

Global stability for a nonlinear differential system with infinite delay and applications to BAM neural networks

José J. Oliveira

June 22, 2023

Departamento de Matemática, CMAT,
Universidade do Minho

Pioneer Neural Network Models

*Pioneer Models:

- Cohen-Grossberg (1983)

$$x'_i(t) = -d_i(x_i(t)) \left(b_i(x_i(t)) - \sum_{j=1}^n a_{ij} h_j(x_j(t)) \right), \quad i = 1, \dots, n. \quad (1)$$

- Hopfield (1984)

$$x'_i(t) = -b_i(x_i(t)) + \sum_{j=1}^n a_{ij} h_j(x_j(t)), \quad i = 1, \dots, n. \quad (2)$$

where, $n \in \mathbb{N}$ is the number of neurons;

d_i amplification functions; b_i controller functions;

h_j activation functions; $A = [a_{ij}]$ connection matrix.

► Kosko (1988)

$$\left\{ \begin{array}{l} x'_i(t) = -x_i(t) + \sum_{j=1}^m a_{ij}f(y_j(t)) + l_i \\ y'_i(t) = -y_i(t) + \sum_{j=1}^m b_{ij}f(x_i(t)) + J_i \end{array} \right., \quad i = 1, \dots, m, \quad (3)$$

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► Gopalsamy (2007)

$$\begin{cases} x'_i(t) = -x_i(t - \tau) + \sum_{j=1}^m a_{ij}f_j(y_j(t - \hat{\sigma})) + l_i \\ y'_i(t) = -y_i(t - \hat{\tau}) + \sum_{j=1}^m b_{ij}g_j(x_j(t - \sigma)) + J_i \end{cases}, \quad i = 1, \dots, m,$$

In both cases: $t \geq 0$ and $m \in \mathbb{N}$.

► Berezansky, Braverman, and Idels (2014)[1]

$$\begin{cases} x'_i(t) = r_i(t) \left(-a_i x_i(t - \tau_i(t)) + \sum_{j=1}^m a_{ij} f_j(y_j(t - \hat{\sigma}_{ij}(t))) + I_i \right) \\ y'_i(t) = p_i(t) \left(-b_i y_i(t - \hat{\tau}_i(t)) + \sum_{j=1}^m b_{ij} g_j(x_j(t - \sigma_{ij}(t))) + J_i \right) \end{cases}, \quad (4)$$

[1] L.Berezansky, E. Braverman, and L. Idels, *Appl. Math. Comput.* 243 (2014) 899-910

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- In [1] Berezansky et.al. studied

$$x'_i(t) = -a_i(t)x_i(t - \tau_i(t)) + \sum_{j=1}^n F_{ij}(t, x_j(t - \sigma_{ij}(t))), \quad i = 1, \dots, n \quad (5)$$

where ($n \in \mathbb{N}$):

- $0 < \underline{a}_i \leq a_i(t) \leq \bar{a}_i$;
- $0 \leq \tau_i(t) \leq \bar{\tau}_i$ and $0 \leq \sigma_{ij}(t) \leq \bar{\sigma}_{ij}$; $\bar{\tau} := \max\{\bar{\tau}_i, \bar{\sigma}_{ij}\}$
- $|F_{ij}(t, u)| \leq L_{ij}|u|$

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► **Theorem 1 [1]:** If the matrix

$$C = [c_{ij}]_{i,j=1}^n,$$

where

$$c_{ii} = 1 - \frac{\bar{a}_i(\bar{a}_i + L_{ii})\bar{\tau}_i + L_{ii}}{\underline{a}_i} \text{ and } c_{ij} = -\frac{\bar{a}_i L_{ij} \bar{\tau}_i + L_{ij}}{\underline{a}_i}, \quad i \neq j,$$

is a non-singular M -matrix, then system

$$x'_i(t) = -a_i(t)x_i(t - \tau_i(t)) + \sum_{j=1}^n F_{ij}(t, x_j(t - \sigma_{ij}(t))), \quad i = 1, \dots, n$$

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is globally exponentially stable,

i.e. there are $C \geq 1$ and $\lambda > 0$ such that

$$|x(t, t_0, \varphi) - x(t, t_0, \phi)| \leq Ce^{-\lambda(t-t_0)} \|\varphi - \phi\|,$$

$$\forall t_0 \geq 0, \quad \forall \varphi, \phi \in C([- \bar{\tau}, 0]; \mathbb{R}^n)$$

- ▶ At the end of [1], the authors provided a list with 9 open problems:
- 2. Study global stability for the model

$$x_i'(t) = -a_i(t)x_i(t - \tau_i(t)) + \sum_{j=1}^n \sum_{k=1}^N F_{ijk}(t, x_j(t - \sigma_{ijk}(t))), \quad i = 1, \dots, n$$

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- 3. Derive sufficient stability test for

$$x_i'(t) = -a_i(t)x_i(t - \tau_i(t)) + \sum_{j=1}^n \int_{t-\varsigma_i}^t F_{ij}(s, x_j(s - \sigma_{ij}(s)))ds, \quad i = 1, \dots, n$$

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- 5. Obtain sufficient stability conditions for

$$x_i'(t) = -a_i(t)x_i(t - \tau_i(t)) + \sum_{j=1}^n \int_{-\infty}^t K_{ij}(t, s)F_{ij}(s, x_j(s - \sigma_{ij}(s)))ds.$$

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- We consider the general family of DDE

$$x_i'(t) = -a_i(t)x_i(t - \tau_i(t)) + h_i(t, x(t - \tau_{i1}(t)), \dots, x(t - \tau_{im}(t))) + f_i(t, x_t),$$

for $t \geq 0$, $i = 1, \dots, n$, where $n, m \in \mathbb{N}$, where
 $x_t : (-\infty, 0] \rightarrow \mathbb{R}^n$ is defined by $x_t(s) = x(t + s)$ for $s \leq 0$.

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- ▶ We consider the phase space [Hale and Kato (1978)]

$$UC_g = \left\{ \phi \in C((-\infty, 0]; \mathbb{R}^n) : \sup_{s \leq 0} \frac{|\phi(s)|}{g(s)} < \infty, \frac{\phi(s)}{g(s)} \text{ unif. cont.} \right\},$$

$$\|\phi\|_g = \sup_{s \leq 0} \frac{|\phi(s)|}{g(s)} \text{ with } |x| = |(x_1, \dots, x_n)| = \max_{1 \leq i \leq n} |x_i|$$

where:

(g1) $g : (-\infty, 0] \rightarrow [1, \infty)$ non-increasing, continuous, with $g(0) = 1$;

(g2) $\lim_{u \rightarrow 0^-} \frac{g(s+u)}{g(s)} = 1$ uniformly on $(-\infty, 0]$;

(g3) $g(s) \rightarrow \infty$ as $s \rightarrow -\infty$.

For the general DDE

$$x_i'(t) = -a_i(t)x_i(t - \tau_i(t)) + h_i(t, x(t - \tau_{i1}(t)), \dots, x(t - \tau_{im}(t))) + f_i(t, x_t), \quad (6)$$

we assume, for each $i = 1, \dots, n$ and $p = 1, \dots, m$

(A1) $a_i : [0, +\infty) \rightarrow (0, +\infty)$ is continuous such that

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(A3) $h_i : [0, +\infty) \times \mathbb{R}^{nm} \rightarrow \mathbb{R}$ is continuous such that

$$|h_i(t, u) - h_i(t, v)| \leq H_i(t)|u - v|, \quad t \geq 0, u, v \in \mathbb{R}^{nm};$$

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(A4) $f_i : [0, +\infty) \times UC_g \rightarrow \mathbb{R}$ is continuous such that

$$|f_i(t, \varphi) - f_i(t, \phi)| \leq F_i(t)\|\varphi - \phi\|_g, \quad t \geq 0, \varphi, \phi \in UC_g;$$

Main result

► Consider

$$x_i'(t) = -a_i(t)x_i(t - \tau_i(t)) + h_i(t, x(t - \tau_{i1}(t)), \dots, x(t - \tau_{im}(t))) + f_i(t, x_t),$$

with bounded initial condition, i.e.

$$x_{t_0} = \varphi, \quad \text{with } t_0 \geq 0 \text{ and } \varphi \in BC \quad (7)$$

$$BC = \{ \varphi : (-\infty, 0] \rightarrow \mathbb{R}^n \mid \varphi \text{ is bounded and continuous} \}$$

$$BC \subseteq UC_g$$

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► **Theorem 2:** Assume (A1)-(A4). If

$$\limsup_{t \rightarrow +\infty} \left(\frac{H_i(t) + F_i(t)}{a_i(t)} + \int_{t-\tau_i(t)}^t [a_i(w) + H_i(w) + F_i(w)] dw \right) < 1, \quad (8)$$

then system (6) is globally asymptotically stable,
i.e. it is stable and

$$\lim_{t \rightarrow +\infty} [x(t, t_0, \varphi) - x(t, t_0, \tilde{\varphi})] = 0, \quad \forall t_0 \geq 0, \varphi, \tilde{\varphi} \in BC;$$

Proof (idea)

- ▶ First, we prove that $x(t, t_0, \varphi)$, the solution of (6)-(7), is defined on $\mathbb{R}$ and bounded.
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$$z(t) = (z_1(t), \dots, z_n(t)),$$

where $z_i(t) = |x_i(t) - y_i(t)|$, $t \geq 0$, $i = 1, \dots, n$.

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where $z_i(t) = |x_i(t) - y_i(t)|$, $t \geq 0$, $i = 1, \dots, n$.

- ▶ As function $z(t)$ is bounded, we define

$$\bar{z} := \max \left\{ \limsup_{t \rightarrow +\infty} z_i(t) : i = 1, \dots, n \right\}.$$

and we have $\bar{z} \in [0, +\infty)$.

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- ▶ It remains to be prove that $\bar{z} = 0$.

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- ▶ By fluctuation lemma there is $(t_k)_{k \in \mathbb{N}}$ such that

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- ▶ Fix $\varepsilon > 0$.
- ▶ As $z(t)$ is bounded, $\lim_{t \rightarrow +\infty} (t - \tau_{ijp}(t)) = +\infty$, the properties of function g , we can prove that:

for large $k \in \mathbb{N}$ and $\omega \in [t_k - \bar{\tau}_i, t_k]$, we have

$$\|z_\omega\|_g \leq \bar{z} + \varepsilon \quad \text{and} \quad |z(\omega - \tau_{ip}(\omega))| \leq \bar{z} + \varepsilon. \quad (10)$$

For large $k \in \mathbb{N}$, we have

$$\begin{aligned} z_i'(t_k) &= \text{sign}(x_i(t_k) - y_i(t_k))(x_i'(t_k) - y_i'(t_k)) \\ &\leq -a_i(t_k)z_i(t_k) \\ &\quad + a_i(t_k) \left| (x_i(t_k) - y_i(t_k)) - (x_i(t_k - \tau_i(t_k)) - y_i(t_k - \tau_i(t_k))) \right| \\ &\quad + H_i(t_k) \max_p \{|z(t_k - \tau_{ip}(t_k))|\} + F_i(t_k) \|z_{t_k}\|_g \end{aligned}$$

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 &\quad + H_i(t_k) \max_p \{|z(t_k - \tau_{ip}(t_k))|\} + F_i(t_k) \|z_{t_k}\|_g \\
 &= -a_i(t_k)z_i(t_k) + a_i(t_k) \left| \int_{t_k - \tau_i(t_k)}^{t_k} (x_i'(w) - y_i'(w)) dw \right| \\
 &\quad + H_i(t_k) \max_p \{|z(t_k - \tau_{ip}(t_k))|\} + F_i(t_k) \|z_{t_k}\|_g
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 &\leq -a_i(t_k)z_i(t_k) + a_i(t_k) \int_{t_k - \tau_i(t_k)}^{t_k} \left(a_i(w)z_i(w - \tau_i(w)) \right. \\
 &\quad \left. + H_i(w) \max_p \{|z(w - \tau_{ip}(w))|\} + F_i(w) \|z_w\|_g \right) dw \\
 &\quad + H_i(t_k) \max_p \{|z(t_k - \tau_{ip}(t_k))|\} + F_i(t_k) \|z_{t_k}\|_g
 \end{aligned}$$

By the previous estimations (10),

$$\begin{aligned}
 z_i'(t_k) &\leq -a_i(t_k)z_i(t_k) + a_i(t_k) \int_{t_k - \tau_i(t_k)}^{t_k} \left(a_i(w)z_i(w - \tau_i(w)) \right. \\
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 &\leq -a_i(t_k)z_i(t_k) + a_i(t_k)(\bar{z} + \varepsilon) \left(\int_{t_k - \tau_i(t_k)}^{t_k} (a_i(w) + H_i(w) + F_i(w)) dw \right. \\
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 \end{aligned}$$

thus

$$\frac{z_i'(t_k)}{a_i(t_k)} \leq -z_i(t_k) + (\bar{z} + \varepsilon) \left(\int_{t_k - \tau_i(t_k)}^{t_k} a_i(w) + H_i(w) + F_i(w) dw + \frac{H_i(t_k) + F_i(t_k)}{a_i(t_k)} \right)$$

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$$\begin{aligned}
 z_i'(t_k) &\leq -a_i(t_k)z_i(t_k) + a_i(t_k) \int_{t_k - \tau_i(t_k)}^{t_k} \left(a_i(w)z_i(w - \tau_i(w)) \right. \\
 &\quad \left. + H_i(w) \max_p \{ |z(w - \tau_{ip}(w))| \} + F_i(w) \|z_w\|_g \right) dw \\
 &\quad + H_i(t_k) \max_p \{ |z(t_k - \tau_{ip}(t_k))| \} + F_i(t_k) \|z_{t_k}\|_g \\
 &\leq -a_i(t_k)z_i(t_k) + a_i(t_k)(\bar{z} + \varepsilon) \left(\int_{t_k - \tau_i(t_k)}^{t_k} (a_i(w) + H_i(w) + F_i(w)) dw \right. \\
 &\quad \left. + H_i(t_k) + F_i(t_k) \right)
 \end{aligned}$$

thus

$$\frac{z_i'(t_k)}{a_i(t_k)} \leq -z_i(t_k) + (\bar{z} + \varepsilon) \left(\int_{t_k - \tau_i(t_k)}^{t_k} a_i(w) + H_i(w) + F_i(w) dw + \frac{H_i(t_k) + F_i(t_k)}{a_i(t_k)} \right)$$

Taking $k \rightarrow +\infty$ and $\varepsilon \rightarrow 0^+$, by (A1) and (9),

$$0 \leq -\bar{z} + \bar{z} \left(\limsup_{t \rightarrow +\infty} \left(\frac{H_i(t) + F_i(t)}{a_i(t)} + \int_{t - \tau_i(t)}^t a_i(w) + H_i(w) + F_i(w) dw \right) \right)$$

Applications

► Consider

$$\begin{aligned}
 x_i'(t) = & -a_i(t)x_i(t - \tau_i(t)) + \sum_{j=1}^n \left(\sum_{k=1}^K h_{ijk}(t, x_j(t - \tau_{ijk}(t))) \right. \\
 & \left. + \int_{-\infty}^t K_{ij}(t, s) f_{ij}(s, x_j(s - \varrho_{ij}(s))) ds \right), \\
 & i = 1, \dots, n.
 \end{aligned} \tag{11}$$

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 & i = 1, \dots, n.
 \end{aligned}$$

► Define

$$\mathcal{A} = [\alpha_{ij}]_{i,j=1}^n,$$

$$\text{by } \alpha_{ii} = 1 - \frac{\underline{a}_i(\bar{a}_i + \tilde{L}_{ii})\bar{\tau}_i + \tilde{L}_{ii}}{\underline{a}_i} \quad \alpha_{ij} = -\frac{\underline{a}_i\tilde{L}_{ij}\bar{\tau}_i + \tilde{L}_{ij}}{\underline{a}_i}, \quad i \neq j,$$

where $0 < \underline{a}_i \leq a_i(t) \leq \bar{a}_i$, $|K_{ij}(t, s)| \leq \bar{\kappa}_{ij}$, and $\tilde{L}_{ij} = \sum_{k=1}^K H_{ijk} + \bar{\kappa}_{ij}F_{ij}$.

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► **Theorem 3:**

If $\mathcal{A}$ is a non-singular M -matrix, then (11) is globally asymptotically stable.

► Consider

$$x_i'(t) = -a_i(t)x_i(t - \tau_i(t)) + \sum_{j=1}^n \left(\sum_{k=1}^K h_{ijk}(t, x_j(t - \tau_{ijk}(t))) + \int_{-\varrho_j}^t K_{ij}(t, s) f_{ij}(s, x_j(s - \varrho_{ij}(s))) ds \right), \quad i = 1, \dots, n \quad (12)$$

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► **Corollary:** Assume $\tau_{ijk}(t)$ bounded.

If $\mathcal{A}$ is a non-singular M -matrix, then (12) is globally exponentially stable.

Proof: It is done with the change $y_i(t) = e^{\lambda t} x_i(t)$

► Consider

$$x_i'(t) = -a_i(t)x_i(t - \tau_i(t)) + \sum_{j=1}^n \left(\sum_{k=1}^K h_{ijk}(t, x_j(t - \tau_{ijk}(t))) + \int_{-\varrho_j}^t K_{ij}(t, s) f_{ij}(s, x_j(s - \varrho_{ij}(s))) ds \right), \quad (12)$$

$i = 1 \dots, n$

► Define

$$\mathcal{A} = [\alpha_{ij}]_{i,j=1}^n, \quad \mathcal{C} \leq \mathcal{A}$$

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where $0 < \underline{a}_i \leq a_i(t) \leq \bar{a}_i$, $|K_{ij}(t, s)| \leq \bar{\kappa}_{ij}$, and $\tilde{L}_{ij} = \sum_{k=1}^K H_{ijk} + \bar{\kappa}_{ij} F_{ij}$.

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The previous results can be applied to BAM

$$\left\{ \begin{array}{l} x_i'(t) = -\hat{b}_i(t)x_i(t - \hat{r}_i(t)) + \sum_{j=1}^k c_{ij}(t)h_j(y_j(t)) + \sum_{j=1}^k d_{ij}(t)h_j(y_j(t - r_{ij}(t))) \\ \quad + \sum_{j=1}^k e_{ij}(t) \int_{-\infty}^t \mathcal{K}_{ij}(t-s)f_j(y_j(s - \varrho_{ij}(s)))ds + \hat{l}_i(t), \\ \quad \quad \quad i \in \{1, \dots, \hat{k}\}, \\ y_j'(t) = -b_j(t)y_j(t - r_j(t)) + \sum_{i=1}^{\hat{k}} \hat{c}_{ji}(t)\hat{h}_i(x_i(t)) + \sum_{i=1}^{\hat{k}} \hat{d}_{ji}(t)\hat{h}_i(x_i(t - \hat{r}_{ji}(t))) \\ \quad + \sum_{i=1}^{\hat{k}} \hat{e}_{ji}(t) \int_{-\infty}^t \hat{\mathcal{K}}_{ji}(t-s)\hat{f}_i(x_i(s - \hat{\varrho}_{ji}(s)))ds + l_j(t), \\ \quad \quad \quad j \in \{1, \dots, k\} \end{array} \right. \quad (13)$$

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$$\begin{aligned} |h_j(u) - h_j(v)| &\leq H_j|u - v|, \quad |f_j(u) - f_j(v)| \leq F_j|u - v|, \quad \forall u, v \in \mathbb{R}^k \\ |\hat{h}_i(u) - \hat{h}_i(v)| &\leq \hat{H}_i|u - v|, \quad |\hat{f}_i(u) - \hat{f}_i(v)| \leq \hat{F}_i|u - v|, \quad \forall u, v \in \mathbb{R}^{\hat{k}} \end{aligned}$$

- Assume that all coefficient functions are bounded:

$$\begin{aligned} \hat{b}_i(t) \leq \bar{\hat{b}}_i, \quad b_j(t) \leq \bar{b}_j, \quad |c_{ij}(t)| \leq \bar{c}_{ij}, \quad |\hat{c}_{ji}(t)| \leq \bar{\hat{c}}_{ji}, \\ |d_{ij}(t)| \leq \bar{d}_{ij}, \quad |\hat{d}_{ji}(t)| \leq \bar{\hat{d}}_{ji}, \quad |e_{ij}(t)| \leq \bar{e}_{ij}, \quad \text{and} \quad |\hat{e}_{ji}(t)| \leq \bar{\hat{e}}_{ji}, \end{aligned}$$

- Define the matrix $\mathcal{B}$ as

$$\mathcal{B} = \begin{bmatrix} \hat{\mathcal{D}} & -\mathcal{P} \\ -\hat{\mathcal{P}} & \mathcal{D} \end{bmatrix}_{(\hat{k}+k) \times (\hat{k}+k)}, \quad \text{with } \mathcal{P} = [p_{ij}]_{\hat{k} \times k}, \quad \hat{\mathcal{P}} = [\hat{p}_{ji}]_{k \times \hat{k}}$$

$$\text{where } \hat{\mathcal{D}} = \text{diag} \left(1 - \bar{\hat{b}}_1 \bar{r}_1, \dots, 1 - \bar{\hat{b}}_{\hat{k}} \bar{r}_{\hat{k}} \right),$$

$$\mathcal{D} = \text{diag} \left(1 - \bar{b}_1 \bar{r}_1, \dots, 1 - \bar{b}_k \bar{r}_k \right),$$

$$p_{ij} = \left(\bar{r}_i + \underline{\hat{b}}_i^{-1} \right) [(\bar{c}_{ij} + \bar{d}_{ij})H_j + \bar{e}_{ij}F_j],$$

$$\hat{p}_{ji} = \left(\bar{r}_j + \underline{b}_j^{-1} \right) [(\bar{\hat{c}}_{ji} + \bar{\hat{d}}_{ji})\hat{H}_i + \bar{\hat{e}}_{ji}\hat{F}_i].$$

- Corollary**

If the matrix $\mathcal{B}$ is a non-singular M-matrix, then the BAM model (13) is globally asymptotically stable.

► *Numerical example:*

$$\left\{ \begin{array}{l} x'(t) = -(6 + \sin(t))x \left(t - \frac{|\sin(t)|}{9} \right) + c \sin(t)y(t) \\ \quad + dy(t - 10 - pt) + e \int_{-\infty}^t e^{-t+s} y(s) ds \\ y'(t) = -(4 + \cos(t))y \left(t - \frac{|\cos(t)|}{9} \right) + \hat{c} \arctan(x(t)) \\ \quad + \hat{d} \arctan(x(t - 10 - q \log(t + 1))) \\ \quad + \hat{e} \int_{-\infty}^t e^{-t+s} x(s) ds \end{array} \right. , \quad (14)$$

where $p \in [0, 1)$, $q \geq 0$, $|c| + |d| + |e| = \frac{15}{14}$, and $|\hat{c}| + |\hat{d}| + |\hat{e}| = \frac{1}{2}$

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$$\mathcal{B} = \begin{bmatrix} \frac{2}{9} & -\frac{3}{9} \\ -\frac{2}{9} & \frac{4}{9} \end{bmatrix}, \quad \sigma(\mathcal{B}) = \left\{ \frac{3 - \sqrt{7}}{9}, \frac{3 + \sqrt{7}}{9} \right\}$$

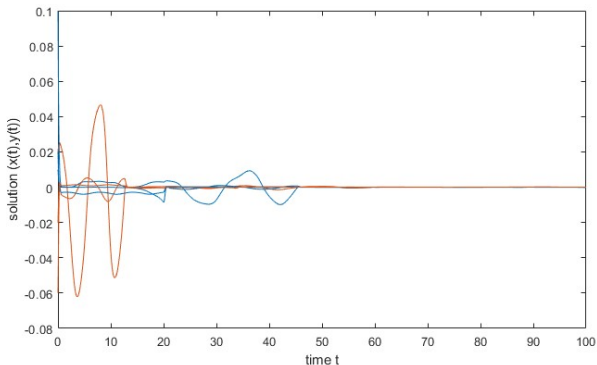


Figure: Three solutions $(x(t), y(t))$ of system (14) where $p = \frac{1}{2}$, $q = 1$, $c = \frac{1}{14}$, $d = 1$, $e = \hat{e} = 0$, and $\hat{c} = \hat{d} = \frac{1}{4}$, with initial condition $\varphi(s) = (0.01 + \sin(s), 0.01 + 0.01 \cos(s))$, $\varphi(s) = (0.1 \cos(s), -0.06e^s)$, $\varphi(s) = (-0.02, 0.02)$ for $s \leq 0$, respectively, at $t_0 = 0$.

Thank you

This work is published in
Chaos, Solitons and Fractals, 164(2022) 112676.