

AVERAGING METHOD FOR FUNCTIONAL DIFFERENTIAL EQUATIONS

MUSTAPHA LAKRIB AND TEWFIK SARI

ABSTRACT. In this paper, the method of averaging which is well known for ordinary differential equations is extended, in a natural way, to functional differential equations. Our results are formulated in both classical mathematics and nonstandard analysis.

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1 INTRODUCTION

It is well known that the method of averaging is a powerful tool of investigation of many perturbation problems in nonlinear oscillations, and some in celestial mechanics. There is a rich literature for ordinary differential equations case ([2, 7, 11, 13, 15, 21, 22] and the references cited therein). The method is also extended to functional differential equations [8, 9, 10, 18, 24, 25] of the form

$$\dot{x}(t) = \varepsilon f(t, x_t) \quad (1)$$

where $\varepsilon > 0$ is a small parameter. Under suitable conditions, solutions of (1) can be approximated by those ones of the averaged ordinary differential equation

$$\dot{y}(t) = \varepsilon f^*(\bar{y}), \quad \bar{y}(\theta) = y \quad \text{for } \theta \in [-r, 0] \quad (2)$$

where

$$f^*(u) = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T f(\tau, u) d\tau. \quad (3)$$

Notice that, if we let $t \mapsto t/\varepsilon$ and $x(t/\varepsilon) = z(t)$, equation (1) becomes

$$\dot{z}(t) = f\left(\frac{t}{\varepsilon}, z_{t/\varepsilon}\right) \quad (4)$$

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expository work we shall conduct a survey of iterative techniques for solving the linear operator equations $Ax = y$ in a Hilbert space Whenever convenient these iterative schemes are given in the context of a complex Hilbert space Chapter II is devoted to those methods three in all which are given only for real Hilbert space Thus chapter III covers those methods which are valid in a complex Hilbert space except for the two methods which are singled out for special attention in the last two chapters Specifically the method of successive approximations is covered in Chapter IV and Chapter V consists of a discussion of gradient methods While examining these techniques our primary concern will be with the convergence of the sequence of approximate solutions However we shall often look at estimates of the error and the speed of convergence of a method **The Method of Averaging Functional Corrections** Anton Jur'jevic Lucka,1965 **The Method of**

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