# Global asymptotic stability of the periodic solution for a periodic model of hematopoiesis with impulses

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# **Delay differential equations**

▶ For  $\tau \in \mathbb{R}^+$  and  $m \in \mathbb{N}$ , consider

$$\mathcal{C} := C([- au, 0]; \mathbb{R}^m) = \left\{ arphi : [- au, 0] 
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with the norm

$$\|\varphi\| = \sup_{\theta \in [- au, 0]} |\varphi(\theta)|_{\mathbb{R}^m}.$$

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▶ The real space  $(C, \|\cdot\|)$  is a Banach space.

► For  $D \subseteq \mathbb{R} \times \mathcal{C}$  and  $f: D \to \mathbb{R}^m$  continuous, we call a delay differential equation to the equation

$$x'(t)=f(t,x_t).$$

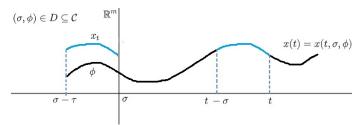
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▶ Let  $\sigma \in \mathbb{R}$ ,  $b \in (\sigma, +\infty]$ , and  $x : [\sigma - \tau, b] \to \mathbb{R}^m$  a continuous function.

For  $t \in [\sigma, b]$ , the function  $x_t \in \mathcal{C}$  is defined by

$$x_t(\theta) = x(t + \theta), \quad \forall \theta \in [-\tau, 0].$$



For  $(\sigma, \phi) \in D$ , consider the initial value problem

$$\begin{cases} x'(t) = f(t, x_t) \\ x_{\sigma} = \phi \end{cases}$$
 (1)

As f is continuous, then IVP (1) has a solution.

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- As f is continuous, then IVP (1) has a solution.
- ▶ If f is Lipschitz on second variable, then (1) has an unique maximal solution.
- ▶ If x(t) is a maximal solution of (1), then, for each compact  $W \subseteq D$ , there is  $t_W \in \mathbb{R}$  such that  $(t, t_W) \notin D$  for  $t \ge t_W$ .

# **Biological models**

In what follows, we only consider the scalar case (m = 1) and non-negative time  $(t \ge 0)$ .

Scalar biological models

$$x'(t) = -a(t)x(t) + f(t, x_t), \quad t \ge 0,$$

#### where:

- ▶  $a:[0,\infty)\to\mathbb{R}^+$  is a periodic functions;
- ▶  $\forall \phi \in C$ ,  $t \mapsto f(t, \phi)$  is a periodic functions.
- ▶ Mortality: a(t)x(t)
- ▶ Birth:  $f(t, x_t)$



## Impulsive biological models

Scalar impulsive delay differential equation

$$\begin{cases} x'(t) = -a(t)x(t) + f(t, x_t), & 0 \le t \ne t_k, \\ x(t_k^+) = x(t_k) + I_k(x(t_k)), & k = 1, 2, \dots \end{cases}$$
(2)

#### where

- $(t_k)_{k \in \mathbb{N}}$  such that  $0 < t_k \nearrow +\infty$ ;
- ▶  $I_k : \mathbb{R} \to \mathbb{R}$  continuous;
- ▶  $a:[0,\infty)\to(0,\infty)$  continuous;
- $f:[0,\infty)\times PC\to [0,\infty)$  with some regularities.

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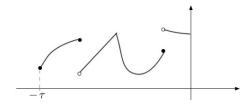
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- Note that:

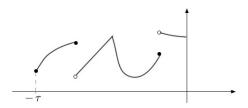
$$x(t_k^+) - x(t_k) = I_k(x(t_k)), \quad \forall k \in \mathbb{N}.$$



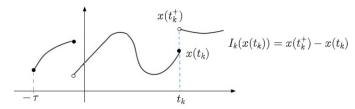
$$lackbox{
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For x(t) a solution of (2)



The key step in the study of stability of many impulsive models. For x(t) a solution of (2) on  $[0, \infty)$ , define

$$y(t) = \prod_{k:0 \le t_k < t} \frac{x(t_k)}{x(t_k) + I_k(x(t_k))} x(t)$$
$$= \prod_{k:0 \le t_k < t} J_k(x(t_k)) x(t),$$

where  $J_k(u) = \frac{u}{u+I_k(u)}$ ,  $\forall k \in \mathbb{N}$ ,  $u \neq 0$ .

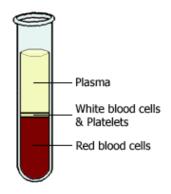
The function y(t) is continuous and it is solution of

$$y'(t) = -a(t)y(t) + \prod_{k:0 \le t_k \le t} J_k(x(t_k))f(t,x_t), \quad 0 \le t \ne t_k.$$

#### Processo hematopoiese

Processo de produção, multiplicação e especialização das células do sangue na medula óssea.

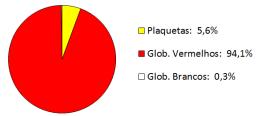
## Constituintes do sangue



O sangue é composto por 55 % plasma e 45% células sanguíneas.



Tipo de células	células $/1\mu l$ [2]
thrombocytes (Plaquetas)	$15 \times 10^4$ - $40 \times 10^4$
erythrocytes (Glob. vermelhos)	homem $43 \times 10^5 - 59 \times 10^5$ mulher $35 \times 10^5 - 55 \times 10^5$
leukocytes (Glob. brancos)	4500 - 11000

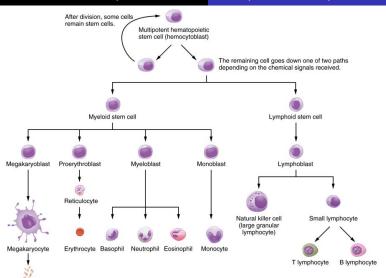


 $1\mu I=1$ mm<sup>3</sup>

[2] L. Dean, Blood Group and Red Cell Antigens, National Center for Biotechnology Information (US), 2005.



Pioneer Hematopoiesis models Hematopoiesis model with several delays Hematopoiesis model with impulses



**Platelets** 

#### Tempo de gestação na medula óssea

Tipo de células	Tempo de gestação
thrombocytes (Plaquetas)	≃7 dias [3]
erythrocytes (Glob. vermelhos)	≃6 dias [4]
neutrophils (60% dos Glob. brancos)	≃15 dias [5]

- [3] G.P. Langlois, M. Craig, A.R. Humphries et al., Normal and pathological dynamics of platelets in humans, J. Math. Biol. 75 (2017), 1411–1462.
- [4] J. Bélair, M. C. Mackey, J. M. Mahaffy, Age-structured and two-delay models for erythropoiesis, Math. Biosci. 128 (1995), 317–346.
- [5] Y. Yan, J. Sugie, Existence regions of positive periodic solutions for a discrete hematopoiesis model with unimodal production functions Appl. Math. Model. 68 (2019), 152–168.



# Hematopoiesis models

Mackey and Glass [1], proposed the following models to describe the hematopoiesis process (the process of production, multiplication, and specialization of blood cells in the bone marrow):

Hematopoieses with monotone prodution rate

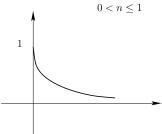
$$z'(t) = -\gamma z(t) + \frac{F_0 \eta^n}{\eta^n + z(t - \tau)^n}, \quad n > 0;$$
 (3)

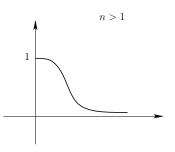
Hematopoiesis with unimodal prodution rate

$$z'(t) = -\gamma z(t) + \frac{F_0 \eta^n z(t-\tau)}{\eta^n + z(t-\tau)^n}, \quad n > 1;$$
 (4)

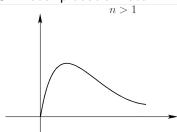
z(t) density of cells at time t;  $\tau$  time delay;  $\gamma$  destruction rate;  $F_0$  maximal prodution rate (only for (3));  $\eta$  a shape parameter. [1] M.C.Mackev, L. Glass. Science 197 (1977) 287-289.

Monotone prodution rate





Unimodal prodution rate



# Hematopoiesis model with several delays

$$y'(t) = -a(t)y(t) + \sum_{i=1}^{m} \frac{\beta_i(t)}{1 + y(t - \tau_i(t))^n}, \quad t \ge 0$$

**Notation:** 
$$\tau(t) = \max_i \tau_i(t)$$
 and  $\overline{\tau} = \sup_t \tau(t)$ 

#### Hematopoiesis model with linear impulses

For  $(t_k)_k$  an increasing sequence such that  $t_k \to \infty$ , we consider

$$\begin{cases} y'(t) = -a(t)y(t) + \sum_{i=1}^{m} \frac{\beta_i(t)}{1 + y(t - \tau_i(t))^n}, & 0 \le t \ne t_k, \\ y(t_k^+) = (1 + b_k)y(t_k), & k \in \mathbb{N} \end{cases}$$
(5)

The impulsive function is linear:  $I_k(u) = b_k u$ . In fact,

$$y(t_k^+) = (1 + b_k)y(t_k) \Leftrightarrow y(t_k^+) = y(t_k) + b_ky(t_k)$$

$$PC_0^+ = \left\{ arphi \in PC : arphi( heta) \geq 0 \text{ for } \theta \in [-\overline{ au}, 0), \, arphi(0) > 0 
ight\}$$



#### ▶ Periodic Hematopoiesis model with linear impulses

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Periodic Hematopoiesis model with linear impulses

$$\left\{\begin{array}{ll} y'(t)=-a(t)y(t)+\sum_{i=1}^m\frac{\beta_i(t)}{1+y(t-\tau_i(t))^n}, & 0\leq t\neq t_k,\\ y(t_k^+)=(1+b_k)y(t_k), & k\in\mathbb{N} \end{array}\right.$$

▶ **(H1)**  $a, \beta_i \in C(\mathbb{R}; (0, \infty))$  and  $\tau_i \in C(\mathbb{R}; [0, \infty))$  are  $\omega$ -periodic, for some  $\omega > 0$ ;

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- ▶ **(H2)**  $\exists p \in \mathbb{N}$  such that  $0 < t_1 < \cdots < t_p < \omega$  and

$$t_{k+p} = t_k + \omega, \quad b_{k+p} = b_k, \quad k \in \mathbb{N};$$



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▶ **(H3)**  $1 + b_k > 0$ ,  $\forall k \in \mathbb{N}$ ;

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- ▶ **(H3)**  $1 + b_k > 0$ ,  $\forall k \in \mathbb{N}$ ;
- **(H4)**  $\prod_{k=1}^{p} (1+b_k) < e^{\int_0^{\omega} a(t)dt}$



#### Goal

To establish sufficient conditions for global asymptotic stability (GAS) of a positive  $\omega$ -periodic solution of (5).

## **Existence of periodic solution**

Theorem 2 Faria & Oliveira [3]:
 Assume (H1)-(H4).
 Then system (5) has at least one positive ω-periodic solution.

[3] T. Faria and J.J. Oliveira, Existence of positive periodic solution for scalar delay differential equations with and without impulses, J. Dyn. Differ. Equ., 31 (2019), 1223-1245.

## **Existence of periodic solution**

Theorem 2 Faria & Oliveira [3]:
 Assume (H1)-(H4).
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▶ In what follows, we fix  $y^*(t)$  a positive  $\omega$ -periodic solution of system (5).

[3] T. Faria and J.J. Oliveira, Existence of positive periodic solution for scalar delay differential equations with and without impulses, J. Dyn. Differ. Equ., 31 (2019), 1223-1245.

#### Global asymptotic stability

In [4,5], global stability criteria were obtained for the general impulsive model

$$\begin{cases} x'(t) = -a(t)x(t) + \sum_{i=1}^{m} f_i(t, x(t - \tau_i(t))), & t \neq t_k, \\ x(t_k^+) = (1 + b_k)x(t_k), & k \in \mathbb{N} \end{cases}, \quad (6)$$

where, for each i,  $f_i : [0, \infty) \times \mathbb{R} \to \mathbb{R}$  is piecewise continuous and continuous in the second variable.

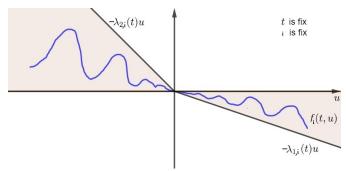
- [4] T. Faria and J.J. Oliveira, On stability for impulsive delay differential equations and applications to a periodic Lasota-Wazewska model, Disc. Cont. Dyn. Systems Series B, 21 (2016), 2451-2472.
- ▶ [5] T. Faria and J.J. Oliveira, A note on stability of impulsive scalar delay differential equations, Electron.
  - J. Qual. Theory Differ. Equ., Paper No. 69 (2016), 1-14.



- ► Theorem 5 Faria & Oliveira, [4,5]: Assume (H2)-(H3) and  $a(t) \not\equiv 0$   $\omega$ -periodic continuous. The zero solution of (6) is globally asymptotically stable if
- (A1) (Yorke Condition)
- (A2)  $(\frac{3}{2}$ -Condition)
  - [4] T. Faria and J.J. Oliveira, On stability for impulsive delay differential equations and applications to a periodic Lasota-Wazewska model, Disc. Cont. Dyn. Systems Series B, 21 (2016), 2451-2472.
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- ► Theorem 5 Faria & Oliveira, [4,5]: Assume (H2)-(H3) and  $a(t) \not\equiv 0$   $\omega$ -periodic continuous. The zero solution of (6) is GAS if
- (A1) (Yorke Condition) There are  $\lambda_{1,i}, \lambda_{2,i} : [0,\infty) \to [0,\infty)$  piecewise continuous such that, for  $t \geq 0$  and  $u \in \mathbb{R}$ ,

$$-\lambda_{1,i}(t) \max\{u,0\} \le f_i(t,u) \le \lambda_{2,i}(t) \max\{-u,0\};$$



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- (A1) (Yorke Condition)
- (A2)  $(\frac{3}{2}$ -Condition) There is T > 0 such that

$$\alpha_1^* \alpha_2^* < 1 \text{ or } \alpha_1 \alpha_2 < \frac{9}{4} \tag{7}$$

where 
$$\alpha_j^* = \sup_{t \geq T} \alpha_j^*(t)$$
,  $\alpha_j = \sup_{t \geq T} \alpha_j^*(t) e^{\int_{t-\tau(t)}^t a(u)du}$   $(j = 1, 2)$ ,

$$\alpha_j^*(t) = \int_{t-\tau(t)}^t \sum_{i=1}^m \lambda_{j,i}(s) B_i(s) e^{-\int_s^t a(u)du} ds, \quad j=1,2.$$

with 
$$B_i(s) = \prod_{k: t-\tau_i(t) \le t_k \le t} (1+b_k)^{-1}, \quad i = 1, \ldots, m.$$



#### Proof of the main results (idea)

▶ We translate the positive  $\omega$ -periodic solution of (5),  $y^*(t)$ , to the origin with the change  $x(t) = y(t) - y^*(t)$ .

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where:

• for  $t \ge 0$  and  $u \ge -y^*(t - \tau_i(t))$ ,  $f_i(t, u) = \beta_i(t)g_i(t, u)$  with

$$g_i(t,u) = \frac{1}{1 + [u + y^*(t - \tau_i(t))]^n} - \frac{1}{1 + y^*(t - \tau_i(t))^n}, \quad (8)$$

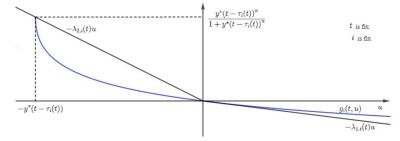
$$S = \left\{ \varphi \in PC : \varphi(\theta) \ge -y^*(\theta) \text{ for } \theta \in [-\overline{\tau}, 0), \ \varphi(0) > -y^*(0) \right\}$$

Let  $n \in (0, 1]$ .

Considering  $g_i(t, u)$  defined in (8), we have

$$\frac{\partial g_i}{\partial u}(t,u) < 0 \text{ and } \frac{\partial^2 g_i}{\partial u^2}(t,u) > 0, \qquad \forall u > -y^*(t-\tau_i(t)), \ \forall t \geq 0$$

with 
$$\frac{\partial g_i}{\partial u}(t,0) = -\frac{ny^*(t-\tau_i(t))^{n-1}}{[1+y^*(t-\tau_i(t))^n]^2}$$
.



$$\lambda_{1,i}(t) = \frac{ny^*(t - \tau_i(t))^{n-1}}{[1 + y^*(t - \tau_i(t))^n]^2},$$

$$\lambda_{2,i}(t) = rac{y^*(t- au_i(t))^{n-1}}{1+y^*(t- au_i(t))^n}.$$

Theorem 3: Assume (H1)-(H4) and n ∈ (0,1].
The periodic solution y\*(t) of (5) is GAS, in the set of positive solutions, if there is T > 0 such that

$$\alpha_1^* \alpha_2^* < 1$$
 or  $\alpha_1 \alpha_2 < \frac{9}{2}$ ,

where  $\alpha_j^* = \sup_{t \geq T} \alpha_j^*(t)$ ,  $\alpha_j = \sup_{t \geq T} \alpha_j^*(t) e^{\int_{t-\tau(t)}^t a(u)du}$  (j=1,2), and

$$\alpha_1^*(t) = \int_{t-\tau(t)}^t \sum_{i=1}^m \beta_i(s) \frac{ny^*(s-\tau_i(s))^{n-1}}{[1+y^*(s-\tau_i(s))^n]^2} B_i(s) e^{-\int_s^t a(u) du} ds$$

$$\alpha_2^*(t) = \int_{t-\tau(t)}^t \sum_{i=1}^m \beta_i(s) \frac{y^*(s-\tau_i(s))^{n-1}}{1+y^*(s-\tau_i(s))^n} B_i(s) e^{-\int_s^t a(u) du} ds$$

with 
$$B_i(s) = \prod_{k: t-\tau_i(t) \le t_k \le t} (1+b_k)^{-1}, \quad i = 1, \ldots, m.$$



Let  $n \in (1, \infty)$ .

In this case,  $g_i(t, u)$  defined in (8) verifies

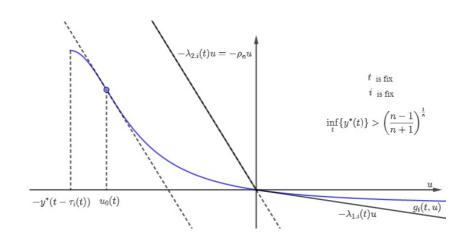
$$\frac{\partial g_i}{\partial u}(t,u) < 0, \quad \forall u > -y^*(t-\tau_i(t)), \ \forall t \geq 0,$$

and

$$\begin{cases} \frac{\partial^2 g_i}{\partial u^2}(t, u) > 0 \text{ for } u > u_0(t), \\ \\ \frac{\partial^2 g_i}{\partial u^2}(t, u) < 0 \text{ for } u \in (-y^*(t - \tau_i(t)), u_0(t)), \end{cases}$$

where  $u_0(t):=-y^*(t-\tau_i(t))+\left(\frac{n-1}{n+1}\right)^{\frac{1}{n}}$  is the unique inflection point of  $u\mapsto g_i(t,u)$ .

We have 
$$\frac{\partial g_i}{\partial u}(t,u_0(t))=-
ho_n=-rac{(n+1)^2}{4n}\left(rac{n-1}{n+1}
ight)^{rac{n-1}{n}}.$$



#### **Theorem 4**: Assume **(H1)-(H4)** and n > 1.

The periodic solution  $y^*(t)$  of (5) is GAS (in  $PC_0^+$ ) if, for some T > 0, one of the following conditions holds:

(i) 
$$\left(\alpha_1\gamma<\frac{9}{4} \text{ or } \alpha_1^*\gamma^*<1\right)$$
 and  $\inf_t\{y^*(t)\}\geq \left(\frac{n-1}{n+1}\right)^{\frac{1}{n}}$ ;

(ii) 
$$\left(\alpha_1\gamma<\frac{9}{4} \text{ or } \alpha_1^*\gamma^*<1\right)$$
 and  $\sup_t\{y^*(t)\}\leq \left(\frac{n-1}{n+1}\right)^{\frac{1}{n}}$ ;

(iii) 
$$\gamma < \frac{3}{2}$$
 or  $\gamma^* < 1$ ,

where  $\gamma^* = \sup_{t \geq T} \gamma^*(t)$ ,  $\gamma = \sup_{t \geq T} \gamma^*(t) e^{\int_{t-\tau(t)}^t a(u)du}$ , with

$$\gamma^*(t) = 
ho_n \int_{t- au(t)}^t \sum_{i=1}^m eta_i(s) B_i(s) \, \mathrm{e}^{-\int_s^t \mathsf{a}(u) \, du} \, \, ds,$$

with 
$$\rho_n = \frac{(n+1)^2}{4n} \left(\frac{n-1}{n+1}\right)^{\frac{n-1}{n}}$$
,  $B_i(s)$ ,  $\alpha_1$ , and  $\alpha_1^*$  as above.

In case that  $y^*(t)$  is unknown, we have the estimate

$$\mathfrak{m} \leq y^*(t) \leq \mathfrak{M}, \quad t \geq 0,$$

where

$$\mathfrak{M} = \min \left\{ M\beta \overline{B}, M\overline{B}(\mathrm{e}^{A(\omega)} - 1) \, \mathrm{e}^{A(\omega)} \left( \max_{t \in [0,\omega]} \frac{\sum_{i=1}^m \beta_i(t)}{a(t)} \right) \right\}$$
 
$$\mathfrak{m} = \frac{\mathrm{e}^{-A(\omega)} \, M\underline{B}}{1 + \mathfrak{M}^n} \max \left\{ \beta, (\mathrm{e}^{A(\omega)} - 1) \left( \min_{t \in [0,\omega]} \frac{\sum_{i=1}^m \beta_i(t)}{a(t)} \right) \right\}$$
 with 
$$\beta = \int_0^\omega \sum_{i=1}^m \beta_i(s) ds, \ A(\omega) = \int_0^\omega a(u) du,$$
 
$$M = \left( \prod_{k=1}^p (1 + b_k)^{-1} - \mathrm{e}^{-A(\omega)} \right)^{-1},$$
 
$$\overline{B} = \max \left\{ 1, \prod_{k=j}^{j+l} (1 + b_k)^{-1} : j = 1, \dots, p, l = 0, \dots, p-1 \right\}, \text{ and }$$
 
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▶ One delay multiple of the period  $(m = 1, \tau(t) = q\omega, q \in \mathbb{N})$ 

$$\begin{cases} y'(t) = -a(t)y(t) + \frac{\beta(t)}{1 + y(t - q\omega)^n}, & 0 \le t \ne t_k, \\ y(t_k^+) = (1 + b_k)y(t_k), & k \in \mathbb{N} \end{cases}$$
(9)

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**Theorem 5**: Assume **(H2)-(H4)** and  $a, \beta : [0, \infty) \to (0, \infty)$   $\omega$ -periodic continuous functions.

Then (9) has a positive periodic solution which is GAS if: case n > 1

$$\rho_n B_0^q \sup_{t \ge T} \int_{t-q\omega}^t \beta(s) \, \mathrm{e}^{-\int_s^t \mathsf{a}(u) du} \, ds < \max \left\{ 1, \frac{3}{2} \, \mathrm{e}^{-q \int_0^\omega \mathsf{a}(u) du} \right\},$$

or, case  $0 < n \le 1$ ,

$$\sqrt{n}B_0^q\sup_{t\geq T}\int_{t-q\omega}^t\beta(s)\operatorname{e}^{-\int_s^t\mathsf{a}(u)du}\,ds<\mathfrak{m}\max\left\{1,\frac{3}{2}\operatorname{e}^{-q\int_0^\omega\mathsf{a}(u)du}\right\}$$

where 
$$B_0 = \prod_{k=1}^{p} (b_k + 1)^{-1}$$
.



Remark: Saker and Alzabut [6] proved the existence of a positive periodic solution of (9) and its GAS assuming (H1), (H3),  $n \in \mathbb{N}$ , the function

$$t \mapsto \prod_{k:t_k \in [0,t)} (1+b_k) \text{ is } \omega\text{-periodic},$$
 (10)

and the "3/2-type condition"

$$\rho_n q \int_0^\omega \beta(s) ds < \frac{3}{2} e^{-q \int_0^\omega a(u) du}. \tag{11}$$

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Thus Theorem 5 improves the stability criterion in [6].

[6] S.H. Saker and JO. Alzabut, On the impulsive delay hematopoiesis model with periodic coefficients, Rocky

▶ No impulsive case  $(b_k = 0, \forall k \in \mathbb{N})$ 

$$y'(t) = -a(t)y(t) + \sum_{i=1}^{m} \frac{\beta_i(t)}{1 + y(t - \tau_i(t))^n}, \ t \ge 0, \quad (12)$$

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$$\rho_n \sup_{t \in [0,\omega]} \int_{t-\tau(t)}^t \sum_{i=1}^m \beta_i(s) \, \mathrm{e}^{-\int_s^t a(u)du} \, ds < \max\left\{1, \frac{3}{2} \, \mathrm{e}^{-\mathcal{A}}\right\},$$

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Liu et al [7] proved the existence of a positive periodic solution of (12) and its GAS assuming (H1), n > 1, and

$$(n-1)^{\frac{n-1}{n}}\frac{e^{A(\omega)}}{e^{A(\omega)}-1}\int_0^{\omega}\sum_{i=1}^m\beta_i(s)ds\leq 1.$$

# **Numerical example**

Consider the 1-periodic model

$$y'(t) = -\left(1 + \frac{1}{2}\cos(2\pi t)\right)y(t) + \frac{\eta_1\left(1 + \frac{1}{2}\cos(2\pi t)\right)}{1 + y(t - 6 - \cos(2\pi t))^n} + \frac{\eta_2\left(1 + \frac{1}{2}\sin(2\pi t)\right)}{1 + y(t - 7 - \cos(2\pi t))^n} + \frac{\eta_3\left(1 + \frac{1}{2}\cos(2\pi t)\right)}{1 + y(t - 15 - \cos(2\pi t))^n},$$

where  $\eta_1, \eta_2, \eta_3$  are positive real numbers.

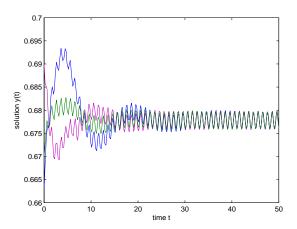


Figure: Numerical simulation of three solutions where  $\eta_1=1.1$ ,  $\eta_2=0.03$ ,  $\eta_3=0.001$  and n=1.03, with initial condition  $\varphi(\theta)=0.67$ ,  $\varphi(\theta)=0.65(1+0.02\cos(\theta))$ , and  $\varphi(\theta)=0.69(1+0.02\sin(\theta))$ , for  $\theta\in[-16,0]$ , respectively.

#### Thank you

#### The presented results are published in

[8] T. Faria and J.J. Oliveira, Global asymptotic stability for a periodic delay hematopoiesis model with impulses, Applied Mathematical Modelling 79 (2020) 843-864.