [25] introduced the extension of RN-stability to GDN-stability as follows.

Definition 2.1. An ARKLM (2.1) for DDEs is called GDN-stable if, numerical approximations y_n and z_n to the solution of (1.1) and its perturbed problem, respectively, satisfy

$$\|y_n - z_n\| \leq C \max_{t_0 - \tau \leq t < t_0} \|\varphi(t) - \psi(t)\|, \quad n \geq 0, \quad (2.10)$$

where constant $C > 0$ depends only on the method, the parameter $\alpha_v, \beta_v, \sigma_v, r_v, \tilde{r}_v$, and the interval length $T - t_0$, $\varphi(t)$ is the initial function to the perturbed problem of (1.1).

Definition 2.2. An ARKLM (2.1) is called strongly algebraically stable if matrices $M_{\gamma\mu}$ are nonnegative definite, where

$$M_{\gamma\mu} = B^{[\gamma]} A^{[\mu]} + A^{[\gamma]T} B^{[\mu]} - b^{[\gamma]} b^{[\mu]T}, \quad B^{[\gamma]} = \text{diag} \left(b_1^{[\gamma]}, b_2^{[\gamma]}, \dots, b_s^{[\gamma]} \right), \quad (2.11)$$

for $\mu, \gamma = 1, 2, \dots, m$.

Let

$$\begin{aligned}
 & \left\{ y_n, y_j^{(n)}, \tilde{y}_j^{[1](n)}, \tilde{y}_j^{[2](n)}, \dots, \tilde{y}_j^{[m](n)}, w_j^{[1](n)}, w_j^{[2](n)}, \dots, w_j^{[m](n)} \right\}_{j=1}^s, \\
 & \left\{ z_n, z_j^{(n)}, \tilde{z}_j^{[1](n)}, \tilde{z}_j^{[2](n)}, \dots, \tilde{z}_j^{[m](n)}, \tilde{w}_j^{[1](n)}, \tilde{w}_j^{[2](n)}, \dots, \tilde{w}_j^{[m](n)} \right\}_{j=1}^s
 \end{aligned} \quad (2.12)$$

be two sequences of approximations to problems (1.1) and its perturbed problem, respectively. From method (2.1) with the same step size h , and write

$$\begin{aligned}
 U_i^{(n)} &= y_i^{(n)} - z_i^{(n)}, \quad \tilde{U}_i^{[v](n)} = \tilde{y}_i^{[v](n)} - \tilde{z}_i^{[v](n)}, \quad U_0^{(n)} = y_n - z_n, \\
 Q_i^{[v](n)} &= h \left[f^{[v]} \left(t_i^{(n)}, y_i^{(n)}, \tilde{y}_i^{[v](n)}, w_i^{[v](n)} \right) - f^{[v]} \left(t_i^{(n)}, z_i^{(n)}, \tilde{z}_i^{[v](n)}, \tilde{w}_i^{[v](n)} \right) \right], \quad (2.13) \\
 & i = 1, 2, \dots, s, \quad v = 1, 2, \dots, m.
 \end{aligned}$$

Then (2.2) and (2.3) read

$$U_0^{(n+1)} = U_0^{(n)} + \sum_{v=1}^m \sum_{j=1}^s b_j^{[v]} Q_j^{[v](n)}, \quad (2.14)$$

$$U_i^{(n)} = U_0^{(n)} + \sum_{v=1}^m \sum_{j=1}^s a_{ij}^{[v]} Q_j^{[v](n)}. \quad (2.15)$$

Our main results about GDN-stability are contained in the following theorem.

Theorem 2.3. *Assume ARK method (2.2) is strongly algebraically stable, and then the corresponding ARKLM (2.1) is GDN-stable, and satisfies*

$$\|y_n - z_n\| \leq C \max_{t_0 - \tau \leq t \leq t_0} \|\varphi(t) - \psi(t)\|^2, \quad n \geq 0, \quad (2.16)$$

where

$$C = \exp \left[6(T - t_0) m s \sum_{v=1}^m \beta_v L_v^2 (m_v + d + 1) \right] \max_{t_0 - \tau \leq t \leq t_0} \|\varphi(t) - \psi(t)\|^2, \quad L_v = \max_{-d \leq p_v \leq r} \{L_{p_v}\}, \quad (2.17)$$

Proof. From (2.14) and (2.15) we get

$$\begin{aligned} \|U_0^{(n+1)}\|^2 &= \left\langle U_0^{(n)} + \sum_{v=1}^m \sum_{i=1}^s b_i^{[v]} Q_i^{[v](n)}, U_0^{(n)} + \sum_{v=1}^m \sum_{i=1}^s b_i^{[v]} Q_i^{[v](n)} \right\rangle \\ &= \|U_0^{(n)}\|^2 + 2 \sum_{v=1}^m \sum_{i=1}^s b_i^{[v]} \operatorname{Re} \langle Q_i^{[v](n)}, U_0^{(n)} \rangle \\ &\quad + \sum_{u,v=1}^m \sum_{i,j=1}^s b_i^{[u]} b_j^{[v]} \langle Q_i^{[u](n)}, Q_j^{[v](n)} \rangle \\ &= \|U_0^{(n)}\|^2 + 2 \sum_{v=1}^m \sum_{i=1}^s b_i^{[v]} \operatorname{Re} \left\langle Q_i^{[v](n)}, U_i^{(n)} - \sum_{v=1}^m \sum_{j=1}^s a_{ij}^{[v]} Q_j^{[v](n)} \right\rangle \\ &\quad + \sum_{u,v=1}^m \sum_{i,j=1}^s b_i^{[u]} b_j^{[v]} \langle Q_i^{[v](n)}, Q_j^{[u](n)} \rangle \\ &= \|U_0^{(n)}\|^2 + 2 \sum_{v=1}^m \sum_{i=1}^s b_i^{[v]} \operatorname{Re} \langle Q_i^{[v](n)}, U_i^{(n)} \rangle \\ &\quad - \sum_{u,v=1}^m \sum_{i,j=1}^s (b_i^{[u]} a_{ij}^{[v]} + b_j^{[v]} a_{ij}^{[u]} - b_i^{[u]} b_j^{[v]}) \langle Q_i^{[v](n)}, Q_j^{[u](n)} \rangle. \end{aligned} \quad (2.18)$$

If the matrices $M_{\gamma\mu}$ are nonnegative definite, then

$$\|U_0^{(n+1)}\|^2 \leq \|U_0^{(n)}\|^2 + 2 \sum_{v=1}^m \sum_{j=1}^s b_j^{[v]} \operatorname{Re} \langle Q_j^{[v](n)}, U_j^{(n)} \rangle. \quad (2.19)$$

Furthermore, by conditions (1.2)~(1.4) and Schwartz inequality we have

$$\begin{aligned} \operatorname{Re}\langle Q_j^{[v](n)}, U_j^{(n)} \rangle &= h \operatorname{Re}\langle f^{[v]}(t_j^{(n)}, y_j^{(n)}, \tilde{y}_j^{[v](n)}, \tau w_j^{[v](n)}) \\ &\quad - f^{[v]}(t_j^{(n)}, z_j^{(n)}, \tilde{z}_j^{[v](n)}, \hat{w}_j^{[v](n)}), U_j^{(n)} \rangle \\ &\leq h\alpha_v \|U_j^{(n)}\|^2 + h\beta_v \|\tilde{U}_j^{[v](n)}\| + h\sigma_v \|w_j^{[v](n)} - \hat{w}_j^{[v](n)}\|^2 \end{aligned} \quad (2.20)$$

$$\begin{aligned} &\leq h\alpha_v \|U_j^{(n)}\|^2 + h\beta_v \|\tilde{U}_j^{[v](n)}\| + 2h^3 \tilde{r}_v^2 \eta_v^2 \sigma_v \sum_{q=0}^{m_v} \|U_j^{(n-q)}\|^2 \\ &= h\alpha_v \|U_j^{(n)}\|^2 + 2h^3 \tilde{r}_v^2 \eta_v^2 \sigma_v \sum_{q=0}^{m_v} \|U_j^{(n-q)}\|^2, \quad t_n + c_j h - \tau_v \leq t_0 \\ &= h\alpha_v \|U_j^{(n)}\|^2 + h\beta_v \left\| \sum_{p_v=-d}^r L_{p_v}(\delta_v) U_j^{(n-m_v+p_v)} \right\|^2 \end{aligned} \quad (2.21)$$

$$+ 2h^3 \tilde{r}_v^2 \eta_v^2 \sigma_v \sum_{q=0}^{m_v} \|U_j^{(n-q)}\|^2, \quad t_n + c_j h - \tau_v > t_0$$

$$\leq h\alpha_v \|U_j^{(n)}\|^2 + 2h^3 \tilde{r}_v^2 \eta_v^2 \sigma_v \sum_{q=0}^{m_v} \|U_j^{(n-q)}\|^2, \quad t_n + c_j h - \tau_v \leq t_0 \quad (2.22)$$

$$\leq h\alpha_v \|U_j^{(n)}\|^2 + 2h\beta_v L_v^2 \left\| \sum_{p_v=-d}^r U_j^{(n-m_v+p_v)} \right\|^2 \quad (2.23)$$

$$+ 2h^3 \tilde{r}_v^2 \eta_v^2 \sigma_v \sum_{q=0}^{m_v} \|U_j^{(n-q)}\|^2, \quad t_n + c_j h - \tau_v > t_0.$$

For (2.23), we have

$$\begin{aligned} (2.23) &\leq 2h\beta_v L_v^2 \left\| \sum_{p_v=-d}^r U_j^{(n-m_v+p_v)} \right\|^2 + 2h^3 \tilde{r}_v^2 \eta_v^2 \sigma_v \sum_{q=0}^{m_v} \|U_j^{(n-q)}\|^2 \\ &\leq 3h\beta_v L_v^2 \left\| \sum_{p_v=-d}^{m_v} U_j^{(n-m_v+p_v)} \right\|^2. \end{aligned} \quad (2.24)$$

By the same way, we can also get

$$(2.22) \leq 3h\beta_v L_v^2 \left\| \sum_{p_v=-d}^{m_v} U_j^{(n-m_v+p_v)} \right\|^2. \quad (2.25)$$

Substituting (2.25) and (2.24) into (2.19), yields

$$\|U_0^{(n+1)}\|^2 \leq \|U_0^{(n)}\|^2 + 2h \sum_{v=1}^m \sum_{j=1}^s 3\beta_v L_v^2 b_j^{[v]} \left\| \sum_{p_v=-d}^{m_v} U_j^{(n-m_v+p_v)} \right\|^2 \quad (2.26)$$

$$\leq \|U_0^{(n)}\|^2 + 6h \sum_{v=1}^m \sum_{j=1}^s \beta_v L_v^2 b_j^{[v]} (m_v + d + 1) \max_{-d \leq p_v \leq m_v} \|U_j^{(n-m_v+p_v)}\|^2$$

$$\leq \|U_0^{(n)}\|^2 + 6hms \sum_{v=1}^m \beta_v L_v^2 (m_v + d + 1) \max_{(j,p_v) \in E_v} \|U_j^{(n-m_v+p_v)}\|^2 \quad (2.27)$$

$$\leq \left[1 + 6hms \sum_{v=1}^m \beta_v L_v^2 (m_v + d + 1) \right] \max \left\{ \|U_0^{(n)}\|^2, \max_{(j,p_v) \in E_v} \|U_j^{(n-m_v+p_v)}\|^2 \right\},$$

where $E_v = \{(j, P_v) \mid 1 \leq j \leq s, -d \leq P_v \leq r\}$.

Similar to (2.27), the inequalities:

$$\|U_i^{(n)}\|^2 \leq \left[1 + 6hms \sum_{v=1}^m \beta_v L_v^2 (m_v + d + 1) \right] \max \left\{ \|U_0^{(n)}\|^2, \max_{(j,P_v) \in E} \|U_j^{(n-m_v+P_v)}\|^2 \right\} \quad (2.28)$$

follows for $i = 1, 2, \dots, s$.

In the following, with the help of inequalities (2.27), (2.28), and induction we shall prove the inequalities:

$$\|U_i^{(n)}\|^2 \leq \left[1 + 6hms \sum_{v=1}^m \beta_v L_v^2 (m_v + d + 1) \right]^{(n+1)} \max_{t_0 - \tau \leq t \leq t_0} \|\varphi(t) - \psi(t)\|^2, \quad (2.29)$$

for $n \geq 0, i = 1, 2, \dots, s$.

In fact, it is clear from (2.27), (2.28), and $m_v \geq r + 1$ such that

$$\|U_i^{(0)}\|^2 \leq \left[1 + 6hms \sum_{v=1}^m \beta_v L_v^2 (m_v + d + 1) \right] \max_{t_0 - \tau \leq t \leq t_0} \|\varphi(t) - \psi(t)\|^2, \quad i = 0, 1, 2, \dots, s. \quad (2.30)$$

Suppose for $n \leq k$ ($k \geq 0$) that

$$\|U_i^{(n)}\|^2 \leq \left[1 + 6hms \sum_{v=1}^m \beta_v L_v^2 (m_v + d + 1) \right]^{(n+1)} \max_{t_0 - \tau \leq t \leq t_0} \|\varphi(t) - \psi(t)\|^2, \quad i = 0, 1, 2, \dots, s. \quad (2.31)$$

Then from (2.27) and (2.28), $m_v \geq r + 1$ and $1 + 6hms \sum_{v=1}^m \beta_v L_v^2(m_v + d + 1) > 1$, we conclude that

$$\|U_i^{(k+1)}\|^2 \leq \left[1 + 6hms \sum_{v=1}^m \beta_v L_v^2(m_v + d + 1) \right]^{(k+2)} \max_{t_0 - \tau \leq t \leq t_0} \|\varphi(t) - \psi(t)\|^2, \quad i = 0, 1, 2, \dots, s. \tag{2.32}$$

This completes the proof of inequalities (2.29). In view of (2.29), we get for $n \geq 0$ that

$$\begin{aligned} \|U_0^{(n)}\|^2 &\leq \left[1 + 6hms \sum_{v=1}^m \beta_v L_v^2(m_v + d + 1) \right]^{(n+1)} \max_{t_0 - \tau \leq t \leq t_0} \|\varphi(t) - \psi(t)\|^2 \\ &\leq \exp \left[(n + 1)6hms \sum_{v=1}^m \beta_v L_v^2(m_v + d + 1) \right] \max_{t_0 - \tau \leq t \leq t_0} \|\varphi(t) - \psi(t)\|^2 \\ &\leq \exp \left[6(T - t_0)ms \sum_{v=1}^m \beta_v L_v^2(m_v + d + 1) \right] \max_{t_0 - \tau \leq t \leq t_0} \|\varphi(t) - \psi(t)\|^2. \end{aligned} \tag{2.33}$$

As a result, we know that method (2.1) is GDN-stable. □

3. D-Convergence

In order to study the convergence of numerical methods for MDIDEs, we have to mention the concept of the convergence for stiff ODEs.

In 1981, Frank et al. [26] introduced the important concept of B-convergence for numerical methods applied to nonlinear stiff initial value problems of ordinary differential equations. Later, there have been rapid developments in the study of B-convergence, and a significant number of important results have already been found for Runge-Kutta methods. In fact, B-convergence result is nothing but a realistic global error estimate based on one-sided Lipschitz constant [27]. In this section, we start discussing the convergence of ARKLM (2.1) for MDIDEs (1.1) with conditions (1.2)–(1.4). The approach to the derivation of these estimates is similar to that used in [25]. We assume the analytic solution $y(t)$ of (1.1) is smooth enough, and its derivatives used later are bounded by

$$\|D^{(i)}y(t)\| \leq \widetilde{M}_i, \quad t \in [t_0 - \tau, T], \tag{3.1}$$

where

$$D^{(i)}y(t) = \begin{cases} y^{(i)}(t), & t \in (t_0 + (j - 1)h, t_0 + jh), \\ y^{(i)}(t_0 + jh - 0), & t = t_0 + jh. \end{cases} \tag{3.2}$$

If we introduce some notations

$$Y^{(n)} = \begin{bmatrix} y(t_n + c_1 h) \\ y(t_n + c_2 h) \\ \vdots \\ y(t_n + c_s h) \end{bmatrix}, \quad \tilde{Y}^{[v](n)} = \begin{bmatrix} y(t_n + c_1 h - \tau_v) \\ y(t_n + c_2 h - \tau_v) \\ \vdots \\ y(t_n + c_s h - \tau_v) \end{bmatrix}, \quad \tilde{w}^{[v](n)} = \begin{bmatrix} w(t_n + c_1 h - \tau_v) \\ w(t_n + c_2 h - \tau_v) \\ \vdots \\ w(t_n + c_s h - \tau_v) \end{bmatrix}. \quad (3.3)$$

With the above notations, the local errors in (2.9) can be defined as

$$y(t_{n+1}) = y(t_n) + h \sum_{v=1}^m \tilde{b}^{[v]T} f^{[v]}(T^{(n)}, Y^{(n)}, \tilde{Y}^{[v](n)}, \tilde{w}^{[v](n)}) + Q_n, \quad (3.4)$$

$$Y^{(n)} = \tilde{e}y(t_n) + h \sum_{v=1}^m \tilde{A}^{[v]} f^{[v]}(T^{(n)}, Y^{(n)}, \tilde{Y}^{[v](n)}, \tilde{w}^{[v](n)}) + r_n, \quad (3.5)$$

$$\tilde{Y}^{[v](n)} = \left(\tilde{Y}_1^{[v](n)}, \tilde{Y}_2^{[v](n)}, \dots, \tilde{Y}_s^{[v](n)} \right)^T, \quad (3.6)$$

with

$$\tilde{Y}_j^{[v](n)} = \begin{cases} \varphi(t_n + c_j h - \tau_v), & t_n + c_j h - \tau_v \leq t_0, \\ \sum_{P_v=-d}^r L_{P_v}(\delta_v) y_j^{(n-m_v+P_v)} + \rho_j^{[v](n)}, & t_n + c_j h - \tau_v > t_0, \end{cases} \quad (3.7)$$

$$w_j^{[v](n)} = h \sum_{q=0}^{m_v} d_q g^{[v]}(t_n + c_j h, t_{n-q} + c_j h, y_j^{(n-q)}) + R_j^{[v](n)}. \quad (3.8)$$

If we take $\check{y}_n = y(t_n)$, $\check{Y}^{(n)} = Y^{(n)}$, $\check{y}^{[v](n)} = \tilde{Y}^{[v](n)}$, and $\check{w}^{[v](n)} = \tilde{w}^{[v](n)}$

Then we can get the perturbed scheme of (2.9),

$$\check{y}_{n+1} = \check{y}_n + h \sum_{v=1}^m \tilde{b}^{[v]T} f^{[v]}(T^{(n)}, \check{Y}^{(n)}, \check{y}^{[v](n)}, \check{w}^{[v](n)}) + Q_n, \quad (3.9)$$

$$\check{Y}^{(n)} = \tilde{e}\check{y}_n + h \sum_{v=1}^m \tilde{A}^{[v]} f^{[v]}(T^{(n)}, \check{Y}^{(n)}, \check{y}^{[v](n)}, \check{w}^{[v](n)}) + r_n, \quad (3.10)$$

$$\check{Y}_j^{[v](n)} = \begin{cases} \tilde{e}\varphi(t_n + c_j h - \tau_v), & t_n + c_j h - \tau_v \leq 0, \\ \sum_{P_v=-d}^r L_{P_v}(\delta_v) \check{y}_j^{(n-m_v+P_v)} + \rho_j^{[v](n)}, & t_n + c_j h - \tau_v > 0, \end{cases} \quad (3.11)$$

$$w_j^{[v](n)} = h \sum_{q=0}^{m_v} d_q g^{[v]}(t_n + c_j h, t_{n-q} + c_j h, y_j^{(n-q)}) + R_j^{[v](n)}. \quad (3.12)$$

With perturbations, $Q_n \in \mathbb{C}^N$, $r_n = (r_1^{(n)T}, r_2^{(n)T}, \dots, r_s^{(n)T})^T$, $R^{[v](n)} = (R_1^{[v](n)}, R_2^{[v](n)}, \dots, R_s^{[v](n)})^T$, $\rho^{(n)} = (\rho_1^{(n)T}, \rho_2^{(n)T}, \dots, \rho_s^{(n)T}) \in \mathbb{C}^{NS}$, according to Taylor formula and the formula in [28, pages 205–212], Q_n , r_n and ρ_n can be determined respectively, as follows:

$$Q_n = \sum_{l=1}^P \frac{h^l}{(l-1)!} \left(\frac{1}{l} - \sum_{v=1}^m \sum_{j=1}^s b_j^{[v]} c_j^{l-1} \right) D^{(l)} \mathbf{y}(t_n) + R_0^{(n)}, \quad (3.13)$$

$$r_i^{(n)} = \sum_{l=1}^P \frac{h^l}{(l-1)!} \left(\frac{1}{l} c_i^l - \sum_{v=1}^m \sum_{j=1}^s a_{ij}^{[v]} c_j^{l-1} \right) D^{(l)} \mathbf{y}(t_n) + R_i^{(n)}, \quad (3.14)$$

$$\rho_i^{(n)} = \frac{h^{q+1}}{(q+1)!} \sum_{v=1}^m \prod_{P_v=-d}^r (\delta_v - P_v) D^{(q+1)} \mathbf{y}(\xi_i^{(n)}), \quad \xi_i^{(n)} \in (t_{n-m_v-d} + c_i h, t_{n-m_v+r} + c_i h), \quad (3.15)$$

where $q = d + r$, $R_i^{(n)}$, and $\xi_i^{(n)}$ satisfy $\|R_i^{(n)}\| \leq \widehat{M}_i h^{i+1}$, $i = 0, 1, 2, \dots, s$, $h \in (0, h_0]$, h_0 depends only on the method, and \widehat{M}_i ($i = 0, 1, 2, \dots, s$) depends only on the method and some \widetilde{M}_i in (3.2).

Combining (2.2), (2.3), (2.5), and (2.6) with (3.9), (3.10), (3.11), and (3.12) yields the following recursion scheme for the $\varepsilon_0^{(n+1)} = \check{\mathbf{y}}_{n+1} - \mathbf{y}_{n+1}$:

$$\begin{aligned} \varepsilon_0^{(n+1)} &= \varepsilon_0^{(n)} + h \sum_{v=1}^m \tilde{b}^{[v]T} \left\{ f^{[v]}(T^{(n)}, \check{\mathbf{y}}^{(n)}, \check{\mathbf{y}}^{[v](n)}, \mathbf{w}^{[v](n)}) - f^{[v]}(T^{(n)}, \check{\mathbf{y}}^{(n)}, \tilde{\mathbf{y}}^{[v](n)}, \mathbf{w}^{[v](n)}) \right. \\ &\quad \left. + \mathcal{G}_n^{[v]} \varepsilon_n + H^{[v](n)} (\check{\mathbf{w}}^{[v](n)} - \mathbf{w}^{[v](n)}) \right\} + Q_n, \\ \varepsilon_n &= \tilde{\varepsilon} \varepsilon_0^{(n)} + h \sum_{v=1}^m \tilde{A}^{[v]} \left\{ f^{[v]}(T^{(n)}, \check{\mathbf{y}}^{(n)}, \check{\mathbf{y}}^{[v](n)}, \mathbf{w}^{[v](n)}) - f^{[v]}(T^{(n)}, \check{\mathbf{y}}^{(n)}, \tilde{\mathbf{y}}^{[v](n)}, \mathbf{w}^{[v](n)}) \right. \\ &\quad \left. + \mathcal{G}_n^{[v]} \varepsilon_n + H^{[v](n)} (\check{\mathbf{w}}^{[v](n)} - \mathbf{w}^{[v](n)}) \right\} + r_n, \end{aligned} \quad (3.16)$$

where $\varepsilon_0^{(n+1)} = \check{\mathbf{y}}_{n+1} - \mathbf{y}_{n+1}$, $\varepsilon_n = (\varepsilon_1^{(n)T}, \varepsilon_2^{(n)T}, \dots, \varepsilon_s^{(n)T})^T = \check{\mathbf{y}}^{(n)} - \mathbf{y}^{(n)}$,

$$\begin{aligned} \mathcal{G}_i^{[v](n)} &= \int_0^1 f_2(t_n + c_i h, \mathbf{y}_i^{(n)} + \theta(\check{\mathbf{y}}_i^{(n)} - \mathbf{y}_i^{(n)}), \check{\mathbf{y}}_i^{[v](n)}, \check{\mathbf{w}}_i^{[v](n)}) d\theta, \quad i = 1, 2, \dots, s, \\ H_i^{[v](n)} &= \int_0^1 f_4(t_n + c_i h, \mathbf{y}_i^{(n)}, \check{\mathbf{y}}_i^{[v](n)}, \check{\mathbf{w}}_i^{[v](n)} + \theta(\check{\mathbf{w}}_i^{[v](n)} - \mathbf{w}_i^{[v](n)})) d\theta, \end{aligned} \quad (3.17)$$

here, $f_i(x_1, x_2, x_3, x_4)$ is the Jacobian matrix $(\partial f(x_1, x_2, x_3, x_4) / \partial x_i) \quad i = 1, 2, 3, 4$.

$$\begin{aligned}
H^{[v](n)} \left(\tilde{w}^{[v](n)} - w^{[v](n)} \right) &= hH^{[v](n)} \sum_{q=1}^{m_v} d_q \left[g^{[v]} \left(t_n, t_{n-q}, \check{y}^{(n-q)} \right) - g^{[v]} \left(t_n, t_{n-q}, y^{(n-q)} \right) \right] \\
&\quad + hH^{[v](n)} R^{[v](n)} \\
&\quad + hH^{[v](n)} d_0 \left[g^{[v]} \left(t_n, t_n, \check{y}^{(n)} \right) - g^{[v]} \left(t_n, t_n, y^{(n)} \right) \right] \\
&= hH^{[v](n)} \sum_{q=1}^{m_v} d_q \left[g^{[v]} \left(t_n, t_{n-q}, \check{y}^{(n-q)} \right) - g^{[v]} \left(t_n, t_{n-q}, y^{(n-q)} \right) \right] \\
&\quad + hH^{[v](n)} R^{[v](n)} \\
&\quad + hH^{[v](n)} d_0 \int_0^1 g_3^{[v]} \left(t_n, t_n, y^{(n)} + \theta \left(\check{y}^{(n)} - y^{(n)} \right) \right) d\theta \cdot \varepsilon_n.
\end{aligned} \tag{3.18}$$

Assume that $(\tilde{I}_s - h \sum_{v=1}^m \tilde{A}^{[v]} (g^{[v](n)} + hH^{[v](n)} d_0 g_3^{[v](n)}))$ is regular, from (3.16) and (3.17), (3.18), we can get

$$\begin{aligned}
\varepsilon_0^{(n+1)} &= \left\{ I_N + h \sum_{v=1}^m \tilde{b}^{[v]T} \left[\tilde{I}_s - h \sum_{v=1}^m \tilde{A}^{[v]} \left(g^{[v](n)} + hH^{[v](n)} d_0 g_3^{[v](n)} \right) \right]^{-1} \right. \\
&\quad \left. \times \tilde{e} \left(g^{[v](n)} + hH^{[v](n)} d_0 g_3^{[v](n)} \right) \right\} \varepsilon_0^{(n)} \\
&\quad + h \sum_{v=1}^m \tilde{b}^{[v]T} \left(g^{[v](n)} + hH^{[v](n)} d_0 g_3^{[v](n)} \right) \left[\tilde{I}_s - h \sum_{v=1}^m \tilde{A}^{[v]} \left(g^{[v](n)} + hH^{[v](n)} d_0 g_3^{[v](n)} \right) \right]^{-1} \\
&\quad \times \left(r_n + h^2 \sum_{v=1}^m \tilde{A}^{[v]} H^{[v](n)} R^{[v](n)} \right) \\
&\quad + h \sum_{v=1}^m \tilde{b}^{[v]T} \left[\tilde{I}_s - h \sum_{v=1}^m \tilde{A}^{[v]} \left(g^{[v](n)} + hH^{[v](n)} d_0 g_3^{[v](n)} \right) \right]^{-1} \\
&\quad \times \left[h \sum_{v=1}^m \tilde{A}^{[v]} \left(g^{[v](n)} + hH^{[v](n)} d_0 g_3^{[v](n)} \right) \right] \\
&\quad \cdot \left\{ f^{[v]} \left(T^{(n)}, \check{y}^{(n)}, \check{y}^{[v](n)}, w^{[v](n)} \right) - f^{[v]} \left(T^{(n)}, \check{y}^{(n)}, \tilde{y}^{[v](n)}, w^{[v](n)} \right) \right. \\
&\quad \left. + hH^{[v](n)} \sum_{q=1}^{m_v} d_q \left[g^{[v]} \left(t_n, t_{n-q}, \check{y}^{(n-q)} \right) - g^{[v]} \left(t_n, t_{n-q}, y^{(n-q)} \right) \right] \right\} \\
&\quad + Q_n + h^2 \sum_{v=1}^m \tilde{b}^{[v]T} H^{[v](n)} R^{[v](n)}.
\end{aligned} \tag{3.19}$$

Now, we introduce the concept of D-convergence from [25].

Definition 3.1. An ARKLM (2.1) with $y_n = y(t_n)$ ($n \leq 0$), $y_i^{(n)} = y(t_n + c_i h)$ ($n < 0$) and $\tilde{y}_i^{[v](n)} = y(t_n + c_i h - \tau_v)$ ($n < 0$) is called D-convergence of order p if this method, when applied to any given DIDEs (1.1) subject to (1.2)–(1.4); produce an approximation sequence y_n and the global error satisfies a bound of the form:

$$\|y(t_n) - y_n\| \leq C(t_n)h^p, \quad h \in (0, h_0], \quad (3.20)$$

where the maximum stepsize h_0 depends on characteristic parameter $\alpha_v, \beta_v, \sigma_v, r_v, \tilde{r}_v$ and the method, the function $C(t)$ depends only on some \tilde{M}_i in (3.2), delay τ_v , characteristic parameters $\alpha_v, \beta_v, \sigma_v, r_v, \tilde{r}_v, v = 1, 2, \dots, m$, and the method.

Definition 3.2. The ARKLM (2.2), (2.3), (2.5), and (2.6) is said to be DA-stable if the matrix $(I_s - \sum_{v=1}^m A^{[v]}\xi)$ is regular for $\xi \in C^- := \{\xi \in C \mid \text{Re } \xi \leq 0\}$, and $|R_i(\xi)| \leq 1$ for all $\xi \in C^-, i = 0, 1, \dots, s$.

Where

$$R_i(\varepsilon_1) = 1 + \sum_{v=1}^m A_i^{[v]}\varepsilon_1 \left(I_s - \sum_{v=1}^m A^{[v]}\xi \right)^{-1} e, \quad (3.21)$$

$$A_0^{[v]} = b^{[v]}, \quad A_i^{[v]} = (a_{i1}^{[v]}, a_{i2}^{[v]}, \dots, a_{is}^{[v]})^T, \quad i = 0, 1, \dots, s.$$

Definition 3.3. The ARKLM (2.2), (2.3), (2.5), and (2.6) is said to be ASI-stable if the matrix $(I_s - \sum_{v=1}^M A^{[v]}\xi)$ is regular for $\xi \in C^-$, and $(I_s - \sum_{v=1}^M A^{[v]}\xi)^{-1}$ is uniformly bounded for $\xi \in C^-$.

Definition 3.4. The ARKLM (2.2), (2.3), (2.5), and (2.6) is said to be DAS-stable if the matrix $(I_s - \sum_{v=1}^M A^{[v]}\xi)$ is regular for $\xi \in C^-$, and $\sum_{v=1}^m A_i^{[v]T} \xi (I_s - \sum_{v=1}^M A^{[v]}\xi)^{-1}$ ($i = 0, 1, \dots, s$) is uniformly bounded for $\xi \in C^-$.

Lemma 3.5. *Suppose the ARKLM (2.2), (2.3), (2.5), and (2.6) is DA- DAS- and ASI-stable, then there exist positive constants $h_0, \gamma_1, \gamma_2, \gamma_3$, which depend only on the method and the parameter $\alpha_v, \beta_v, \sigma_v, r_v, \tilde{r}_v$ such that*

$$\left\| \tilde{I}_s - \sum_{v=1}^M \tilde{A}^{[v]}\xi \right\| \leq \gamma_1,$$

$$\left\| I_N + \sum_{v=1}^m \tilde{A}_i^{[v]T} \xi \left(\tilde{I}_s - \sum_{v=1}^m \tilde{A}^{[v]}\xi \right)^{-1} \tilde{e} \right\| \leq 1 + \gamma_2 h, \quad (3.22)$$

$$\left\| \sum_{v=1}^m \tilde{A}_i^{[v]T} \xi \left(\tilde{I}_s - \sum_{v=1}^m \tilde{A}^{[v]}\xi \right)^{-1} v \right\| \leq \gamma_3 \|v\|, \quad v \in C^{NS},$$

$$h \in (0, h_0], \quad i = 0, 1, 2, \dots, s.$$

Proof. This Lemma can be proved in the similar way as that of in [29, Lemmas 3.5–3.7]. \square

Theorem 3.6. Suppose the ARKLM (2.2), (2.3), (2.5), and (2.6) is DA- DAS- and ASI-stable, then there exist positive constants $h_0, \gamma_3, \gamma_4, \gamma_5$, which depend only on the method and the parameters $\alpha_v, \beta_v, \sigma_v, r_v, \tilde{r}_v$, such that for $h \in (0, h_0]$,

$$\|\varepsilon_i^{(n)}\| \leq \begin{cases} (1 + h\gamma_4) \max \left\{ \|\varepsilon_0^{(n+1)}\|, \max_{(i,p_v) \in E} \|\varepsilon_i^{(n-m_v+p_v)}\|, \max_{(i,q) \in E_q} \|\varepsilon_i^{(n-q)}\| \right\} + h\gamma_5 \max_{1 \leq i \leq s} \|\rho_i^{(n-1)}\| \\ \quad + \|\tilde{Q}_{n-1}\| + \gamma_3 \|\tilde{\gamma}_{n-1}\|, & i = 0, \\ (1 + h\gamma_4) \max \left\{ \|\varepsilon_0^{(n+1)}\|, \max_{(i,p_v) \in E} \|\varepsilon_i^{(n-m_v+p_v)}\|, \max_{(i,q) \in E_q} \|\varepsilon_i^{(n-q)}\| \right\} + h\gamma_5 \max_{1 \leq i \leq s} \|\rho_i^{(n)}\| \\ \quad + \|\tilde{Q}_n\| + \gamma_3 \|\tilde{\gamma}_n\|, & i = 1, 2, \dots, s, \end{cases} \quad (3.23)$$

where $\varepsilon_0^{(n)} = \tilde{y}_n - y_n$, $\varepsilon_i^{(n)} = \tilde{y}_i^{(n)} - y_i^{(n)}$, $E = \{(i, p_v) \mid 1 \leq i \leq s, -d \leq p_v \leq \gamma\}$, $E_q = \{(i, q) \mid 1 \leq i \leq s, 1 \leq q \leq m\}$, $\tilde{Q}_n = Q_n + h^2 \sum_{v=1}^m \tilde{b}^{[v]T} H^{[v](n)} R^{[v](n)}$, $\tilde{r}_n = r_n + h^2 \sum_{v=1}^m \tilde{A}^{[v]} H^{[v](n)} R^{[v](n)}$.

Proof. Using (3.19) and Lemma 3.5, for $h \in (0, h_0]$, we obtain that

$$\begin{aligned} \varepsilon_0^{(n+1)} &\leq (1 + \gamma_2 h) \|\varepsilon_0^{(n)}\| + \gamma_3 \|\tilde{r}_n\| + \|\tilde{Q}_n\| \\ &\quad + h\gamma_3 \left\| \sum_{v=1}^m \tilde{A}^{[v]} \left\{ f^{[v]}(T^{(n)}, \tilde{y}^{(n)}, \tilde{y}^{[v](n)}, w^{[v](n)}) - f^{[v]}(T^{(n)}, \tilde{y}^{(n)}, \tilde{y}^{[v](n)}, w^{[v](n)}) \right. \right. \\ &\quad \left. \left. + hH^{[v](n)} \sum_{q=1}^{m_v} d_q [g^{[v]}(t_n, t_{n-q}, \tilde{y}^{(n-q)}) - g^{[v]}(t_n, t_{n-q}, y^{(n-q)})] \right\} \right\| \\ &\quad + h \left\| \sum_{v=1}^m \tilde{b}^{[v]T} \left\{ f^{[v]}(T^{(n)}, \tilde{y}^{(n)}, \tilde{y}^{[v](n)}, w^{[v](n)}) - f^{[v]}(T^{(n)}, \tilde{y}^{(n)}, \tilde{y}^{[v](n)}, w^{[v](n)}) \right. \right. \\ &\quad \left. \left. + hH^{[v](n)} \sum_{q=1}^{m_v} d_q [g^{[v]}(t_n, t_{n-q}, \tilde{y}^{(n-q)}) - g^{[v]}(t_n, t_{n-q}, y^{(n-q)})] \right\} \right\| \end{aligned} \quad (3.24)$$

$$\leq (1 + \gamma_2 h) \|\varepsilon_0^{(n)}\| + \gamma_3 \|\tilde{r}_n\| + \|\tilde{Q}_n\| \quad (3.25a)$$

$$\begin{aligned} &+ h\gamma_3 \sum_{v=1}^m \left\{ \sum_{i=1}^s \left\| \sum_{j=1}^s a_{ij}^{[v]} [f^{[v]}(t_j^{(n)}, y_j^{(n)}, \tilde{y}_j^{[v](n)}, w_j^{[v](n)}) - f^{[v]}(t_j^{(n)}, y_j^{(n)}, \tilde{y}_j^{[v](n)}, w_j^{[v](n)})] \right. \right. \\ &\quad \left. \left. + hH_j^{[v](n)} \sum_{q=1}^{m_v} d_q [g^{[v]}(t_n, t_{n-q}, \tilde{y}_j^{(n-q)}) - g^{[v]}(t_n, t_{n-q}, y_j^{(n-q)})] \right\}^2 \right\}^{1/2} \end{aligned} \quad (3.25b)$$

$$\begin{aligned}
 &+ h \sum_{v=1}^m \left\| \sum_{j=1}^s b_j^{[v]} \left\{ f^{[v]} \left(t_j^{(n)}, y_j^{(n)}, \check{y}_j^{[v](n)}, w_j^{[v](n)} \right) - f^{[v]} \left(t_j^{(n)}, y_j^{(n)}, \tilde{y}_j^{[v](n)}, w_j^{[v](n)} \right) \right. \right. \\
 &\quad \left. \left. + h H_j^{[v](n)} \sum_{q=1}^{m_v} d_q \left[g^{[v]} \left(t_n, t_{n-q}, \check{y}_j^{(n-q)} \right) - g^{[v]} \left(t_n, t_{n-q}, y_j^{(n-q)} \right) \right] \right\} \right\|. \tag{3.25c}
 \end{aligned}$$

For

$$\begin{aligned}
 h\gamma_3 \sum_{v=1}^m \left\{ \sum_{i=1}^s \left\| \sum_{j=1}^s a_{ij}^{[v]} \left[f^{[v]} \left(t_j^{(n)}, y_j^{(n)}, \check{y}_j^{[v](n)}, w_j^{[v](n)} \right) - f^{[v]} \left(t_j^{(n)}, y_j^{(n)}, \tilde{y}_j^{[v](n)}, w_j^{[v](n)} \right) \right] \right. \right. \\
 \left. \left. + h H_j^{[v](n)} \sum_{q=1}^{m_v} d_q \left[g^{[v]} \left(t_n, t_{n-q}, \check{y}_j^{(n-q)} \right) - g^{[v]} \left(t_n, t_{n-q}, y_j^{(n-q)} \right) \right] \right\} \right\|^{1/2} = (3.25b). \tag{3.26}
 \end{aligned}$$

Then

$$\begin{aligned}
 (3.25b) &\leq h\gamma_3 \sum_{v=1}^m \left\{ \sum_{i=1}^s 2 \sum_{j=1}^s |a_{ij}^{[v]}|^2 \left\{ \left\| f^{[v]} \left(t_j^{(n)}, y_j^{(n)}, \check{y}_j^{[v](n)}, w_j^{[v](n)} \right) \right. \right. \right. \\
 &\quad \left. \left. - f^{[v]} \left(t_j^{(n)}, y_j^{(n)}, \tilde{y}_j^{[v](n)}, w_j^{[v](n)} \right) \right\|^2 \right. \\
 &\quad \left. + \left\| h H_j^{[v](n)} \sum_{q=1}^{m_v} d_q \left[g^{[v]} \left(t_n, t_{n-q}, \check{y}_j^{(n-q)} \right) \right. \right. \right. \\
 &\quad \left. \left. \left. - g^{[v]} \left(t_n, t_{n-q}, y_j^{(n-q)} \right) \right] \right\} \right\}^{1/2} \\
 &\leq h\gamma_3 \sum_{v=1}^m \left\{ \sum_{i=1}^s \left\{ 2 \sum_{j=1}^s |a_{ij}^{[v]}|^2 r_v^2 \left\| \check{y}_j^{[v](n)} - \tilde{y}_j^{[v](n)} \right\|^2 + 2 \sum_{j=1}^s |a_{ij}^{[v]}|^2 h^2 H_j^{[v](n)2} 2 \sum_{q=1}^{m_v} d_q \right. \right. \\
 &\quad \left. \left. \cdot \left\| g^{[v]} \left(t_n, t_{n-q}, \check{y}_j^{(n-q)} \right) - g^{[v]} \left(t_n, t_{n-q}, y_j^{(n-q)} \right) \right\|^2 \right\} \right\}^{1/2} \\
 &\leq h\gamma_3 \sum_{v=1}^m \sqrt{\sum_{i=1}^s 2 \sum_{j=1}^s |a_{ij}^{[v]}|^2 r_v^2 \left\| \check{y}_j^{[v](n)} - \tilde{y}_j^{[v](n)} \right\|^2} \\
 &\quad + 2h^2\gamma_3 \sum_{v=1}^m \sqrt{\sum_{i=1}^s \sum_{j=1}^s |a_{ij}^{[v]}|^2 H_j^{[v](n)2} \sum_{q=1}^{m_v} d_q^2 \cdot \left\| g^{[v]} \left(t_n, t_{n-q}, \check{y}_j^{(n-q)} \right) - g^{[v]} \left(t_n, t_{n-q}, y_j^{(n-q)} \right) \right\|^2}
 \end{aligned}$$

$$\begin{aligned}
&\leq 2h\gamma_3 \sum_{v=1}^m \sum_{i=1}^s \sum_{j=1}^s |a_{ij}^{[v]}| r_v \|\check{y}_j^{[v](n)} - \tilde{y}_j^{[v](n)}\| \\
&\quad + 2h^2\gamma_3 \sum_{v=1}^m \sum_{i=1}^s \sum_{j=1}^s \sum_{q=1}^{m_v} d_q |a_{ij}^{[v]}| |H_j^{[v](n)}| \cdot \left\| g^{[v]}(t_n, t_{n-q}, \check{y}_j^{(n-q)}) - g^{[v]}(t_n, t_{n-q}, y_j^{(n-q)}) \right\| \\
&\leq 2h\gamma_3 \sum_{v=1}^m \sum_{i,j=1}^s |a_{ij}^{[v]}| r_v \|\check{y}_j^{[v](n)} - \tilde{y}_j^{[v](n)}\| \\
&\quad + 2h^2\gamma_3 \sum_{q=1}^{m_v} d_q \sum_{v=1}^m \sum_{i,j=1}^s |a_{ij}^{[v]}| |H_j^{[v](n)}| \tilde{r}_v \|\check{y}_j^{(n-q)} - y_j^{(n-q)}\|.
\end{aligned} \tag{3.27}$$

For

$$\begin{aligned}
&h \sum_{v=1}^m \left\| \sum_{j=1}^s b_j^{[v]} \left\{ f^{[v]}(t_j^{(n)}, y_j^{(n)}, \check{y}_j^{[v](n)}, w_j^{[v](n)}) - f^{[v]}(t_j^{(n)}, y_j^{(n)}, \tilde{y}_j^{[v](n)}, w_j^{[v](n)}) \right. \right. \\
&\quad \left. \left. + hH_j^{[v](n)} \sum_{q=1}^{m_v} d_q \left[g^{[v]}(t_n, t_{n-q}, \check{y}_j^{(n-q)}) - g^{[v]}(t_n, t_{n-q}, y_j^{(n-q)}) \right] \right\} \right\| = (3.25c),
\end{aligned} \tag{3.28}$$

then

$$\begin{aligned}
(3.25c) &\leq h \sum_{v=1}^m \sum_{j=1}^s |b_j^{[v]}| r_v \|\check{y}_j^{[v](n)} - \tilde{y}_j^{[v](n)}\| \\
&\quad + h^2 \sum_{v=1}^m \sum_{j=1}^s |b_j^{[v]}| |H_j^{[v](n)}| \left\{ \sum_{q=1}^{m_v} d_q \left\| g^{[v]}(t_n, t_{n-q}, \check{y}_j^{(n-q)}) - g^{[v]}(t_n, t_{n-q}, y_j^{(n-q)}) \right\| \right\} \\
&\leq h \sum_{v=1}^m \sum_{j=1}^s |b_j^{[v]}| r_v \|\check{y}_j^{[v](n)} - \tilde{y}_j^{[v](n)}\| + h^2 \sum_{v=1}^m \sum_{j=1}^s |b_j^{[v]}| |H_j^{[v](n)}| \left\{ \sum_{q=1}^{m_v} d_q \tilde{r}_v \|\check{y}_j^{(n-q)} - y_j^{(n-q)}\| \right\}.
\end{aligned} \tag{3.29}$$

Combine (3.27), (3.29), and (3.25a), we have

$$\begin{aligned}
\varepsilon_0^{(n+1)} &\leq (1 + \gamma_2 h) \|\varepsilon_0^{(n)}\| + \gamma_3 \|\tilde{r}_n\| + \|\tilde{Q}_n\| \\
&\quad + h \sum_{v=1}^m r_v \left(2\gamma_3 \sum_{i,j=1}^s |a_{ij}^{[v]}| + \sum_{j=1}^s |b_j^{[v]}| \right) \|\check{y}_j^{[v](n)} - \tilde{y}_j^{[v](n)}\| \\
&\quad + h^2 \sum_{v=1}^m \tilde{r}_v \sum_{q=1}^{m_v} d_q \sum_{j=1}^s \left\{ 2\gamma_3 \sum_{i=1}^s |a_{ij}^{[v]}| \cdot |H_j^{[v](n)}| + |b_j^{[v]}| \cdot |H_j^{[v](n)}| \right\} \|\varepsilon_j^{(n-q)}\|.
\end{aligned} \tag{3.30}$$

Moreover, it follows from (2.5) and (3.11) that

$$\left\| \tilde{y}_j^{[v](n)} - \tilde{y}_j^{[v](n)} \right\| \leq \sup_{\delta_v \in (0,1)} \sum_{P_v=-d}^r |L_{P_v}(\delta_v)| \max_{-d \leq P_r \leq r} \left\| \varepsilon_j^{(n-m_v+P_v)} \right\| + \left\| \rho_j^{[v](n)} \right\|. \quad (3.31)$$

Substituting (3.31) in (3.30), we get

$$\begin{aligned} \left\| \varepsilon_0^{(n+1)} \right\| &\leq \left(1 + \gamma_4^{(0)} h + \gamma_6^{(0)} h^2 \right) \max \left\{ \left\| \varepsilon_0^{(n)} \right\|, \max_{(j,P_v) \in E} \left\| \varepsilon_j^{(n-m_v+P_v)} \right\|, \max_{(j,q) \in E_q} \left\| \varepsilon_j^{(n-q)} \right\| \right\} + \left\| \tilde{Q}_n \right\| \\ &\quad + \gamma_3 \left\| \tilde{r}_n \right\| + h \gamma_5^{(0)} \max_{(j,v) \in E_m} \left\| \rho_j^{[v](n)} \right\|, \quad h \in (0, h_0], \end{aligned} \quad (3.32)$$

where

$$\begin{aligned} \gamma_4^{(0)} &= \gamma_2 + \gamma_5^{(0)} \sup_{\delta_v \in (0,1)} \sum_{P_v=-d}^r |L_{P_v}(\delta_v)|, \quad \gamma_5^{(0)} = \sum_{v=1}^m r_v \left(2\gamma_3 \sum_{i,j=1}^s |a_{ij}^{[v]}| + \sum_{j=1}^s |b_j^{[v]}| \right), \\ \gamma_6^{(0)} &= \sum_{v=1}^m \tilde{\gamma}_v \sum_{q=1}^{m_v} \sum_{j=1}^s d_q \left\{ 2\gamma_3 \sum_{i=1}^s |a_{ij}^{[v]} \cdot H_j^{[v](n)}| + |b_j^{[v]} \cdot H_j^{[v](n)}| \right\}, \\ E &= \{ (j, P_v) \mid 1 \leq j \leq s, -d \leq P_v \leq r \}, \quad E_q = \{ (j, q) \mid 1 \leq j \leq s, 1 \leq q \leq m_v \}, \\ E_m &= \{ (j, v) \mid 1 \leq j \leq s, 1 \leq v \leq m \}. \end{aligned} \quad (3.33)$$

By Lemma 3.5, similar to (3.32), we can obtain the inequalities:

$$\begin{aligned} \left\| \varepsilon_i^{(n)} \right\| &\leq \left(1 + h \gamma_4^{(i)} + h^2 \gamma_6^{(i)} \right) \max \left\{ \left\| \varepsilon_0^{(n)} \right\|, \max_{(j,P_v) \in E} \left\| \varepsilon_j^{(n-m_v+P_v)} \right\|, \max_{(j,q) \in E_q} \left\| \varepsilon_j^{(n-q)} \right\| \right\} \\ &\quad + h \gamma_5^{(i)} \max_{(j,v) \in E_m} \left\| \rho_j^{[v](n)} \right\| + \left\| \tilde{Q}_n \right\| + \gamma_3 \left\| \tilde{r}_n \right\|, \quad i = 1, 2, \dots, s, \quad h \in (0, h_0], \end{aligned} \quad (3.34)$$

where

$$\begin{aligned} \gamma_4^{(i)} &= \gamma_2 + \gamma_5^{(i)} \sup_{\delta_v \in (0,1)} \sum_{P_v=-d}^r |L_{P_v}(\delta_v)|, \quad \gamma_5^{(i)} = \sum_{v=1}^m r_v \left(2\gamma_3 \sum_{i,j=1}^s |a_{ij}^{[v]}| + \sum_{j=1}^s |a_{ij}^{[v]}| \right), \\ \gamma_6^{(i)} &= \sum_{v=1}^m \tilde{\gamma}_v \sum_{q=1}^{m_v} \sum_{j=1}^s d_q \left(2\gamma_3 \sum_{i=1}^s |a_{ij}^{[v]} \cdot H_j^{[v](n)}| + |a_{ij}^{[v]} \cdot H_j^{[v](n)}| \right). \end{aligned} \quad (3.35)$$

Setting $\gamma_4 = \max_{0 \leq i \leq s} \gamma_4^{(i)}$, $\gamma_5 = \max_{0 \leq i \leq s} \gamma_5^{(i)}$, $\gamma_6 = \max_{0 \leq i \leq s} \gamma_6^{(i)}$.

Combining (3.32) with (3.34), we immediately obtain the conclusion of this theorem.

Now, we turn to study the convergence of ARKLM (2.1) for (1.1). It is always assumed that the analytic solution $y(t)$ of (1.1) is smooth enough on each interval of the form $(t_0 + (j - 1)h, t_0 + jh)$ (j is a positive integer) as (3.2) defined. \square

Theorem 3.7. *Assume ARKLM (2.1) with stage order p is DA-, DAS- and ASI-stable, then the ARKLM (2.1) is D-convergent of order $\min\{p, q + 1, s + 1\}$, where $q = d + r$.*

Proof. By Theorem 3.6, we have for $h \in (0, h_0]$

$$\|\varepsilon_i^{(n)}\| \leq \begin{cases} (1 + h\gamma_4 + h^2\gamma_6) \max \left\{ \|\varepsilon_0^{(n-1)}\|, \max_{(i,p_v) \in E} \|\varepsilon_i^{(n-1-m_v+p_v)}\|, \max_{(j,q) \in E_q} \|\varepsilon_j^{(n-q)}\| \right\} \\ \quad + T_1 h^{p+1} + T_2 h^{q+2} + T_3 h^{s+2}, & i = 0 \\ (1 + h\gamma_4 + h^2\gamma_6) \max \left\{ \|\varepsilon_0^{(n)}\|, \max_{(i,p_v) \in E} \|\varepsilon_i^{(n-m_v+p_v)}\|, \max_{(j,q) \in E_q} \|\varepsilon_j^{(n-q)}\| \right\} \\ \quad + T_1 h^{p+1} + T_2 h^{q+2} + T_3 h^{s+2}, & i = 1, 2, \dots, s, \end{cases} \quad (3.36)$$

where

$$\begin{aligned} T_1 &= \widehat{M}_0 + \gamma_3 \sqrt{\sum_{i=1}^s \widehat{M}_i^2}, & T_2 &= \frac{\gamma_s}{(q+1)!} \sum_{p_v=-d}^r |\delta_v - P_v| M_{q+1}, \\ T_3 &= \left(\sum_{v=1}^m \tilde{b}^{[v]\top} H^{[v]R} + \sum_{v=1}^m \tilde{A}^{[v]} H^{[v]R} \right) g^{[v](s)}(\xi). \end{aligned} \quad (3.37)$$

It follows from an induction to (3.36) for n that

$$\|\varepsilon_i^{(n)}\| \leq \begin{cases} \sum_{j=0}^n (1 + 2h\gamma_4)^j (T_1 h^{p+1} + T_2 h^{q+2} + T_3 h^{s+2}), & i = 0, \\ \sum_{j=0}^{n+1} (1 + 2h\gamma_4)^j (T_1 h^{p+1} + T_2 h^{q+2} + T_3 h^{s+2}), & i = 1, 2, \dots, s. \end{cases} \quad (3.38)$$

Hence, for $h \in (0, h_0]$, we arrive at

$$\begin{aligned} \|y(t_n) - y_n\| &= \|\varepsilon_0^{(n)}\| \leq \sum_{j=0}^n (1 + 2h\gamma_4)^j (T_1 h^{p+1} + T_2 h^{q+2} + T_3 h^{s+2}) \\ &= \frac{(1 + 2h\gamma_4)^{n+1} - 1}{2h\gamma_4} (T_1 h^{p+1} + T_2 h^{q+2} + T_3 h^{s+2}) \end{aligned}$$

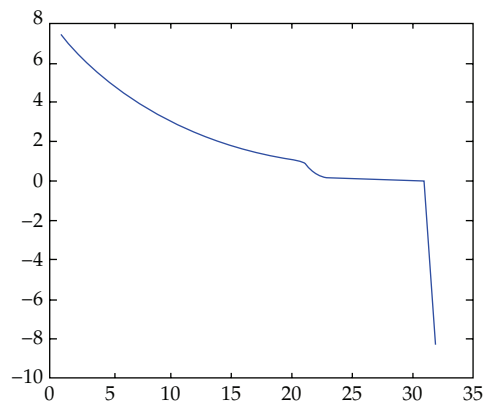


Figure 1: Values y_n with $h = 0.1$.

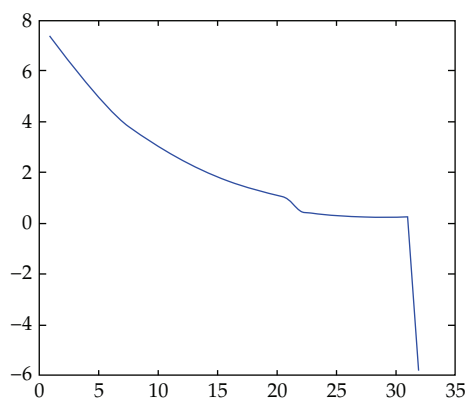


Figure 2: Values z_n with $h = 0.1$.

$$\begin{aligned}
 &\leq \frac{\exp[2(n+1)h\gamma_4] - 1}{2h\gamma_4} (T_1 h^{p+1} + T_2 h^{q+2} + T_3 h^{s+2}) \\
 &\leq \frac{\exp[2(T-t_0)\gamma_4] \exp(2h_0\gamma_4) - 1}{2\gamma_4} (T_1 h^p + T_2 h^{q+1} + T_3 h^{s+1}).
 \end{aligned}
 \tag{3.39}$$

Therefore, the ARKLM (2.1) is D-Convergent of order $\min\{p, q + 1, s + 1\}$, ($q = r + d$). □

Table 1: Comparison between the numerical solutions for different h and the exact solution.

t	Numerical solution for $h = 0.2$	Numerical solution for $h = 0.1$	Numerical solution for $h = 0.05$	Exact solution $y(t)$
0.2	2.87569414	1.212021722	0.898712327	0.818730753
0.4	2.751727517	1.165089633	0.801604459	0.670320046
0.6	2.448183694	1.0957815	0.626189996	0.548811636

4. Some Examples

Consider the following initial value problem of multidelay-integro-differential equations:

$$\begin{aligned}
 y'(t) = & \left(-10^4 + 99i\right) \frac{[1 + y(t)]^2}{1 + [1 + y(t)]^2} + 500[y(t-1) - y(t-2)] - 500 \int_{t-1}^t y(s) ds \\
 & + 500 \int_{t-2}^t y(s) ds - \exp(-t) + (10^4 - 99i) \times \frac{[1 + \exp(-t)]^2}{1 + [1 + \exp(-t)]^2}, \quad 0 \leq t \leq 3, \quad (4.1) \\
 y(t) = & \exp(-t), \quad -2 \leq t \leq 0,
 \end{aligned}$$

and its perturbed problem:

$$\begin{aligned}
 z'(t) = & \left(-10^4 + 99i\right) \frac{[1 + z(t)]^2}{1 + [1 + z(t)]^2} + 500[z(t-1) - z(t-2)] - 500 \int_{t-1}^t z(s) ds \\
 & + 500 \int_{t-2}^t z(s) ds - \exp(-t) + (10^4 - 99i) \times \frac{[1 + \exp(-t)]^2}{1 + [1 + \exp(-t)]^2}, \quad 0 \leq t \leq 3, \quad (4.2) \\
 z(t) = & \exp(-t) + 0.01, \quad -2 \leq t \leq 0.
 \end{aligned}$$

It can be easily verified that $a_1 = a_2 = -9.5 \times 10^3$, $\beta_1 = \beta_2 = 250$, $\sigma_1 = \sigma_2 = 250$, and $\tilde{r}_1 = \tilde{r}_2 = 1$, with analytic solution $y(t) = \exp(-t)$, where the inner product is standard inner product. We apply the two-stages and two-order additive R-K method:

$$\begin{array}{c|cc|cc}
 1 & 1 & 0 & 1 & 0 \\
 1 & \frac{1}{2} & \frac{1}{2} & 0 & 1 \\
 \hline
 & \frac{1}{2} & \frac{1}{2} & 0 & 1
 \end{array} \quad (4.3)$$

- (1) to the problem (4.1) and its perturbed problem (4.2). Since the order of the method is 2, we adopt the compound trapezoidal rule for computing the integer part. According to the result of Theorems 2.3 and 3.7, the corresponding method for DIDEs is GDN-stable and D-convergent. We denote the numerical solution of problem (4.1) and (4.2) y_n and z_n , where y_n and z_n are approximations to $y(t_n)$ and $z(t_n)$, respectively. The values y_n and z_n with $h = 0.1$ are listed in Figure 1, (where the abscissa and ordinate denote variable n and y_n , resp.) and Figure 2, (where the abscissa and ordinate denote variable n and z_n , resp.). It is shown in Table 1 that the numerical solutions are toward to the exact solutions as $h \rightarrow 0$.

It is obvious that the corresponding method for MDIDEs is GDN-stable and D-convergent.

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