Research Article On Some New Impulsive Integral Inequalities

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Received 4 June 2008; Accepted 21 July 2008

Recommended by Wing-Sum Cheung

We establish some new impulsive integral inequalities related to certain integral inequalities arising in the theory of differential equalities. The inequalities obtained here can be used as handy tools in the theory of some classes of impulsive differential and integral equations.

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1. Introduction

Differential and integral inequalities play a fundamental role in global existence, uniqueness, stability, and other properties of the solutions of various nonlinear differential equations; see [1–4]. A great deal of attention has been given to differential and integral inequalities; see [1, 2, 5–8] and the references given therein. Motivated by the results in [1, 5, 7], the main purpose of this paper is to establish some new impulsive integral inequalities similar to Bihari's inequalities.

Let $0 \le t_0 < t_1 < t_2 < \cdots$, $\lim_{k\to\infty} t_k = \infty$, $\mathbb{R}_+ = [0, +\infty)$, and $I \subset \mathbb{R}$, then we introduce the following spaces of function:

 $PC(\mathbb{R}_+, I) = \{u : \mathbb{R}_+ \to I, u \text{ is continuous for } t \neq t_k, u(0^+), u(t_k^+), \text{ and } u(t_k^-) \text{ exist, and } u(t_k^-) = u(t_k), k = 1, 2, ... \},$

 $PC^1(\mathbb{R}_+, I) = \{u \in PC(\mathbb{R}_+, I) : u \text{ is continuously differentiable for } t \neq t_k, u'(0^+), u'(t_k^+),$ and $u'(t_k^-) \text{ exist, and } u'(t_k^-) = u'(t_k), k = 1, 2, ... \}.$

To prove our main results, we need the following result (see [1, Theorem 1.4.1]).

Lemma 1.1. Assume that

(A₀) the sequence { t_k } satisfies $0 \le t_0 < t_1 < t_2 < \cdots$, with $\lim_{k\to\infty} t_k = \infty$; (A₁) $m \in PC^1(\mathbb{R}_+, \mathbb{R})$ and m(t) is left-continuous at t_k , $k = 1, 2, \ldots$; (A₂) for $k = 1, 2, \ldots$, $t \ge t_0$, $m'(t) \le p(t)m(t) + q(t)$, $t \ne t_k$,

$$m(t_k^+) \le d_k m(t_k) + b_k, \tag{1.1}$$

where $q, p \in PC(\mathbb{R}_+, \mathbb{R})$, $d_k \ge 0$, and b_k are constants.

Then,

$$m(t) \leq m(t_0) \prod_{t_0 < t_k < t} d_k \exp\left(\int_{t_0}^t p(s)ds\right) + \int_{t_0}^t \prod_{s < t_k < t} d_k \exp\left(\int_s^t p(\sigma)d\sigma\right)q(s)ds$$

+
$$\sum_{t_0 < t_k < t} \left(\prod_{t_k < t_j < t} d_j\right) \exp\left(\int_{t_k}^t p(s)ds\right)b_k, \quad t \geq t_0.$$
(1.2)

2. Main results

In this section, we will state and prove our results.

Theorem 2.1. Let $u, f \in PC(\mathbb{R}_+, \mathbb{R}_+)$, $b_k \ge 1$, and $c \ge 0$ be constants. If

$$u^{2}(t) \leq c^{2} + 2 \int_{0}^{t} f(s)u(s)ds + \sum_{0 < t_{k} < t} (b_{k}^{2} - 1)u^{2}(t_{k}),$$
(2.1)

for $t \in \mathbb{R}_+$, then

$$u(t) \le c \left(\prod_{0 < t_k < t} b_k\right) + \int_0^t \left(\prod_{0 < t_k < t} b_k\right) f(s) ds,$$
(2.2)

for $t \in \mathbb{R}_+$.

Proof. Define a function z(t) by

$$z(t) = (c+\varepsilon)^2 + 2\int_0^t f(s)u(s)ds + \sum_{0 < t_k < t} (b_k^2 - 1)u^2(t_k),$$
(2.3)

where $\varepsilon > 0$ is an arbitrary small constant. For $t \neq t_k$, differentiating (2.3) and then using the fact that $u(t) \leq \sqrt{z(t)}$, we have

$$z'(t) = 2f(t)u(t) \le 2f(t)\sqrt{z(t)},$$
(2.4)

and so

$$\frac{d(\sqrt{z(t)})}{dt} = \frac{z'(t)}{2\sqrt{z(t)}} \le f(t).$$

$$(2.5)$$

For $t = t_k$, we have $z(t_k^+) - z(t_k) = (b_k^2 - 1)u^2(t_k) \le (b_k^2 - 1)z(t_k)$; thus $z(t_k^+) \le b_k^2 z(t_k)$. Let $\sqrt{z(t)} = x(t)$; it follows that

$$x'(t) \le f(t), \quad t \ne t_k, \ t \ge 0,$$

 $x(t_k^+) \le b_k x(t_k), \quad k = 1, 2 \dots$ (2.6)

From Lemma 1.1, we obtain

$$x(t) \le x(0) \left(\prod_{0 < t_k < t} b_k\right) + \int_0^t \left(\prod_{s < t_k < t} b_k\right) f(s) ds \le (c + \varepsilon) \left(\prod_{0 < t_k < t} b_k\right) + \int_0^t \left(\prod_{s < t_k < t} b_k\right) f(s) ds.$$
(2.7)

Now by using the fact that $u(t) \le \sqrt{z(t)} = x(t)$ in (2.7) and then letting $\varepsilon \to 0$, we get the desired inequality in (2.2). This proof is complete.

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Theorem 2.2. Let $u, f \in PC(\mathbb{R}_+, \mathbb{R}_+)$ and $b_k \ge 1$ be constants, and let c be a nonnegative constant. If

$$u^{2}(t) \leq c^{2} + 2\int_{0}^{t} \left[f(s)u^{2}(s) + h(s)u(s)\right]ds + \sum_{0 < t_{k} < t} (b_{k}^{2} - 1)u^{2}(t_{k}),$$
(2.8)

for $t \in \mathbb{R}_+$, then

$$u(t) \le c \left(\prod_{0 < t_k < t} b_k\right) \exp\left(\int_0^t f(s) ds\right) + \int_0^t \left(\prod_{s < t_k < t} b_k\right) \exp\left(\int_s^t f(\tau) d\tau\right) h(s) ds,$$
(2.9)

for $t \in \mathbb{R}_+$.

Proof. This proof is similar to that of Theorem 2.1; thus we omit the details here. \Box

Theorem 2.3. Let $u, f, g, h \in PC(\mathbb{R}_+, \mathbb{R}_+)$, $c \ge 0$, and $b_k \ge 1$ be constants. If

$$u^{2}(t) \leq c^{2} + 2 \int_{0}^{t} \left[f(s)u(s) \left(u(s) + \int_{0}^{s} g(\tau)u(\tau)d\tau \right) + h(s)u(s) \right] ds + \sum_{0 < t_{k} < t} (b_{k}^{2} - 1)u^{2}(t_{k}),$$
(2.10)

for $t \in \mathbb{R}_+$, then

$$u(t) \le c \left(\prod_{0 < t_k < t} b_k\right) + \int_0^t \left(\prod_{s < t_k < t} b_k\right) [f(s)a(s) + h(s)] ds,$$
(2.11)

for $t \in \mathbb{R}_+$, where

$$a(t) = c \left(\prod_{0 < t_k < t} b_k\right) \exp\left(\int_0^t [f(\tau) + g(\tau)] d\tau\right) + \int_0^t \left(\prod_{s < t_k < t} b_k\right) \exp\left(\int_s^t [f(\tau) + g(\tau)] d\tau\right) h(s) ds.$$
(2.12)

Proof. Let $\varepsilon > 0$ be an arbitrary small constant, and define a function z(t) by

$$z(t) = (c+\varepsilon)^2 + 2\int_0^t \left[f(s)u(s) \left(u(s) + \int_0^s g(\tau)u(\tau)d\tau \right) + h(s)u(s) \right] ds + \sum_{0 < t_k < t} (b_k^2 - 1)u^2(t_k).$$
(2.13)

Let $\sqrt{z(t)} = x(t)$; similar to the proof of Theorem 2.1, we have

$$x'(t) \le f(t) \left(x(t) + \int_0^t g(s) x(s) ds \right) + h(t), \quad t \ne t_k,$$

$$x(t_k^+) \le b_k x(t_k), \quad k = 1, 2, \dots.$$
(2.14)

Set $v(t) = x(t) + \int_0^t g(s)x(s)ds$; then $v(t) \ge x(t)$, and so from (2.14) we get that $x'(t) \le f(t)v(t) + h(t)$. Thus, for $t \ne t_k$,

$$v'(t) = x'(t) + g(t)x(t) \le f(t)v(t) + h(t) + g(t)x(t) \le [f(t) + g(t)]v(t) + h(t),$$
(2.15)

and for $t = t_k$,

$$v(t_k^+) - v(t_k) = x(t_k^+) - x(t_k) \le (b_k - 1)x(t_k) \le (b_k - 1)v(t_k),$$
(2.16)

and so $v(t_k^+) \leq b_k v(t_k)$. By Lemma 1.1, we have

$$v(t) \le (c+\varepsilon) \left(\prod_{0 < t_k < t} b_k\right) \exp\left(\int_0^t [f(\tau) + g(\tau)] d\tau\right) + \int_0^t \left(\prod_{s < t_k < t} b_s\right) \exp\left(\int_s^t [f(\tau) + g(\tau)] d\tau\right) h(s) ds.$$
(2.17)

Let $\varepsilon \rightarrow 0$, then we obtain

$$v(t) \le a(t), \tag{2.18}$$

where a(t) is defined in (2.12). Substituting (2.18) into (2.14), we have

$$x'(t) \le f(t)a(t) + h(t), \quad t \ne t_k, x(t_k^+) \le b_k x(t_k), \quad k = 1, 2, \dots$$
(2.19)

Applying Lemma 1.1 again, we obtain

$$x(t) \le (c+\varepsilon) \left(\prod_{0 < t_k < t} b_k\right) + \int_0^t \left(\prod_{s < t_k < t} b_k\right) [f(s)a(s) + h(s)] ds.$$
(2.20)

Now using $u(t) \le x(t)$ and letting $\varepsilon \to 0$, we get the desired inequality in (2.11).

Theorem 2.4. Let $u, f, g, h \in PC(\mathbb{R}_+, \mathbb{R}_+)$, $c \ge 0$, and $b_k \ge 1$ be constants. If

$$u^{2}(t) \leq c^{2} + 2\int_{0}^{t} \left[f(s)u(s) \left(\int_{0}^{s} g(\tau)u(\tau)d\tau \right) + h(s)u(s) \right] ds + \sum_{0 < t_{k} < t} (b_{k}^{2} - 1)u^{2}(t_{k}), \quad (2.21)$$

for $t \in \mathbb{R}_+$, then

$$u(t) \leq c \left(\prod_{0 < t_k < t} b_k\right) \exp\left(\int_0^t f(s) \left(\int_0^s g(\tau) d\tau\right) ds\right) + \int_0^t \left(\prod_{s < t_k < t} b_k\right) \exp\left(\int_s^t f(\tau) \left(\int_0^\tau g(\omega) d\omega\right) d\tau\right) h(s) ds,$$
(2.22)

for $t \in \mathbb{R}_+$.

Proof. Set

$$z(t) = (c+\varepsilon)^2 + 2\int_0^t \left[f(s)u(s) \left(\int_0^s g(\tau)u(\tau)d\tau \right) + h(s)u(s) \right] ds + \sum_{0 < t_k < t} (b_k^2 - 1)u^2(t_k), \quad (2.23)$$

where ε is an arbitrary small constant; then z(t) is nondecreasing. Let $x(t) = \sqrt{z(t)}$, then it follows for $t \neq t_k$ that

$$x'(t) \le f(t) \int_0^t g(s)x(s)ds + h(t) \le \left(f(t) \int_0^t g(s)ds\right)x(t) + h(t)$$
(2.24)

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since x(t) is nondecreasing. Also, for $t = t_k$, we have $x(t_k^+) \le b_k x(t_k)$. Applying Lemma 1.1, we obtain

$$\begin{aligned} x(t) &\leq (c+\varepsilon)c\left(\prod_{0 < t_k < t} b_k\right) \exp\left(\int_0^t f(s)\left(\int_0^s g(\tau)d\tau\right)ds\right) \\ &+ \int_0^t \left(\prod_{s < t_k < t} b_k\right) \exp\left(\int_s^t f(\tau)\left(\int_0^\tau g(\omega)d\omega\right)d\tau\right)h(s)ds. \end{aligned}$$
(2.25)

Now by using the fact that $u(t) \le x(t)$ in (2.25) and letting $\varepsilon \to 0$, we get the inequality (2.22).

Remark 2.5. If $b_k \equiv 1$, then (2.1), (2.8), (2.10), and (2.21) have no impulses. In this case, it is clear that Theorems 2.2-2.3 improve the corresponding results of [5, Theorem 1].

Theorem 2.6. Let $u, f \in PC(\mathbb{R}_+, \mathbb{R}_+)$, $h(t, s) \in C(\mathbb{R}^2_+, \mathbb{R}_+)$, for $0 \le s \le t < \infty$, $c \ge 0$, $b_k \ge 1$, and p > 1 be constants. Let $g \in PC(\mathbb{R}_+, \mathbb{R}_+)$ be a nondecreasing function with g(u) > 0, for u > 0, and $g(\lambda u) \ge \mu(\lambda)g(u)$, for $\lambda > 0$, $u \in \mathbb{R}$; here $\mu(\lambda) > 0$, for $\lambda > 0$. If

$$u^{p}(t) \leq c + \int_{0}^{t} \left[f(s)g(u(s)) + \int_{0}^{s} h(s,\sigma)g(u(\sigma))d\sigma \right] ds + \sum_{0 < t_{k} < t} (b_{k} - 1)u^{p}(t_{k}),$$
(2.26)

for $t \in \mathbb{R}_+$, then for $0 \le t < T$,

$$u(t) \le \left[G^{-1} \left(G \left(c \prod_{0 < t_k < t} b_k \right) + \int_0^t \prod_{s < t_k < t} \frac{b_k}{\mu(b_k^{1/p})} p(s) ds \right) \right]^{1/p},$$
(2.27)

where

$$p(t) = f(t) + \int_0^t h(t,\sigma) d\sigma, \qquad (2.28)$$

$$G(r) = \int_{r_0}^r \frac{ds}{g(s^{1/p})} \quad for \ r \ge r_0 > 0,$$
(2.29)

$$T = \sup\left\{t \ge 0: \left[G\left(c\prod_{0 < t_k < t} b_k\right) + \int_0^t \prod_{s < t_k < t} \frac{b_k}{\mu(b_k^{1/p})} p(s) ds\right] \in \operatorname{dom} G^{-1}\right\}.$$
 (2.30)

Proof. We first assume that c > 0 and define a function z(t) by the right-hand side of (2.26). Then, z(t) > 0, z(0) = c, $u(t) \le (z(t))^{1/p}$, and z(t) is nondecreasing. For $t \ne t_k$,

$$z'(t) = f(t)g(u(t)) + \int_0^t h(t,\sigma)g(u(\sigma))d\sigma$$

$$\leq f(t)g((z(t))^{1/p}) + \int_0^t h(t,\sigma)g((z(\sigma))^{1/p})d\sigma$$
(2.31)

$$\leq g((z(t))^{1/p}) \left[f(t) + \int_0^t h(t,\sigma)d\sigma \right],$$

and for $t = t_k$, $z(t_k^+) \le b_k z(t_k)$. As $t \in [0, t_1]$, from (2.31) we have

$$G(z(t)) - G(z(0)) = \int_{z(0)}^{z(t)} \frac{ds}{g(s^{1/p})} \le \int_{0}^{t} p(s)ds,$$
(2.32)

and so

$$z(t) \le G^{-1} \left(G(c) + \int_0^t p(s) ds \right).$$
(2.33)

Now assume that for $0 \le t \le t_n$, we have

$$z(t) \le G^{-1} \bigg(G \bigg(c \prod_{0 < t_k < t} b_k \bigg) + \int_0^t \prod_{0 < t_k < t} \frac{b_k}{\mu(b_k^{1/p})} p(s) ds \bigg).$$
(2.34)

Then, for $t \in (t_n, t_{n+1}]$, it follows from (2.32) that $G(z(t)) \leq G(z(t_n^+)) + \int_{t_n}^t p(s) ds$. Using $z(t_k^+) \leq b_k z(t_k)$, we arrive at

$$G(z(t)) \le G(b_n z(t_n)) + \int_{t_n}^t p(s) ds.$$
 (2.35)

From the supposition of g, we see that

$$G(\lambda u) - G(\lambda v) = \int_0^{\lambda u} \frac{ds}{g(s^{1/p})} - \int_0^{\lambda v} \frac{ds}{g(s^{1/p})} \le \frac{\lambda}{\mu(\lambda^{1/p})} [G(u) - G(v)], \quad \text{for } u \ge v, \ \lambda > 0.$$

$$(2.36)$$

If $G(z(t_n)) \leq G(c \prod_{k=1}^{n-1} b_k)$, then

$$G(z(t)) \le G(b_n z(t_n)) + \int_{t_n}^t p(s) ds \le G\left(c \prod_{k=1}^n b_k\right) + \int_0^t \prod_{s < t_k < t} \frac{b_k}{\mu(b_k^{1/p})} p(s) ds.$$
(2.37)

Otherwise, we have

$$G(b_n z(t_n)) - G\left(c\prod_{0 < t_k < t} b_k\right) \le \frac{b_n}{\mu(b_n^{1/p})} \left[G(z(t_n)) - G\left(c\prod_{k=1}^{n-1} b_k\right)\right].$$
(2.38)

This implies, by induction hypothesis, that

$$G(b_n z(t_n)) - G\left(c\prod_{0 < t_k < t} b_k\right) \le \frac{b_n}{\mu(b_n^{1/p})} \int_0^{t_n} \prod_{s < t_k < t_n} \frac{b_k}{\mu(b_k^{1/p})} p(s) ds = \int_0^{t_n} \prod_{s < t_k < t} \frac{b_k}{\mu(b_k^{1/p})} p(s) ds.$$
(2.39)

Thus, (2.35) and (2.39) yield, for $0 < t \le t_{n+1}$,

$$G(z(t)) \le G\left(c\prod_{0 < t_k < t} b_k\right) + \int_0^t \prod_{s < t_k < t} \frac{b_k}{\mu(b_k^{1/p})} p(s) ds,$$
(2.40)

and so

$$z(t) \le G^{-1} \left[G \left(c \prod_{0 < t_k < t} b_k \right) + \int_0^t \prod_{s < t_k < t} \frac{b_k}{\mu(b_k^{1/p})} p(s) ds \right].$$
(2.41)

Using (2.41) in $u(t) \le (z(t))^{1/p}$, we have the required inequality in (2.27).

If *c* is nonnegative, we carry out the above procedure with $c + \varepsilon$ instead of *c*, where $\varepsilon > 0$ is an arbitrary small constant, and by letting $\varepsilon \to 0$, we obtain (2.27). The proof is complete.

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Remark 2.7. If $\int_{r_0}^{\infty} (ds/g(s^{1/p})) = \infty$, then $G(\infty) = \infty$ and the inequality in (2.27) is true for $t \in \mathbb{R}_+$.

An interesting and useful special version of Theorem 2.6 is given in what follows.

Corollary 2.8. Let u, f, h, c, p, and b_k be as in Theorem 2.6. If

$$u^{p}(t) \leq c + \int_{0}^{t} \left[f(s)u(s) + \int_{0}^{s} h(s,\sigma)u(\sigma)d\sigma \right] ds + \sum_{0 < t_{k} < t} (b_{k} - 1)u^{p}(t_{k}),$$
(2.42)

for $t \in \mathbb{R}_+$, then

$$u(t) \le \left[\left(c \prod_{0 < t_k < t} b_k \right)^{(p-1)/p} + \frac{p-1}{p} \int_0^t \prod_{s < t_k < t} b_k^{(p-1)/p} p(s) ds \right]^{p/(p-1)},$$
(2.43)

for $t \in \mathbb{R}_+$ *, where* p(t) *is defined by* (2.28)*.*

Proof. Let g(u) = u in Theorem 2.6. Then, (2.26) reduces to (2.42) and

$$G(r) = \frac{p}{p-1} [r^{(p-1)/p} - r_0^{(p-1)/p}],$$

$$G^{-1}(r) = \left[\frac{p-1}{p}r + r_0^{(p-1)/p}\right]^{p/(p-1)}.$$
(2.44)

Consequently, by Theorem 2.6, we have

$$u(t) \le \left[\left(c \prod_{0 < t_k < t} b_k \right)^{(p-1)/p} + \frac{p-1}{p} \int_0^t \prod_{s < t_k < t} b_k^{(p-1)/p} p(s) ds \right]^{p/(p-1)}.$$
(2.45)

This proof is complete.

3. Application

Example 3.1. Consider the integrodifferential equations

$$x'(t) - F\left(t, x(t), \int_{0}^{t} K[t, s, x(s)]ds\right) = h(t),$$

$$x(t_{k}^{+}) = b_{k}x(t_{k}), \quad k = 1, 2, \dots,$$

$$x(0) = x_{0},$$

(3.1)

where $0 = t_0 < t_1 < t_2 < \cdots$ with $\lim_{k\to\infty} t_k = \infty$; $h : \mathbb{R}_+ \to \mathbb{R}$ and $K : \mathbb{R}_+^2 \times \mathbb{R} \to \mathbb{R}$ are continuous; $F : \mathbb{R}_+ \times \mathbb{R}^2 \to \mathbb{R}$ is continuous at $t \neq t_k$; $\lim_{t\to t_k^+} F(t, \cdot, \cdot)$ and $\lim_{t\to t_k^-} F(t, \cdot, \cdot)$ exist and $\lim_{t\to t_k^-} F(t, \cdot, \cdot) = F(t, \cdot, \cdot)$; b_k are constants with $|b_k| \ge 1$ ($k = 1, 2, \ldots$). Here, we assume that the solution x(t) of (3.1) exists on \mathbb{R}_+ . Multiplying both sides of (3.1) by x(t) and then integrating them from 0 to t, we obtain

$$x^{2}(t) = x_{0}^{2} + 2\int_{0}^{t} \left[x(s)F\left(s, x(s), \int_{0}^{s} K[s, \tau, x(\tau)]d\tau \right) + h(s)x(s) \right] ds + \sum_{0 < t_{k} < t} (b_{k}^{2} - 1)x^{2}(t_{k}).$$
(3.2)

We assume that

$$|K(t,s,x(s))| \le f(t)g(s)|x(s)|, \qquad |F(t,x(t),v)| \le f(t)|x(t)| + |v|, \tag{3.3}$$

where $f, g \in C(\mathbb{R}_+, \mathbb{R}_+)$. From (3.2) and (3.3), we obtain

$$|x(t)|^{2} \leq |x_{0}|^{2} + 2 \int_{0}^{t} \left[f(s)|x(s)| \left(|x(s)| + \int_{0}^{s} g(\tau)|x(\tau)|d\tau \right) + |h(s)||x(s)| \right] ds + \sum_{0 < t_{k} < t} (|b_{k}|^{2} - 1)|x(t_{k})|^{2}.$$
(3.4)

Now applying Theorem 2.3, we have

$$|x(t)| \le |x_0| \left(\prod_{0 < t_k < t} |b_k|\right) + \int_0^t \left(\prod_{s < t_k < t} |b_k|\right) [f(s)a(s) + h(s)] ds,$$
(3.5)

where

$$a(t) = |x_0| \left(\prod_{0 < t_k < t} |b_k|\right) \exp\left(\int_0^t [f(\tau) + g(\tau)] d\tau\right) + \int_0^t \left(\prod_{s < t_k < t} |b_k|\right) \exp\left(\int_s^t [f(\tau) + g(\tau)] d\tau\right) h(s) ds,$$
(3.6)

for all $t \in \mathbb{R}_+$. The inequality (3.5) gives the bound on the solution x(t) of (3.1).

Acknowledgments

This work is supported by the National Natural Science Foundation of China (Grants nos. 10571050 and 60671066). The project is supported by Scientific Research Fund of Hunan Provincial Education Department (07B041) and Program for Young Excellent Talents at Hunan Normal University.

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