

ISSN (Print): 2077–9879
ISSN (Online): 2617-2658

Eurasian Mathematical Journal

2018, Volume 9, Number 3

Founded in 2010 by
the L.N. Gumilyov Eurasian National University
in cooperation with
the M.V. Lomonosov Moscow State University
the Peoples' Friendship University of Russia (RUDN University)
the University of Padua

Starting with 2018 co-funded
by the L.N. Gumilyov Eurasian National University
and
the Peoples' Friendship University of Russia (RUDN University)

Supported by the ISAAC
(International Society for Analysis, its Applications and Computation)
and
by the Kazakhstan Mathematical Society

Published by
the L.N. Gumilyov Eurasian National University
Astana, Kazakhstan

EURASIAN MATHEMATICAL JOURNAL

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The Astana Editorial Office
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Building no. 3
Room 306a
Tel.: +7-7172-709500 extension 33312
13 Kazhymukan St
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**ON THE UNIQUE SOLVABILITY OF NONLOCAL
PROBLEMS WITH INTEGRAL CONDITIONS FOR
A HYBRID SYSTEM OF PARTIAL DIFFERENTIAL EQUATIONS**

A.T. Assanova, A.P. Sabalakhova

Communicated by V.I. Korzyuk

Key words: hybrid system, nonlocal problem, integral condition, solvability, algorithm.

AMS Mathematics Subject Classification: 34A38, 34B10, 34K34, 35G45, 35L50.

Abstract. A nonlocal problem with integral conditions for a hybrid system of partial differential equations is investigated. Based on the results for nonlocal problems for a system of hyperbolic equations coefficient conditions are established ensuring the existence of classical solutions to a nonlocal problem with integral conditions for a hybrid system of partial differential equations, and algorithms of finding such solutions are suggested.

DOI: <https://doi.org/10.32523/2077-9879-2018-9-3-14-24>

1 Introduction

In this paper, in the domain $\Omega = [0, T] \times [0, \omega]$ we consider the following nonlocal problem with integral conditions for a hybrid system of partial differential equations

$$\begin{cases} \frac{\partial^2 u}{\partial t^2} = A_1(t, x) \frac{\partial u}{\partial t} + B_1(t, x) \frac{\partial v}{\partial x} + C_1(t, x)u + D_1(t, x)v + f_1(t, x) \\ \frac{\partial^2 v}{\partial t \partial x} = A_2(t, x) \frac{\partial v}{\partial x} + B_2(t, x) \frac{\partial u}{\partial t} + C_2(t, x)v + D_2(t, x)u + f_2(t, x) \end{cases}, \quad (1.1)$$

$$u(0, x) = \varphi_0(x), \quad x \in [0, \omega], \quad (1.2)$$

$$P_1(x) \frac{\partial u(t, x)}{\partial t} \Big|_{t=0} + S_1(x) \frac{\partial u(t, x)}{\partial t} \Big|_{t=a} + \int_0^a K_1(\tau, x) \frac{\partial u(\tau, x)}{\partial \tau} d\tau = \varphi_1(x), \quad x \in [0, \omega], \quad (1.3)$$

$$v(t, 0) = \psi(t), \quad t \in [0, T], \quad (1.4)$$

$$P_2(x)v(0, x) + S_2(x)v(b, x) + \int_0^b K_2(\tau, x)v(\tau, x)d\tau = \varphi_2(x), \quad x \in [0, \omega], \quad (1.5)$$

where $u(t, x)$ and $v(t, x)$ are the unknown functions, the functions $A_1(t, x)$, $A_2(t, x)$, $B_1(t, x)$, $B_2(t, x)$, $C_1(t, x)$, $C_2(t, x)$, $D_1(t, x)$, $D_2(t, x)$, $f_1(t, x)$, $f_2(t, x)$ are continuous on Ω , the functions $P_1(x)$, $S_1(x)$, $\varphi_1(x)$ are continuous on $[0, \omega]$, the functions $P_2(x)$, $S_2(x)$, $\varphi_0(x)$, $\varphi_2(x)$ are continuously differentiable on $[0, \omega]$, the function $K_1(t, x)$ is continuous on Ω , the function $K_2(t, x)$ is continuous and continuously differentiable in x on Ω , and the function $\psi(t)$ is continuously differentiable on $[0, T]$, $0 < a, b \leq T$. Moreover, it is assumed that the following compatibility condition is satisfied:

$$P_2(0)\psi(0) + S_2(0)\psi(b) + \int_0^b K_2(\tau, 0)\psi(\tau)d\tau = \varphi_2(0).$$

In recent years nonlocal problems for different classes of hybrid systems are of great interest to specialists [11, 14, 15, 18, 19, 22-24, 26]. Mathematical modelling of various processes in physics, chemistry and biology leads to nonlocal problems with integral conditions for hybrid system of partial differential equations of different orders. Sufficient conditions for the existence and uniqueness of solutions to problems for some classes of hybrid systems have been obtained by various methods [11, 14, 15, 18, 19, 22-24, 26].

In [9], a linear boundary value problem with an integral condition for a system of hyperbolic equations was investigated. With the new approach, proposed in [1-8] for boundary value problems with the data on characteristics without integral terms, we established necessary and sufficient conditions for the well-posedness of a linear boundary value problem with an integral condition for a system of hyperbolic equations with mixed derivatives.

In this paper, we study the existence problems of classical solutions to a nonlocal problem with integral conditions for hybrid system (1.1)–(1.5) and methods of constructing their approximate solutions. The results and methods of [9] are extended to a new class of problems - nonlocal problem with integral conditions for the one class of hybrid systems. We establish sufficient conditions for the unique solvability of a nonlocal problem with integral conditions (1.1)–(1.5) in terms of the right-hand side of the system, the boundary functions and the kernels of the integral terms. An algorithm for finding the solution of the considered problem is constructed and the convergence of successive approximations is shown. The results can be used in the numerical solving of applied problems.

A family of problems with integral conditions for a system of ordinary differential equations was investigated in [9] for $a = T$ and $b = T$. Sufficient conditions for the unique solvability were obtained and the ways of finding solutions to considered problems were proposed. In this paper, the results of the paper [9] are extended to the case $0 < a, b < T$.

In this paper we apply the parametrization method [10] to the family of problems with an integral conditions for ordinary differential equations (3.1)–(3.3) without partitioning domain Ω .

2 Reduction of problem (1.1)–(1.5) to an equivalent problem

Let $C(\Omega, R)$ ($C([0, \omega], R)$) be a space of continuous functions $u : \Omega \rightarrow R$ ($\varphi : [0, \omega] \rightarrow R$) on Ω ($[0, \omega]$) with norm

$$\|u\|_0 = \max_{(t,x) \in \Omega} |u(t,x)| \quad (\|\varphi\|_0 = \max_{x \in [0, \omega]} |\varphi(x)|).$$

The system of functions $(u(t,x), v(t,x))$, where $u(t,x) \in C(\Omega, R)$, $v(t,x) \in C(\Omega, R)$, have partial derivatives $\frac{\partial u(t,x)}{\partial t} \in C(\Omega, R)$, $\frac{\partial^2 u(t,x)}{\partial t^2} \in C(\Omega, R)$, $\frac{\partial v(t,x)}{\partial x} \in C(\Omega, R)$, $\frac{\partial v(t,x)}{\partial t} \in C(\Omega, R)$, $\frac{\partial^2 v(t,x)}{\partial t \partial x} \in C(\Omega, R)$ is called a classical solution to problem (1.1)–(1.5) if it satisfies hybrid system (1.1) for all $(t,x) \in \Omega$ and meets boundary conditions (1.2), (1.3), (1.4) and (1.5).

In this section, we introduce new unknown functions and reduce problem (1.1)–(1.5) to an equivalent problem consisting of the family of problems with integral conditions for a system of partial differential equations and integral relations. The algorithm is suggested for finding approximate solutions to the considered problem, their convergence is proved. Conditions, ensuring the classical solvability of problem (1.1)–(1.5), are established.

We introduce the new unknown functions $z_1(t,x) = \frac{\partial u(t,x)}{\partial t}$, and $z_2(t,x) = \frac{\partial v(t,x)}{\partial x}$, and reduce problem (1.1)–(1.5) to the equivalent problem

$$\begin{cases} \frac{\partial z_1}{\partial t} = A_1(t,x)z_1 + B_1(t,x)z_2 + C_1(t,x)u + D_1(t,x)v + f_1(t,x) \\ \frac{\partial z_2}{\partial t} = A_2(t,x)z_2 + B_2(t,x)z_1 + C_2(t,x)v + D_2(t,x)u + f_2(t,x) \end{cases}, \quad (2.1)$$

$$P_1(x)z_1(0, x) + S_1(x)z_1(a, x) + \int_0^a K_1(\tau, x)z_1(\tau, x)d\tau = \varphi_1(x), \quad x \in [0, \omega], \quad (2.2)$$

$$P_2(x)z_2(0, x) + S_2(x)z_2(b, x) + \int_0^b K_2(\tau, x)z_2(\tau, x)d\tau = \varphi'_2(x) - \\ -P'_2(x)v(0, x) - S'_2(x)v(b, x) - \int_0^b \frac{\partial K_2(\tau, x)}{\partial x}v(\tau, x)d\tau, \quad x \in [0, \omega], \quad (2.3)$$

$$u(t, x) = \varphi_0(x) + \int_0^t z_1(\tau, x)d\tau, \quad v(t, x) = \psi(t) + \int_0^x z_2(t, \xi)d\xi, \quad (t, x) \in \Omega. \quad (2.4)$$

In problem (2.1)–(2.4) conditions (1.2) and (1.4) are taken into account in relations (2.4).

A quadruple $\{z_1(t, x), z_2(t, x), u(t, x), v(t, x)\}$ of functions continuous on Ω is called a solution to problem (2.1)–(2.4) if the functions $z_1(t, x)$ and $z_2(t, x)$ belong to $C(\Omega, R)$, have continuous derivatives with respect to t on Ω and satisfy system of ordinary differential equations (2.1) and integral conditions (2.2), (2.3), where the functions $u(t, x)$, and $v(t, x)$ are expressed via $z_1(t, x)$ and $z_2(t, x)$ by functional relations (2.4).

The problems (1.1)–(1.5) and (2.1)–(2.4) are equivalent in the following sense. Let a pair $(u^*(t, x), v^*(t, x))$ be a classical solution to problem (1.1)–(1.5). Then the quadruple $\{z_1^*(t, x), z_2^*(t, x), u^*(t, x), v^*(t, x)\}$, where $z_1^*(t, x) = \frac{\partial u^*(t, x)}{\partial t}$, $z_2^*(t, x) = \frac{\partial v^*(t, x)}{\partial x}$, is a solution to problem (2.1)–(2.4). Conversely, if a quadruple $\{\tilde{z}_1(t, x), \tilde{z}_2(t, x), \tilde{u}(t, x), \tilde{v}(t, x)\}$ is a solution to problem (2.1)–(2.4), then the pair $(\tilde{u}(t, x), \tilde{v}(t, x))$ is a classical solution to problem (1.1)–(1.5).

Under the fixed $u(t, x)$, $v(t, x)$ we may consider system of equations (2.1) with conditions (2.2), (2.3) as a one-parametered family of problems with integral conditions for system of ordinary differential equations. Integral conditions (2.4) allow us to determine the functions $u(t, x)$, $v(t, x)$ via the solution to the family of problems with integral conditions for a system of ordinary differential equations.

Thus, the solution to a problem with integral conditions for a hybrid system (1.1)–(1.5) depends on the solutions to a family of problems with integral conditions for a system of ordinary differential equations.

3 Family of problems with integral conditions for system of ordinary differential equations

Consider the following one-parametered family of problems with integral conditions for a system of ordinary differential equations

$$\begin{cases} \frac{\partial z_1}{\partial t} = A_1(t, x)z_1 + B_1(t, x)z_2 + F_1(t, x) \\ \frac{\partial z_2}{\partial t} = A_2(t, x)z_2 + B_2(t, x)z_1 + F_2(t, x) \end{cases}, \quad (3.1)$$

$$P_1(x)z_1(0, x) + S_1(x)z_1(a, x) + \int_0^a K_1(\tau, x)z_1(\tau, x)d\tau = \Phi_1(x), \quad x \in [0, \omega], \quad (3.2)$$

$$P_2(x)z_2(0, x) + S_2(x)z_2(b, x) + \int_0^b K_2(\tau, x)z_2(\tau, x)d\tau = \Phi_2(x), \quad x \in [0, \omega], \quad (3.3)$$

where $F_i(t, x) \in C(\Omega, R)$, and $\Phi_i(x) \in C([0, \omega], R)$, $i = 1, 2$.

A pair of functions $(z_1(t, x), z_2(t, x))$, where $z_1 : \Omega \rightarrow R$, $z_2 : \Omega \rightarrow R$, continuous on Ω and continuously differentiable with respect to t on Ω , is called a solution to the one-parametered

family of problems with integral conditions (3.2), (3.3), if given any $(t, x) \in \Omega$ it satisfies the system (3.1) and given any $x \in [0, \omega]$ it satisfies the conditions (3.2), (3.3).

For a fixed $x \in [0, \omega]$ problem (3.1)–(3.3) is a linear problem with integral condition for a system of ordinary differential equations. The different types of problems with integral condition for differential equations have been investigated by various methods [12, 13, 16, 17, 20, 25]. Suppose a variable x is changed on $[0, \omega]$; then we obtain a family of problems with an integral conditions for ordinary differential equations.

The scheme of parametrization method. Let a pair of functions $(z_1(t, x), z_2(t, x))$ be a solution to problem (3.1)–(3.3). By $\lambda_1(x)$ and $\lambda_2(x)$ denote the values of $z_1(t, x)$ and $z_2(t, x)$ under $t = 0$, respectively. We replace $z_1(t, x)$ by $\tilde{z}_1(t, x) + \lambda_1(x)$ and $z_2(t, x)$ by $\tilde{z}_2(t, x) + \lambda_2(x)$ in the domain Ω .

Problem (3.1)–(3.3) is equivalent to a problem with unknown functions $\lambda_1(x)$, $\lambda_2(x)$:

$$\begin{cases} \frac{\partial \tilde{z}_1}{\partial t} = A_1(t, x)\tilde{z}_1 + A_1(t, x)\lambda_1(x) + B_1(t, x)\tilde{z}_2 + B_1(t, x)\lambda_2(x) + F_1(t, x) \\ \frac{\partial \tilde{z}_2}{\partial t} = A_2(t, x)\tilde{z}_2 + A_2(t, x)\lambda_2(x) + B_2(t, x)\tilde{z}_1 + B_2(t, x)\lambda_1(x) + F_2(t, x) \end{cases}, \quad (3.4)$$

$$\tilde{z}_1(0, x) = 0, \quad \tilde{z}_2(0, x) = 0, \quad x \in [0, \omega], \quad (3.5)$$

$$\begin{aligned} & \left[P_1(x) + S_1(x) + \int_0^a K_1(\tau, x) d\tau \right] \lambda_1(x) + S_1(x)\tilde{z}_1(a, x) + \\ & + \int_0^a K_1(\tau, x)\tilde{z}_1(\tau, x) d\tau = \Phi_1(x), \quad x \in [0, \omega], \end{aligned} \quad (3.6)$$

$$\begin{aligned} & \left[P_2(x) + S_2(x) + \int_0^b K_2(\tau, x) d\tau \right] \lambda_2(x) + S_2(x)\tilde{z}_2(b, x) + \\ & + \int_0^b K_2(\tau, x)\tilde{z}_2(\tau, x) d\tau = \Phi_2(x), \quad x \in [0, \omega], \end{aligned} \quad (3.7)$$

The quadruple $(\lambda_1^*(x), \lambda_2^*(x), \tilde{z}_1^*(t, x), \tilde{z}_2^*(t, x))$, where $\lambda_1^*(x) \in C([0, \omega], R)$, $\lambda_2^*(x) \in C([0, \omega], R)$, and $\tilde{z}_1^*(t, x) \in C(\Omega, R)$, $\tilde{z}_2^*(t, x) \in C(\Omega, R)$, is a solution to problem (3.4)–(3.7) if the functions $\tilde{z}_1^*(t, x)$, $\tilde{z}_2^*(t, x)$ are continuously differentiable on Ω , satisfies the Cauchy problem (3.4), (3.5) with $\lambda_1(x) = \lambda_1^*(x)$, $\lambda_2(x) = \lambda_2^*(x)$ for all $(t, x) \in \Omega$ and conditions (3.6), (3.7) for all $x \in [0, \omega]$.

Problems (3.1)–(3.3) and (3.4)–(3.7) are equivalent in the following sense. If a pair of functions $(z_1(t, x), z_2(t, x))$ is a solution to problem (3.1)–(3.3), then the quadruple $(\lambda_1(x), \lambda_2(x), \tilde{z}_1(t, x), \tilde{z}_2(t, x))$ with components $\lambda_1(x) = z_1(0, x)$, $\lambda_2(x) = z_2(0, x)$, and $\tilde{z}_1(t, x) = z_1(t, x) - z_1(0, x)$, $\tilde{z}_2(t, x) = z_2(t, x) - z_2(0, x)$, and $(t, x) \in \Omega$, is a solution to problem (3.4)–(3.7). Conversely, if a quadruple $(\lambda_1^*(x), \lambda_2^*(x), \tilde{z}_1^*(t, x), \tilde{z}_2^*(t, x))$ is a solution to problem (3.4)–(3.7), then the pair of functions $(z_1^*(t, x), z_2^*(t, x))$ defined by the equalities $z_1^*(t, x) = \lambda_1^*(x) + \tilde{z}_1^*(t, x)$, $z_2^*(t, x) = \lambda_2^*(x) + \tilde{z}_2^*(t, x)$ for all $(t, x) \in \Omega$ is a solution to problem (3.1)–(3.3).

In problem (3.4)–(3.7), we have the initial conditions $\tilde{z}_1(0, x) = 0$, $\tilde{z}_2(0, x) = 0$. Cauchy problem (3.4), (3.5) is equivalent to the following family of systems of integral equations on $[0, T]$ with $\lambda_1(x)$ and $\lambda_2(x)$

$$\begin{aligned} \tilde{z}_1(t, x) &= \int_0^t A_1(\tau, x)\tilde{z}_1(\tau, x) d\tau + \int_0^t B_1(\tau, x)\tilde{z}_2(\tau, x) d\tau + \\ &+ \int_0^t A_1(\tau, x) d\tau \lambda_1(x) + \int_0^t B_1(\tau, x) d\tau \lambda_2(x) + \int_0^t F_1(\tau, x) d\tau, \quad t \in [0, T], \end{aligned} \quad (3.8)$$

$$\begin{aligned} \tilde{z}_2(t, x) = & \int_0^t A_2(\tau, x) \tilde{z}_2(\tau, x) d\tau + \int_0^t B_2(\tau, x) \tilde{z}_1(\tau, x) d\tau + \\ & + \int_0^t A_2(\tau, x) d\tau \lambda_2(x) + \int_0^t B_2(\tau, x) d\tau \lambda_1(x) + \int_0^t F_2(\tau, x) d\tau, \quad t \in [0, T]. \end{aligned} \quad (3.9)$$

From (3.8) we find $\tilde{z}_1(a, x)$, $\tilde{z}_1(\tau, x)$ for all $x \in [0, \omega]$, and from (3.9) we find $\tilde{z}_2(b, x)$, $\tilde{z}_2(\tau, x)$ for all $x \in [0, \omega]$. Then, substituting them in (3.6) and (3.7), we obtain the following system of equations with respect to functional parameters $\lambda_1(x)$ and $\lambda_2(x)$:

$$Q(x)\lambda(x) = -G(x, \tilde{z}) - H(x), \quad x \in [0, \omega], \quad (3.10)$$

where

$$\lambda(x) = \begin{pmatrix} \lambda_1(x) \\ \lambda_2(x) \end{pmatrix}, \quad Q(x) = \begin{bmatrix} Q_{11}(x) & Q_{12}(x) \\ Q_{21}(x) & Q_{22}(x) \end{bmatrix}, \quad \tilde{z}(t, x) = \begin{pmatrix} \tilde{z}_1(t, x) \\ \tilde{z}_2(t, x) \end{pmatrix},$$

$$G(x, \tilde{z}) = \begin{pmatrix} G_1(x, \tilde{z}) \\ G_2(x, \tilde{z}) \end{pmatrix}, \quad H(x) = \begin{pmatrix} H_1(x) \\ H_2(x) \end{pmatrix},$$

$$\begin{aligned} Q_{11}(x) &= P_1(x) + S_1(x) \left(1 + \int_0^a A_1(\tau, x) d\tau \right) + \int_0^a K_1(\tau, x) \left(1 + \int_0^\tau A_1(\tau_1, x) d\tau_1 \right) d\tau, \\ Q_{12}(x) &= S_1(x) \int_0^a B_1(\tau, x) d\tau + \int_0^a K_1(\tau, x) \int_0^\tau B_1(\tau_1, x) d\tau_1 d\tau, \\ Q_{21}(x) &= S_2(x) \int_0^b B_2(\tau, x) d\tau + \int_0^b K_2(\tau, x) \int_0^\tau B_2(\tau_1, x) d\tau_1 d\tau, \\ Q_{22}(x) &= P_2(x) + S_2(x) \left(1 + \int_0^b A_2(\tau, x) d\tau \right) + \int_0^b K_2(\tau, x) \left(1 + \int_0^\tau A_2(\tau_1, x) d\tau_1 \right) d\tau, \\ G_1(x, \tilde{z}) &= S_1(x) \int_0^a \left[A_1(\tau, x) \tilde{z}_1(\tau, x) + B_1(\tau, x) \tilde{z}_2(\tau, x) \right] d\tau + \\ &+ \int_0^a K_1(\tau, x) \int_0^\tau \left[A_1(\tau_1, x) \tilde{z}_1(\tau_1, x) + B_1(\tau_1, x) \tilde{z}_2(\tau_1, x) \right] d\tau_1 d\tau, \\ G_2(x, \tilde{z}) &= S_2(x) \int_0^b \left[B_2(\tau, x) \tilde{z}_1(\tau, x) + A_2(\tau, x) \tilde{z}_2(\tau, x) \right] d\tau + \\ &+ \int_0^b K_2(\tau, x) \int_0^\tau \left[B_2(\tau_1, x) \tilde{z}_1(\tau_1, x) + A_2(\tau_1, x) \tilde{z}_2(\tau_1, x) \right] d\tau_1 d\tau, \\ H_1(x) &= S_1(x) \int_0^a F_1(\tau, x) d\tau + \int_0^a K_1(\tau, x) \int_0^\tau F_1(\tau_1, x) d\tau_1 d\tau - \Phi_1(x), \\ H_2(x) &= S_2(x) \int_0^b F_2(\tau, x) d\tau + \int_0^b K_2(\tau, x) \int_0^\tau F_2(\tau_1, x) d\tau_1 d\tau - \Phi_2(x). \end{aligned}$$

If we know $\tilde{z}_1(t, x) \in C(\Omega, R)$ and $\tilde{z}_2(t, x) \in C(\Omega, R)$, then from (3.10) we find $\lambda(x) = (\lambda_1(x), \lambda_2(x))' \in C([0, \omega], R^2)$. Conversely, if we know $\lambda(x) \in C([0, \omega], R^2)$, then from (3.8) and (3.9) we can find $\tilde{z}_1(t, x) \in C(\Omega, R)$ and $\tilde{z}_2(t, x) \in C(\Omega, R)$. Since the $\tilde{z}_1(t, x)$, $\tilde{z}_2(t, x)$ and $\lambda_1(x)$, $\lambda_2(x)$ are unknown, to find a solution to problem (3.4)–(3.7) we use the iterative method. A quadruple $(\lambda_1^*(x), \lambda_2^*(x), \tilde{z}_1^*(t, x), \tilde{z}_2^*(t, x))$ we determine as the limit of the sequence $(\lambda_1^{(m)}(x), \lambda_2^{(m)}(x), \tilde{z}_1^{(m)}(t, x), \tilde{z}_2^{(m)}(t, x))$, $m = 0, 1, 2, \dots$, constructed by the following algorithm:

Step 0. We assume that the (2×2) matrix $Q(x)$ is invertible for all $x \in [0, \omega]$. The zero approximations with respect to the functional parameter $\lambda^{(0)}(x) \in C([0, \omega], R^2)$ we define from system of linear equations (3.10) with $\tilde{z}_1(t, x) = 0$, $\tilde{z}_2(t, x) = 0$ for all $(t, x) \in \Omega$. Further, solving family of Cauchy problems (3.4), (3.5) for $\lambda_1(x) = \lambda_1^{(0)}(x)$, $\lambda_2(x) = \lambda_2^{(0)}(x)$ on Ω , we find $\tilde{z}_1^{(0)}(t, x) \in C(\Omega, R)$ and $\tilde{z}_2^{(0)}(t, x) \in C(\Omega, R)$.

Step 1. Replacing the functions $\tilde{z}_1(t, x)$ and $\tilde{z}_2(t, x)$ by $\tilde{z}_1^{(0)}(t, x)$ and $\tilde{z}_2^{(0)}(t, x)$ in system (3.10), we determine $\lambda^{(1)}(x) \in C([0, \omega], R^2)$. From family of Cauchy problems (3.4), (3.5) for $\lambda_1(x) = \lambda_1^{(1)}(x)$ and $\lambda_2(x) = \lambda_2^{(1)}(x)$ on Ω we find $\tilde{z}_1^{(1)}(t, x) \in C(\Omega, R)$ and $\tilde{z}_2^{(1)}(t, x) \in C(\Omega, R)$. And so on.

Step m. Substituting $\tilde{z}_1^{(m-1)}(t, x)$ and $\tilde{z}_2^{(m-1)}(t, x)$ for $\tilde{z}_1(t, x)$ and $\tilde{z}_2(t, x)$ in system (3.10), we determine $\lambda^{(m)}(x) \in C([0, \omega], R^2)$. From family of Cauchy problems (3.4), (3.5) for $\lambda_1(x) = \lambda_1^{(m)}(x)$ and $\lambda_2(x) = \lambda_2^{(m)}(x)$ on Ω we find $\tilde{z}_1^{(m)}(t, x) \in C(\Omega, R)$ and $\tilde{z}_2^{(m)}(t, x) \in C(\Omega, R)$, $m = 1, 2, \dots$.

The method of parametrization divide the process of finding unknown functions into two parts: 1) from system of functional equations (3.10) we find the introducing parameters $\lambda_1(x)$ and $\lambda_2(x)$. 2) from family of Cauchy problems for ordinary differential equations (3.4), (3.5) we find the unknown functions $\tilde{z}_1(t, x)$ and $\tilde{z}_2(t, x)$.

$$\text{Let } \alpha(x) = \max \left(\max_{t \in [0, T]} |A_1(t, x)| + \max_{t \in [0, T]} |B_1(t, x)|, \max_{t \in [0, T]} |A_2(t, x)| + \max_{t \in [0, T]} |B_2(t, x)| \right).$$

Now we state the main theorem on the realization and convergence of the proposed algorithm. This assertion also provides sufficient conditions for the unique solvability of problem (3.1)–(3.3).

Theorem 3.1. *Suppose that the (2×2) matrix $Q(x)$ is invertible for all $x \in [0, \omega]$ and the following inequalities hold:*

$$\begin{aligned} (a) \quad & \|Q^{-1}(x)\| \leq \gamma(x); \\ (b) \quad & q(x) = \gamma(x) \max \left(\{|S_1(x)| + a \max_{t \in [0, a]} |K_1(t, x)|\} \left[e^{\alpha(x)a} - 1 - \alpha(x)a \right], \right. \\ & \left. \{|S_2(x)| + b \max_{t \in [0, b]} |K_2(t, x)|\} \left[e^{\alpha(x)b} - 1 - \alpha(x)b \right] \right) \leq \chi < 1, \end{aligned}$$

where $\gamma(x)$ is a positive continuous function in $x \in [0, \omega]$, and χ – const.

Then problem (3.1)–(3.3) has a unique solution $(z_1^*(t, x), z_2^*(t, x)) \in C(\Omega, R) \times C(\Omega, R)$, and the following estimates hold

$$\begin{aligned} \max_{t \in [0, T]} \|z^*(t, x)\| &= \max_{t \in [0, T]} \max \left(|z_1^*(t, x)|, |z_2^*(t, x)| \right) \leq \\ &\leq [k_1(x) + k_2(x)] \max \left(\max_{t \in [0, T]} |F_1(t, x)|, \max_{t \in [0, T]} |F_2(t, x)|, |\Phi_1(x)|, |\Phi_2(x)| \right), \end{aligned} \quad (3.11)$$

where

$$\begin{aligned} k_1(x) &= \frac{\gamma(x)}{1-q(x)} \max \left([|S_1(x)| + a \max_{t \in [0, a]} |K_1(t, x)|] a, [|S_2(x)| + b \max_{t \in [0, b]} |K_2(t, x)|] b \right) \alpha(x) \cdot k_0(x) \\ &+ \gamma(x) \max \left(a \left\{ 1 + |S_1(x)| + \max_{t \in [0, a]} |K_1(t, x)| a \right\}, b \left\{ 1 + |S_2(x)| + \max_{t \in [0, b]} |K_2(t, x)| b \right\} \right), \\ k_2(x) &= \max \left(\left\{ [e^{\alpha(x)a} - 1] \frac{\gamma(x)}{1-q(x)} [|S_1(x)| + \max_{t \in [0, a]} |K_1(t, x)| a] \alpha(x) a + 1 \right\}, \right. \\ &\left. \left\{ [e^{\alpha(x)b} - 1] \frac{\gamma(x)}{1-q(x)} [|S_2(x)| + \max_{t \in [0, b]} |K_2(t, x)| b] \alpha(x) b + 1 \right\} \right) k_0(x), \\ k_0(x) &= \max \left(e^{\alpha(x)a} - 1, e^{\alpha(x)b} - 1 \right) \gamma(x) \left[1 + \right. \\ &\left. + \max \left(|S_1(x)| + \max_{t \in [0, a]} |K_1(t, x)| a, |S_2(x)| + \max_{t \in [0, a]} |K_2(t, x)| b \right) \right] + \max \left(a e^{\alpha(x)a}, b e^{\alpha(x)b} \right). \end{aligned}$$

This theorem is proved similarly to the proof of Theorem 2 in [9].

4 Unique solvability of problem (2.1)–(2.4). Main result

Consider problem (2.1)–(2.4) which is equivalent to (1.1)–(1.5).

Assume that the (2×2) matrix $Q(x)$ is invertible for all $x \in [0, \omega]$.

If we know that $z_1(t, x)$ and $z_2(t, x)$ are a classical solution to problem (2.1)–(2.3), then from integral relations (2.4) we find $u(t, x)$ and $v(t, x)$. Conversely, if we know $u(t, x)$ and $v(t, x)$, then from nonlocal problem (2.1)–(2.3) we can find $z_1(t, x)$ and $z_2(t, x)$. Since the $z_1(t, x)$, $z_2(t, x)$ and $u(t, x)$, $v(t, x)$ are unknown, to find a solution to problem (2.1)–(2.4) we use the iterative method. A quadruple $\{z_1^*(t, x), z_2^*(t, x), u^*(t, x), v^*(t, x)\}$, we determine as the limit of the sequence $\{z_1^{(k)}(t, x), z_2^{(k)}(t, x), u^{(k)}(t, x), v^{(k)}(t, x)\}$, $k = 0, 1, 2, \dots$ constructed by the following algorithm:

Step 0. 1) From boundary value problem with integral condition (2.1)–(2.3) for $u(t, x) = \varphi_0(x)$, $v(t, x) = \psi(t)$ on Ω we find $z_1^{(0)}(t, x) \in C(\Omega, R)$ and $z_2^{(0)}(t, x) \in C(\Omega, R)$. 2) From integral relations (2.4) for $z_1(t, x) = z_1^{(0)}(t, x)$, $z_2(t, x) = z_2^{(0)}(t, x)$ we find $u^{(0)}(t, x) \in C(\Omega, R)$, $v^{(0)}(t, x) \in C(\Omega, R)$.

Step 1. 1) From boundary value problem with integral condition (2.1)–(2.3) for $u(t, x) = u^{(0)}(t, x)$, $v(t, x) = v^{(0)}(t, x)$ on Ω we find $z_1^{(1)}(t, x) \in C(\Omega, R)$ and $z_2^{(1)}(t, x) \in C(\Omega, R)$. 2) From integral relations (2.4) for $z_1(t, x) = z_1^{(1)}(t, x)$, $z_2(t, x) = z_2^{(1)}(t, x)$, we find $u^{(1)}(t, x) \in C(\Omega, R)$, $v^{(1)}(t, x) \in C(\Omega, R)$. And so on.

Step k. 1) From boundary value problem with integral condition (2.1)–(2.3) for $u(t, x) = u^{(k-1)}(t, x)$, $v(t, x) = v^{(k-1)}(t, x)$ on Ω we find $z_1^{(k)}(t, x) \in C(\Omega, R)$ and $z_2^{(k)}(t, x) \in C(\Omega, R)$. 2) From integral relations (2.4) for $z_1(t, x) = z_1^{(k)}(t, x)$, $z_2(t, x) = z_2^{(k)}(t, x)$, we find $u^{(k)}(t, x) \in C(\Omega, R)$, $v^{(k)}(t, x) \in C(\Omega, R)$, $k = 1, 2, \dots$.

Let

$$K = \max_{x \in [0, \omega]} [k_1(x) + k_2(x)], \quad c_1(x) = \max_{t \in [0, T]} |C_1(t, x)|, \quad c_2(x) = \max_{t \in [0, T]} |C_2(t, x)|,$$

$$d_1(x) = \max_{t \in [0, T]} |D_1(t, x)|, \quad d_2(x) = \max_{t \in [0, T]} |D_2(t, x)|,$$

$$p(x) = |P_2'(x)| + |S_2'(x)| + b \max_{t \in [0, b]} \left| \frac{\partial K_2(t, x)}{\partial x} \right|.$$

The following statement provides conditions of the realization and convergence of the proposed algorithm. This assertion also defines sufficient conditions for the unique solvability of problem (2.1)–(2.4).

Theorem 4.1 *Suppose that*

i) *the (2×2) matrix $Q(x)$ is invertible for all $x \in [0, \omega]$;*

ii) *the inequalities a) and b) of Theorem 3.1 hold;*

iii) *for some $0 < \chi_1 < 1$ for all $x \in [0, \omega]$ the inequality $q_1(x) = K \max(c_1(x), d_2(x))T \leq \chi_1$ is valid.*

Then problem (2.1)–(2.4) has a unique solution $\{z_1^(t, x), z_2^*(t, x), u^*(t, x), v^*(t, x)\}$.*

Proof. The proof will be carried out according to the above algorithm. Let conditions i)-ii) of Theorem 4.1 hold. On k th step of the algorithm we will solve the following problems

$$\begin{cases} \frac{\partial z_1^{(k)}}{\partial t} = A_1(t, x)z_1^{(k)} + B_1(t, x)z_2^{(k)} + C_1(t, x)u^{(k-1)} + D_1(t, x)v^{(k-1)} + f_1(t, x) \\ \frac{\partial z_2^{(k)}}{\partial t} = A_2(t, x)z_2^{(k)} + B_2(t, x)z_1^{(k)} + C_2(t, x)v^{(k-1)} + D_2(t, x)u^{(k-1)} + f_2(t, x) \end{cases}, \quad (4.1)$$

$$P_1(x)z_1^{(k)}(0, x) + S_1(x)z_1^{(k)}(a, x) + \int_0^a K_1(\tau, x)z_1^{(k)}(\tau, x)d\tau = \varphi_1(x), \quad x \in [0, \omega], \quad (4.2)$$

$$P_2(x)z_2^{(k)}(0, x) + S_2(x)z_2^{(k)}(b, x) + \int_0^b K_2(\tau, x)z_2^{(k)}(\tau, x)d\tau = \varphi_2'(x) -$$

$$-P_2'(x)v^{(k-1)}(0, x) - S_2'(x)v^{(k-1)}(b, x) - \int_0^b \frac{\partial K_2(\tau, x)}{\partial x} v^{(k-1)}(\tau, x)d\tau, \quad x \in [0, \omega], \quad (4.3)$$

$$u^{(k)}(t, x) = \varphi_0(x) + \int_0^t z_1^{(k)}(\tau, x) d\tau, \quad v^{(k)}(t, x) = \psi(t) + \int_0^x z_2^{(k)}(t, \xi) d\xi, \quad (t, x) \in \Omega. \quad (4.4)$$

For the successive approximations $z_1^{(k)}(t, x)$, $z_2^{(k)}(t, x)$, $u^{(k)}(t, x)$, $v^{(k)}(t, x)$ we obtain the following estimates

$$\begin{aligned} \max_{t \in [0, T]} \max \left(|z_1^{(k)}(t, x)|, |z_2^{(k)}(t, x)| \right) &\leq K \cdot \max \left(\max(c_1(x), d_2(x)) \max_{t \in [0, T]} |u^{(k-1)}(t, x)| + \right. \\ &+ \max(d_1(x), c_2(x)) \max_{t \in [0, T]} |v^{(k-1)}(t, x)| + \max \left(\max_{t \in [0, T]} |f_1(t, x)|, \max_{t \in [0, T]} |f_2(t, x)| \right), \\ &\left. p(x) \max_{t \in [0, T]} |v^{(k-1)}(t, x)| + \max \left(|\varphi_1(x)|, |\varphi_2'(x)| \right) \right), \\ |u^{(k)}(t, x)| &\leq |\varphi_0(x)| + \int_0^t |z_1^{(k)}(\tau, x)| d\tau, \\ |v^{(k)}(t, x)| &\leq |\psi(t)| + \int_0^x |z_2^{(k)}(t, \xi)| d\xi. \end{aligned}$$

Further, from $(k+1)$ th step of the algorithm we find the successive approximations $z_1^{(k+1)}(t, x)$, $z_2^{(k+1)}(t, x)$, $u^{(k+1)}(t, x)$, $v^{(k+1)}(t, x)$.

We construct the differences $\Delta z_1^{(k+1)}(t, x) = z_1^{(k+1)}(t, x) - z_1^{(k)}(t, x)$, $\Delta z_2^{(k+1)}(t, x) = z_2^{(k+1)}(t, x) - z_2^{(k)}(t, x)$, $\Delta u^{(k+1)}(t, x) = u^{(k+1)}(t, x) - u^{(k)}(t, x)$, $\Delta v^{(k+1)}(t, x) = v^{(k+1)}(t, x) - v^{(k)}(t, x)$.

For these differences, analogously to the above, we obtain the following estimates

$$\begin{aligned} \max_{t \in [0, T]} \max \left\{ |\Delta z_1^{(k+1)}(t, x)|, |\Delta z_2^{(k+1)}(t, x)| \right\} &\leq K \left(\max(c_1(x), d_2(x)) \max_{t \in [0, T]} |\Delta u^{(k)}(t, x)| + \right. \\ &\left. + [\max(d_1(x), c_2(x)) + p(x)] \max_{t \in [0, T]} |\Delta v^{(k)}(t, x)| \right), \end{aligned} \quad (4.5)$$

$$|\Delta u^{(k+1)}(t, x)| \leq \int_0^t |\Delta z_1^{(k+1)}(\tau, x)| d\tau, \quad (4.6)$$

$$|\Delta v^{(k+1)}(t, x)| \leq \int_0^x |\Delta z_2^{(k+1)}(t, \xi)| d\xi. \quad (4.7)$$

This implies the main inequality

$$\begin{aligned} \max \left\{ \max_{t \in [0, T]} |\Delta z_1^{(k+1)}(t, x)|, \max_{t \in [0, T]} |\Delta z_2^{(k+1)}(t, x)| \right\} &\leq \\ &\leq q_1(x) \left\{ \max_{t \in [0, T]} |\Delta z_1^{(k)}(t, x)|, \max_{t \in [0, T]} |\Delta z_2^{(k)}(t, x)| \right\} + \\ &+ K [\max(d_1(x), c_2(x)) + p(x)] \int_0^x \left\{ \max_{t \in [0, T]} |\Delta z_1^{(k+1)}(t, \xi)|, \max_{t \in [0, T]} |\Delta z_2^{(k+1)}(t, \xi)| \right\} d\xi. \end{aligned} \quad (4.8)$$

From (4.8) and condition iii) of Theorem 2 it follows that the sequences $\{z_1^{(k)}(t, x)\}$ and $\{z_2^{(k)}(t, x)\}$ converges to $\{z_1^*(t, x)\}$ and $\{z_2^*(t, x)\}$ as $k \rightarrow \infty$ for all $(t, x) \in \Omega$.

Then from (4.6), (4.7) it follows that the sequences $\{u^{(k)}(t, x)\}$ and $\{v^{(k)}(t, x)\}$ are convergent in the space $C(\Omega, R)$ as $k \rightarrow \infty$. In this case, the limit functions $u^*(t, x)$ and $v^*(t, x)$ are continuous on Ω .

Passing to the limit in relations (4.1)–(4.4) as $k \rightarrow \infty$ we obtain that the quadruple $\{z_1^*(t, x), z_2^*(t, x), u^*(t, x), v^*(t, x)\}$ is a solution to problem (2.1)–(2.4).

Finally we show that the uniqueness of a solution to problem (2.1)–(2.4). Let the quadruples $\{z_1^*(t, x), z_1^*(t, x), u^*(t, x), v^*(t, x)\}$ and $\{z_1^{**}(t, x), z_2^{**}(t, x), u^{**}(t, x), v^{**}(t, x)\}$ be solutions to problem (2.1)–(2.4).

Using inequality (4.8) for the differences $z_1^*(t, x) - z_1^{**}(t, x)$, $z_2^*(t, x) - z_2^{**}(t, x)$, we obtain

$$\begin{aligned} & \max \left\{ \max_{t \in [0, T]} |z_1^*(t, x) - z_1^{**}(t, x)|, \max_{t \in [0, T]} |z_2^*(t, x) - z_2^{**}(t, x)| \right\} \leq \\ & \leq \frac{1}{1 - q_1(x)} K [\max(d_1(x), c_2(x)) + p(x)] \times \\ & \times \int_0^x \max \left\{ \max_{t \in [0, T]} |z_1^*(t, \xi) - z_1^{**}(t, \xi)|, \max_{t \in [0, T]} |z_2^*(t, \xi) - z_2^{**}(t, \xi)| \right\} d\xi. \end{aligned} \quad (4.9)$$

By applying the Gronwall - Bellman inequality in integral equations (4.9), we get

$$\begin{aligned} & \max \left\{ \max_{t \in [0, T]} |z_1^*(t, x) - z_1^{**}(t, x)|, \max_{t \in [0, T]} |z_2^*(t, x) - z_2^{**}(t, x)| \right\} \leq \\ & \leq \exp \left\{ \frac{1}{1 - q_1(x)} K [\max(d_1(x), c_2(x)) + p(x)] x \right\} \cdot 0. \end{aligned} \quad (4.10)$$

From (4.10) it follows $z_1^*(t, x) \equiv z_1^{**}(t, x)$ and $z_2^*(t, x) \equiv z_2^{**}(t, x)$ for all $(t, x) \in \Omega$. Then from

$$\begin{aligned} |u^*(t, x) - u^{**}(t, x)| & \leq \int_0^t |z_1^*(\tau, x) - z_1^{**}(\tau, x)| d\tau, \\ |v^*(t, x) - v^{**}(t, x)| & \leq \int_0^x |z_2^*(t, \xi) - z_2^{**}(t, \xi)| d\xi, \end{aligned}$$

we have $u^*(t, x) \equiv u^{**}(t, x)$, $v^*(t, x) \equiv v^{**}(t, x)$. This contradicts with our assumption that problem (2.1)–(2.4) has two solution, i.e. the quadruples $\{z_1^*(t, x), z_2^*(t, x), u^*(t, x), v^*(t, x)\}$ and $\{z_1^{**}(t, x), z_2^{**}(t, x), u^{**}(t, x), v^{**}(t, x)\}$. Therefore, solution to problem (2.1)–(2.4) is unique. Theorem 4.1 is proved.

Thus, from the equivalence of problems (1.1)–(1.5) and (2.1)–(2.4) we obtain

Theorem 4.2. *Suppose that the conditions i)– iii) of Theorem 4.1 are valid.*

Then problem (1.1)–(1.5) has a unique solution.

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Received: 28.10.2016