

RESEARCH ARTICLE

# Ulam-Hyers stability for a nonlinear Volterra integro-differential equation

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# Abstract

In this work, the Ulam-Hyers stability and the Ulam-Hyers-Rassias stability for the nonlinear Volterra integro-differential equations are established by employing the method of successive approximation. Some simple examples are given to illustrate the main results.

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### 1. Introduction

Integro-differential equations are a significant research topic from the theoretical point of view as well as of their applications. The reader is referred to the monograph of Volterra [16], Lakshmikantham [11], Medlock [12], the papers [4, 6, 7] and the references therein. Especially, studying the stability of Ulam-Hyers and Ulam-Hyers-Rassias for differential equations and integro-differential equations has been of great interest (see [5, 8, 14, 15, 17]) in recent years. In [5, 15], by utilizing method of the fixed point theorem, authors presented some kinds of the Hyers-Ulam-Rassias stability to the Volterra integro-differential equations.

In [1,2], M. Gachpazan and O. Baghani have established the Ulam-Hyers stability for nonlinear integral equation and linear integral equation of the second kind by using successive approximation method. After that with the above idea, Huang et al. [3] proved the Ulam-Hyers stability for delay differential equations of the first order by using successive approximation method. Kucche et al. [9, 10] also applied to prove the Ulam-Hyers stability and  $E_{\alpha}$ -Ulam-Hyers stability results for nonlinear implicit fractional differential equations.

Motivatived by M. Gachpazan and O. Baghani [1,2], and Huang et al. [3], we investigate the Ulam-Hyers stability and Ulam-Hyers-Rassias stability for nonlinear Volterra integrodifferential equations (NVIDE) of the form

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$$\begin{cases} u'(t) = f(t, u(t)) + \int_{a}^{t} g(t, s, u(s)) ds, & t \in J \\ u(a) = u_{0}, \end{cases}$$
(1.1)

where J = [a, b], f and g are continuous functions.

The rest of this paper is presented as follows: the Ulam-Hyers stability of (1.1) is presented in Section 2, and the Ulam-Hyers-Rassias stability of (1.1) is given in Section 3.

Now, we present the definition of some types of the Ulam-Hyers stability which will be used throughout this paper. First of all, let  $\varepsilon > 0$  and  $\psi \in C(J, \mathbb{R}_+)$ . We consider the following inequalities:

$$\left| v'(t) - \mathcal{P}(t) \right| \le \varepsilon, \quad t \in J,$$
 (1.2)

and

$$\left|v'(t) - \mathcal{P}(t)\right| \le \varepsilon \psi(t), \quad t \in J,$$
(1.3)

where

$$\mathcal{P}(t) := f(t, v(t)) + \int_a^t g(t, s, v(s)) ds.$$

**Definition 1.1.** The problem (1.1) is Ulam-Hyers stable if there is a constant  $K_f > 0$ such that for each  $\varepsilon > 0$  and for each solution  $v \in C^1(J, \mathbb{R})$  of (1.2) there is a solution uof (1.1) satisfying

$$|v(t) - u(t)| \le K_f \varepsilon.$$

**Definition 1.2.** The problem (1.1) is Ulam-Hyers-Rassias stable concerning  $\psi \in C(J, \mathbb{R}_+)$  if there is a constant  $C_f > 0$  such that for each  $\varepsilon > 0$  and for each solution  $v \in C^1(J, \mathbb{R})$  of (1.3) there is a solution u of (1.1) satisfying

$$|v(t) - u(t)| \le C_f \varepsilon \psi(t).$$

#### 2. Ulam-Hyers stability for NVIDE (1.1)

In this section, by employing the successive approximation method, we shall present the Ulam-Hyers stability for NVIDE (1.1).

**Remark 2.1.** We observe that if the function v is a solution of (1.2), then there is a continuous function  $\delta(t)$  on J such that  $|\delta(t)| \leq \varepsilon$  and

$$v'(t) = \mathcal{P}(t) + \delta(t).$$

Let  $f: J \times \mathbb{R} \to \mathbb{R}$  and  $g: J \times J \times \mathbb{R} \to \mathbb{R}$  are continuous functions. We consider the following hypotheses:

(H1) There exist positive constants  $L_1, L_2$  such that for each  $(t, s) \in J \times J$  and  $w_1, w_2 \in \mathbb{R}$  one has

$$|f(t, w_1) - f(t, w_2)| \le L_1 |w_1 - w_2|,$$
  
$$|g(t, s, w_1) - g(t, s, w_2)| \le L_2 |w_1 - w_2|.$$

(H2) Let  $\psi \in C(J, \mathbb{R}_+)$  in the inequality (1.3). Assume that there exists a constant C > 0 such that  $kC^k \leq (b-a)C^{k-1}$ ,  $\forall k \geq 1$ , and 0 < CL < 1, and the following hypothesis is satisfied, for  $t \in J$ ,

$$\int_{a}^{t} \psi(s) ds \le C \psi(t).$$

1262

**Theorem 2.2.** Assume that f and g satisfy the hypothesis (H1). Then, for each  $\varepsilon > 0$  if the function v satisfies (1.2), there exists a unique solution u of (1.1) provided  $u_0 = v_0$  and u satisfies the following estimate

$$|u(t) - v(t)| \le \varepsilon b \exp((b - a)(1 + L)).$$
(2.1)

**Proof.** For each  $\varepsilon > 0$  and let the function v satisfy (1.2), then basing on Remark 2.1 one has that then there is a continuous function  $\delta(t)$  on J such that  $|\delta(t)| \leq \varepsilon$  and  $v'(t) = \mathcal{P}(t) + \delta(t)$ . This yields that the function v satisfies the integral equation

$$v(t) = v_0 + \int_a^t \mathcal{P}(s)ds + \int_a^t \delta(s)ds, \qquad (2.2)$$

where

$$\int_{a}^{t} \mathcal{P}(s) ds = \int_{a}^{t} \left[ f(s, v(s)) + \int_{a}^{s} g(s, \tau, v(\tau)) d\tau \right] ds.$$

We consider the sequence  $(u_n)_{n\geq 0}$  defined as follows:  $u_0(t) = v(t)$  and for n = 1, 2, ...

$$u_n(t) = v_0 + \int_a^t \mathcal{P}_{n-1}(s) ds,$$
 (2.3)

where

$$\int_{a}^{t} \mathcal{P}_{n-1}(s) ds = \int_{a}^{t} \left[ f(s, u_{n-1}(s)) + \int_{a}^{s} g(s, \tau, u_{n-1}(\tau)) d\tau \right] ds.$$

By (2.2) and (2.3), for n = 1 one has

$$\left|u_{1}(t) - u_{0}(t)\right| = \left|v_{0} + \int_{a}^{t} \mathcal{P}_{0}(s)ds - v(t)\right| = \left|\int_{a}^{t} \delta(s)ds\right| \le \varepsilon(t-a), \ \forall t \in J.$$
(2.4)

For  $n = 1, 2, \ldots$ , from the hypothesis (H1) one has

$$\begin{aligned} |u_{n+1}(t) - u_n(t)| &= \left| \int_a^t \mathcal{P}_n(s) ds - \int_a^t \mathcal{P}_{n-1}(s) ds \right| \\ &\leq L \int_a^t |u_n(s) - u_{n-1}(s)| ds + L \int_a^t \int_a^s |u_n(r) - u_{n-1}(r)| dr ds, \end{aligned}$$

where  $L = \max\{L_1, L_2\}$ . In particular, for n = 1 and by (2.4) one gets

$$\begin{aligned} \left| u_2(t) - u_1(t) \right| &\leq \varepsilon L \int_a^t (s-a) ds + \varepsilon L \int_a^t \int_a^s (r-a) dr ds \\ &= \varepsilon L \left( \frac{(t-a)^2}{2!} + \frac{(t-a)^3}{3!} \right) \end{aligned}$$

and so, for n = 2, one also obtains

$$\begin{aligned} |u_3(t) - u_2(t)| &\leq \varepsilon L^2 \int_a^t \left( \frac{(s-a)^2}{2!} + \frac{(s-a)^3}{3!} \right) ds + \varepsilon L^2 \int_a^t \int_a^s \left( \frac{(r-a)^2}{2!} + \frac{(r-a)^3}{3!} \right) dr ds \\ &= \varepsilon L^2 \left( \frac{(t-a)^3}{3!} + 2\frac{(t-a)^4}{4!} + \frac{(t-a)^5}{5!} \right) \\ &\leq 3\varepsilon L^2 \left( \frac{(t-a)^3}{3!} + \frac{(t-a)^4}{4!} + \frac{(t-a)^5}{5!} \right) \end{aligned}$$

and for  $n \ge 4$  we have

$$\left|u_{n}(t) - u_{n-1}(t)\right| \leq \varepsilon n L^{n-1} \left(\frac{(t-a)^{n}}{n!} + \frac{(t-a)^{n+1}}{(n+1)!} + \dots + \frac{(t-a)^{2n}}{(2n)!} + \frac{(t-a)^{2n+1}}{(2n+1)!}\right).$$
(2.5)

Then, the estimation (2.5) can be rewritten by:

$$\begin{aligned} |u_n(t) - u_{n-1}(t)| &\leq \frac{\varepsilon(t-a)(L(t-a))^{n-1}}{(n-1)!} \left( 1 + \frac{(t-a)}{n+1} + \frac{(t-a)^2}{(n+1)(n+2)} + \dots \right. \\ &+ \frac{(t-a)^n}{(n+1)(n+2)\dots 2n} + \frac{(t-a)^{n+1}}{(n+1)(n+2)\dots 2n(2n+1)} \right) \\ &\leq \varepsilon b \frac{(L(t-a))^{n-1}}{(n-1)!} \left( 1 + \frac{(t-a)}{1!} + \frac{(t-a)^2}{2!} + \dots + \frac{(t-a)^n}{n!} + \frac{(t-a)^{n+1}}{(n+1)!} \right) \\ &\leq \varepsilon b \frac{(L(t-a))^{n-1}}{(n-1)!} \exp(t-a). \end{aligned}$$

Furthermore, if we assume that

$$|u_n(t) - u_{n-1}(t)| \le \varepsilon b \frac{(L(t-a))^{n-1}}{(n-1)!} \exp(t-a),$$
(2.6)

then one also gets

$$|u_{n+1}(t) - u_n(t)| \le \varepsilon b \frac{(L(t-a))^n}{n!} \exp(t-a), \quad \forall t \in J.$$

This yields that

$$\sum_{n=0}^{\infty} |u_{n+1}(t) - u_n(t)| \le \varepsilon b \exp(b-a) \sum_{n=0}^{\infty} \frac{(L(t-a))^n}{n!}.$$
(2.7)

Since the right-hand series is convergent to the function  $\exp(L(t-a))$ , for each  $\varepsilon > 0$  we deduce the series  $u_0(t) + \sum_{n=0}^{\infty} [u_{n+1}(t) - u_n(t)]$  is uniformly convergent concerning the norm  $|\cdot|$  and

$$\sum_{n=0}^{\infty} |u_{n+1}(t) - u_n(t)| \le \varepsilon b \exp((b-a)(1+L)).$$
(2.8)

Assume that

$$\tilde{u}(t) = u_0(t) + \sum_{n=0}^{\infty} [u_{n+1}(t) - u_n(t)].$$
(2.9)

Then,

$$u_j(t) = u_0(t) + \sum_{n=0}^{j} [u_{n+1}(t) - u_n(t)]$$
(2.10)

is the  $j^{th}$  partial of the series (2.9). From (2.9) and (2.10), we obtain

$$\lim_{j \to \infty} \left| \tilde{u}(t) - u_j(t) \right| = 0, \quad \forall t \in J.$$

Define  $u(t) = \tilde{u}(t), \forall t \in J$ . We observe that the limit of the above sequence is a solution to the following equation:

$$u(t) = v_0 + \int_a^t \mathcal{P}(s)ds, \quad \forall t \in J,$$
(2.11)

where

$$\mathcal{P}(t) := f(t, u(t)) + \int_a^t g(t, s, u(s)) ds.$$

By (2.3), (2.11) and the hypothesis (H1), one has that

$$\begin{aligned} \left| u(t) - v_0 - \int_a^t \mathcal{P}(s) ds \right| &= \left| \tilde{u}(t) - \left( u_j(t) - \int_a^t \mathcal{P}_{j-1}(s) ds \right) - \int_a^t \mathcal{P}(s) ds \right| \\ &\leq \left| \tilde{u}(t) - u_j(t) \right| + \int_a^t |\mathcal{P}_{j-1}(s) - \mathcal{P}(s)| ds \\ &\leq \left| \tilde{u}(t) - u_j(t) \right| + L \int_a^t |u_{j-1}(s) - u(s)| ds \\ &+ L \int_a^t \int_a^s |u_{j-1}(r) - u(r)| dr ds. \end{aligned}$$
(2.12)

Combining (2.9) and (2.10), we get

$$|\tilde{u}(t) - u_j(t)| \le \sum_{n=j+1}^{\infty} |u_{n+1}(t) - u_n(t)|$$

and by the estimation (2.7), one has

$$|u(t) - u_j(t)| \le \varepsilon b \exp(b - a) \sum_{n=j+1}^{\infty} \frac{\left(L(t-a)\right)^n}{n!}, \quad \forall t \in J.$$
(2.13)

Hence, it follows from the inequalities (2.12) and (2.13) that

$$\begin{aligned} \left| u(t) - v_0 - \int_a^t \mathcal{P}(s) ds \right| &\leq \varepsilon b e^{b-a} \sum_{n=j+1}^\infty \frac{(L(t-a))^n}{n!} \\ &+ \varepsilon L b e^{b-a} \bigg( \int_a^t \sum_{n=j+1}^\infty \frac{(L(s-a))^n}{n!} ds + \int_a^t \int_a^s \sum_{n=j+1}^\infty \frac{(L(r-a))^n}{n!} dr ds \bigg) \\ &\leq \varepsilon b e^{b-a} \left[ \sum_{n=j+1}^\infty \frac{(L(t-a))^n}{n!} + \sum_{n=j+1}^\infty L^{n+1} \bigg( \frac{(t-a)^{n+1}}{(n+1)!} + \frac{(t-a)^{n+2}}{(n+2)!} \bigg) \right]. \tag{2.14}$$

Taking limit as  $n \to \infty$ , we see that the right-hand series of (2.14) is convergent. Therefore, one deduces that

$$u(t) - v_0 - \int_a^t \mathcal{P}(s)ds \bigg| \le 0, \quad \forall t \in J.$$

This means that

$$u(t) = v_0 + \int_a^t \mathcal{P}(s)ds, \quad \forall t \in J,$$
(2.15)

which is a solution of (1.1). In addition, from the estimation (2.8), we have the estimate as follows:

$$|u(t) - v(t)| \le \varepsilon b \exp((b - a)(1 + L)).$$

To show the uniqueness of solution to the problem (1.1), we assume that  $\hat{u}(t)$  is another solution of (1.1), which has the form

$$\widehat{u}(t) = v_0 + \int_a^t \widehat{\mathcal{P}}(s) ds, \quad \forall t \in J,$$
(2.16)

where

$$\widehat{\mathcal{P}}(t) := f(t, \widehat{u}(t)) + \int_{a}^{t} g(t, s, \widehat{u}(s)) ds.$$

By using the hypothesis (H1), one obtains

$$\gamma(t) \le L \int_a^t \gamma(s) ds + L \int_a^t \int_a^t \gamma(r) dr ds, \quad \forall t \in J.$$

where  $\gamma(t) := |u(t) - \hat{u}(t)|$ . Then by applying Gronwall's lemma (see Theorem 2.1 in [13]), we infer that  $\gamma(t) = 0$  on J. So,  $u(t) = \hat{u}(t)$ . This completes the proof.

#### 3. Ulam-Hyers-Rassias stability for NVIDE (1.1)

In this section, with the same manner as in Section 2, by using the successive approximation method, we also present the Ulam-Hyers-Rassias stability for NVIDE (1.1).

**Remark 3.1.** We observe that if the function v is a solution of (1.3), then there is a continuous function  $\xi(t)$  on J such that  $|\xi(t)| \leq \varepsilon \psi(t)$  and

$$v'(t) = \mathcal{P}(t) + \xi(t).$$

**Theorem 3.2.** Assume that the hypotheses (H1) and (H2) are held. Then, for each  $\varepsilon > 0$ , if the function v satisfies (1.3), there is a unique solution u of (1.1) with  $u_0 = v_0$ , and u satisfies the following estimate, for  $t \in J$ ,

$$|v(t) - u(t)| \le \varepsilon \frac{(b-a)}{(1-C)(1-CL)} \psi(t).$$
 (3.1)

**Proof.** For each  $\varepsilon > 0$  let the function v satisfy (1.3), then by basing on Remark 3.1, one has that there is a continuous function  $\xi(t)$  on J such that  $|\xi(t)| \leq \varepsilon \psi(t)$  and  $v'(t) = \mathcal{P}(t) + \xi(t)$ . This yields that the function v satisfies the integral equation as follows:

$$v(t) = v_0 + \int_a^t \mathcal{P}(s)ds + \int_a^t \xi(s)ds, \qquad (3.2)$$

where

$$\int_{a}^{t} \mathcal{P}(s) ds = \int_{a}^{t} \left[ f(s, v(s)) + \int_{a}^{s} g(s, \tau, v(\tau)) d\tau \right] ds.$$

Similar to the proof of Theorem 2.2, we also reconsider the sequence  $(u_n)_{n\geq 0}$  defined as in (2.3) with  $u_0(t) = v(t)$ ,  $\forall t \in J$ . Now, by (2.3), the hypothesis (H3) and (3.2), for n = 1one has

$$\left|u_{1}(t)-u_{0}(t)\right|=\left|v_{0}+\int_{a}^{t}\mathcal{P}_{0}(s)ds-v(t)\right|\leq\varepsilon\int_{a}^{t}\psi(s)ds\leq\varepsilon C\psi(t),\;\forall t\in J.$$

For n = 1, 2, ... and from the hypothesis (H1), one has

$$|u_{n+1}(t) - u_n(t)| \le L \int_a^t \left( |u_n(s) - u_{n-1}(s)| ds + \int_a^s |u_n(r) - u_{n-1}(r)| dr \right) ds,$$

where  $L = \max\{L_1, L_2\}$ . In particular, for n = 1 one has

$$\left|u_{2}(t)-u_{1}(t)\right| \leq \varepsilon LC \int_{a}^{t} \psi(s)ds + \varepsilon LC \int_{a}^{t} \int_{a}^{s} \psi(r)drds = \varepsilon L(C^{2}+C^{3})\psi(t), \quad \forall t \in J$$

and so, for n = 2, we also obtain

$$|u_3(t) - u_2(t)| \le L \int_a^t |u_2(s) - u_1(s)| ds + L \int_a^t \int_a^s |u_2(r) - u_1(r)| dr ds$$
  
$$\le 3\varepsilon L^2 (C^3 + C^4 + C^5) \psi(t).$$

and for  $n \ge 4$  we have

$$|u_n(t) - u_{n-1}(t)| \le n\varepsilon (C^n + C^{n+1} + \dots + C^{2n} + C^{2n+1})L^{n-1}\psi(t).$$
(3.3)

Then, by the hypothesis (H3), the estimation (2.5) is rewritten by:

$$|u_n(t) - u_{n-1}(t)| \le \varepsilon (b-a) (CL)^{n-1} (1 + C^1 + \dots + C^{n+1}) \psi(t)$$
  
$$\le \varepsilon (b-a) \left( \frac{1 - C^{n+1}}{1 - C} \right) (CL)^{n-1} \psi(t), \quad \forall t \in J.$$

In addition, if the assumption

$$|u_n(t) - u_{n-1}(t)| \le \varepsilon (b-a) \left(\frac{1 - C^{m+1}}{1 - C}\right) (CL)^{n-1} \psi(t), \quad \forall t \in J,$$
 (3.4)

is satisfied, then by using the mathematical induction we also get

$$\left|u_{n+1}(t) - u_n(t)\right| \le \varepsilon (b-a) \left(\frac{1-C^{n+2}}{1-C}\right) (CL)^n \psi(t), \quad \forall t \in J.$$

This yields that

$$\sum_{n=0}^{\infty} \left| u_{n+1}(t) - u_n(t) \right| \le \varepsilon (b-a) \left( \frac{1}{1-C} \right) \sum_{n=0}^{\infty} \left( CL \right)^n \psi(t).$$
(3.5)

By the hypothesis (H3), we observe that  $\sum_{n=0}^{\infty} (CL)^n \to \frac{1}{1-CL}$  as  $n \to \infty$ . Hence, for every  $\varepsilon > 0$  we infer that the series  $u_0(t) + \sum_{n=0}^{\infty} [u_{n+1}(t) - u_n(t)]$  is uniformly convergent on J and

$$\sum_{n=0}^{\infty} |u_{n+1}(t) - u_n(t)| \le \varepsilon \frac{(b-a)}{(1-C)(1-CL)} \psi(t), \quad \forall t \in J.$$
(3.6)

With the same manner as in the proof of Theorem 2.2, we also can show that u(t) is a solution of (1.1) which has form

$$u(t) = v_0 + \int_a^t \mathcal{P}(s)ds, \quad \forall t \in J,$$

where

$$\mathcal{P}(t):=f(t,u(t))+\int_a^t g(t,s,u(s))ds$$

In addition, the following estimate is also satisfied

$$|u(t) - v(t)| \le \varepsilon \frac{(b-a)}{(1-C)(1-CL)} \psi(t), \quad \forall t \in J.$$

Therefore, (1.1) is Ulam-Hyers-Rassias stable.

# 4. Examples

In this section, two simple examples are presented to illustrate our results.

**Example 4.1.** Consider the following problem

$$\begin{cases} u'(t) = 1 + \int_0^t u(s)ds, \quad \forall t \in [0,1], \\ u(0) = 1, \end{cases}$$
(4.1)

We see that  $v(t) = 1, \forall t \in [0, 1]$  complies with the following inequality

$$\left|v'(t) - 1 - \int_0^t v(s)ds\right| \le 2.$$

1267

Now, we can choose  $v_0(t) = u(0) = 1$ . By using the successive approximation method as in Theorem 2.2, we obtain the following successive solution to (4.1) as

$$v_0(t) = 1,$$
  
$$u_1(t) = v(0) + \int_0^t \left(1 + \int_0^s u(r)dr\right) ds = 1 + t + \frac{t^2}{2!}.$$

Then it is no difficult to see that  $u(t) = 1 + t + \frac{t^2}{2!}$  forms a solution (4.1) and one gets the estimate

$$|v(t) - u(t)| = \left|1 - \left(1 + t + \frac{t^2}{2!}\right)\right| \le \frac{3}{2}.$$

Next, we define the function  $u^*(t) = 1 + t + \frac{t^2}{2!} + \frac{t^3}{3!} + \frac{t^4}{4!}$  is also a solution of (4.1) and we also have

$$\left|v(t) - u^{*}(t)\right| = \left|1 - \left(1 + t + \frac{t^{2}}{2!} + \frac{t^{3}}{3!} + \frac{t^{4}}{4!}\right)\right| \le \frac{17}{24}$$

Therefore, it shows the function  $u^*(t)$  is better approximate solution than the function u(t).

Example 4.2. Consider the following problem

$$u'(t) = u(t) + \int_0^t \frac{u(s)}{1 + u(s)} ds, \qquad (4.2)$$

where  $t \in [0, 1]$ . We set

$$f(t, u(t)) = u(t)$$
 and  $g(t, s, u(s)) = \frac{u(s)}{1 + u(s)}$ .

Then, we see that

$$|f(t, w_1) - f(t, w_2)| = |w_1 - w_2|$$

and

$$|g(t, s, w_1(s)) - g(t, s, w_2(s))| = \left| \frac{w_1(s)}{1 + w_1(s)} - \frac{w_2(s)}{1 + w_2(s)} \right|$$
$$\leq \frac{|w_1 - w_2|}{(1 + w_1)(1 + w_2)}$$
$$\leq |w_1 - w_2|.$$

This yields that the hypotheses of Theorem (2.2) is satisfied. That means Eq. (4.2) has unique solution on [0, 1]. Furthermore, if the function v satisfies

$$\left|v'(t) - v(t) - \int_0^t \frac{v(s)}{1 + v(s)} ds\right| \le \varepsilon$$

then by basing on the result of Theorem 2.2, there exists a solution u of Eq. (4.2) satisfying

$$|u(t) - v(t)| \le \varepsilon \exp(2), \quad \forall t \in [0, 1].$$

This means that the problem (4.2) is Ulam-Hyers stable.

#### 5. Conclusion

The results of Ulam-Hyers stability to the nonlinear Volterra integro-differential equation have been investigated by Janfada et al. [5] and Sevgin et al. [15] by employing the fixed point theorem. In our paper, we present the Ulam-Hyers stability and the Ulam-Hyers-Rassias stability to NVIDE (1.1) by employing the method of successive approximation.

1268

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