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POSITIVE PERIODIC SOLUTIONS OF N-SPECIES NEUTRAL DELAY SYSTEMS

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Abstract. In this paper, we employ some new techniques to study the existence of positive periodic solution of n-species neutral delay system

$$N_i'(t) = N_i(t)\Bigl[a_i(t) - \sum_{j=1}^{n}\beta_{ij}(t)N_j(t) - \sum_{j=1}^{n}b_{ij}(t)N_j(t-\tau_{ij}(t)) - \sum_{j=1}^{n}c_{ij}(t)N_j'(t-\tau_{ij}(t))\Bigr].$$

As a corollary, we answer an open problem proposed by Y. Kuang.

Keywords: positive periodic solutions, existence, neutral delay system

MSC 2000: 34C25, 34K15, 34A12

1. Introduction

Consider the following neutral delay model

$$N'(t) = N(t)[a(t) - \beta(t)N(t) - b(t)N(t-\tau(t)) - c(t)N'(t-\tau(t))] \tag{1}$$

where $a(t)$, $\beta(t)$, $b(t)$, $\tau(t)$, $c(t)$ are nonnegative continuous T-periodic functions.

In 1993, Kuang Yang proposed the following open problem (Open Problem 9.2 in [1]): Obtain sufficient conditions for the existence of positive periodic solutions of (1).

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When $a(t)$, $\beta(t)$, $b(t)$, $\tau(t)$ are positive and $c(t)=0$, such a problem was considered by Freedman and Wu [2]. In this paper, we consider the following more general n-species neutral delay system

$$
\begin{aligned}
(2) \qquad N_i'(t) = N_i(t)\Big[a_i(t) &- \sum_{j=1}^{n}\beta_{ij}(t)N_j(t) - \sum_{j=1}^{n} b_{ij}(t)N_j(t-\tau_{ij}(t)) \\
&- \sum_{j=1}^{n} c_{ij}(t)N_j'(t-\tau_{ij}(t))\Big]
\end{aligned}
$$

where $a_i(t)$, $\beta_{ij}(t)$, $b_{ij}(t)$, $\tau_{ij}(t)$, $c_{ij}(t)$ $(i,j=1,2,\ldots,n)$ are nonnegative continuous T-periodic functions.

The purpose of this paper is to establish the existence of positive periodic solutions for neutral delay system (2). As a corollary, we give an answer to the open problem 9.2 in [1]. To show the existence of solutions to the considered problems, we will use an existence theorem developed in [3], [4]. We will state this existence theorem in Section 2.

2. An existence theorem

For a fixed $r \geqslant 0$, let $C =: C([-r,0];\mathbb{R}^n)$. If $x \in C([\sigma-r,\sigma+\delta];\mathbb{R}^n)$ for some $\delta>0$ and $\sigma \in \mathbb{R}$, then $x_t \in C$ for $t \in [\sigma,\sigma+\delta]$ is defined by $x_t(\theta)=x(t+\theta)$ for $\theta\in[-r,0]$. The supremum norm in C is denoted by $\|\cdot\|$, i.e. $\|\varphi\| = \max\limits_{\theta\in[-r,0]}|\varphi(\theta)|$ for $\varphi\in C$, where $|\cdot|$ denotes the norm in $\mathbb{R}^n$, and $|u|=\sum\limits_{i=1}^{n}|u_i|$ for $u=(u_1,\ldots,u_n)\in\mathbb{R}^n$.

We consider the following neutral functional differential equation:

$$
\frac{\mathrm{d}}{\mathrm{dt}}[x(t)-b(t,x_t)] = f(t,x_t)
$$

where $f\colon \mathbb{R}\times C\to\mathbb{R}^n$ is completely continuous and $b\colon \mathbb{R}\times C\to\mathbb{R}^n$ is continuous. Moreover, we assume:

(H1) There exists $T>0$ such that for every $(t,\varphi)\in\mathbb{R}\times C$, we have $b(t+T,\varphi)=b(t,\varphi)$ and $f(t+T,\varphi)=f(t,\varphi)$.

(H2) There exists a constant $k<1$ such that $|b(t,\varphi)-b(t,\psi)| \leqslant k\|\varphi-\psi\|$ for $t\in\mathbb{R}$ and $\varphi,\psi\in C$.

By using the continuation theorem for composite coincidence degrees, Erbe et al. [3] proved the following existence theorem. See also Theorem 4.7.1 in [4].

Theorem A. *Suppose that there exists a constant $M > 0$ such that:*

(i) *For any $\lambda \in (0,1)$ and any T-periodic solution x of the system*

$$\frac{\mathrm{d}}{\mathrm{dt}}[x(t) - \lambda b(t, x_t)] = \lambda f(t, x_t)$$

we have $|x(t)| < M$ for $t \in \mathbb{R}$;

(ii) *$g(u) =: \int_0^T f(s, \hat{u})\,\mathrm{d}s \neq 0$ for $u \in \partial B_M(\mathbb{R}^n)$, where $B_M(\mathbb{R}^n) = \{u \in \mathbb{R}^n \colon |u| < M\}$, and $\hat{u}$ denotes the constant mapping from $[-r, 0]$ to $\mathbb{R}^n$ with the value $u \in \mathbb{R}^n$;*

(iii) $\deg(g, B_M(\mathbb{R}^n)) \neq 0$.

Then there exists at least one T-periodic solution of the system

$$\frac{\mathrm{d}}{\mathrm{dt}}[x(t) - b(t, x_t)] = f(t, x_t)$$

that satisfies $\sup\limits_{t \in \mathbb{R}} |x(t)| < M$.

Remark 1. From the proof of Theorem A (Theorem 4.7.1 in [4]), it is easy to see that if assumption (H2) is replaced by

(H2)$'$ There exists a constant $k < 1$ such that $|b(t, \varphi) - b(t, \psi)| \leqslant k\|\varphi - \psi\|$ for $t \in \mathbb{R}$ and $\varphi, \psi \in \{\varphi \in C \colon \|\varphi\| < M\}$ with M as given in condition (i) of Theorem A, then Theorem A still holds.

3. Main results

In order to establish the existence of positive periodic solutions for neutral delay system (2), we first consider the following system

$$x_i'(t) = a_i(t) - \sum_{j=1}^{n} \beta_{ij}(t)\mathrm{e}^{x_j(t)} - \sum_{j=1}^{n} b_{ij}(t)\mathrm{e}^{x_j(t-\tau_{ij}(t))} - \sum_{j=1}^{n} c_{ij}(t)x_j'(t - \tau_{ij}(t))\mathrm{e}^{x_j(t-\tau_{ij}(t))}. \tag{3}$$

Let C_T^0 denote the linear space of real valued continuous T-periodic functions on $\mathbb{R}$. The linear space C_T^0 is a Banach space with the usual norm for $x(t) = (x_1(t), \ldots, x_n(t)) \in C_T^0$ given by $\|x\|_0 = \max\limits_{t \in R} |x(t)| = \max\limits_{t \in R} \sum\limits_{i=1}^{n} |x_i(t)|$.

We define the following maps:

$$\begin{gathered}
b\colon\ \mathbb{R}\times C\to\mathbb{R}^n,\quad b(t,\varphi)=(b_1(t,\varphi),\dots,b_n(t,\varphi)),\\
b_i(t,\varphi)=-\sum_{j=1}^{n}\frac{c_{ij}(t)}{1-\tau'_{ij}(t)}\mathrm{e}^{\varphi_j(-\tau_{ij}(t))};\\
f\colon\ \mathbb{R}\times C\to\mathbb{R}^n,\quad f(t,\varphi)=(f_1(t,\varphi),\dots,f_n(t,\varphi)),\\
f_i(t,\varphi)=a_i(t)-\sum_{j=1}^{n}\beta_{ij}(t)\mathrm{e}^{\varphi_j(0)}-\sum_{j=1}^{n}\Big(b_{ij}(t)-\Big(\frac{c_{ij}(t)}{1-\tau'_{ij}(t)}\Big)'\Big)\mathrm{e}^{\varphi_j(-\tau_{ij}(t))},\\
i=1,2,\dots,n;\quad t\in\mathbb{R},\quad \varphi=(\varphi_1,\dots,\varphi_n)\in C.
\end{gathered}$$

Now, the system (3) becomes

$$\frac{\mathrm{d}}{\mathrm{dt}}[x(t)-b(t,x_t)]=f(t,x_t).$$

In the following, we denote

$$\bar{g}=\frac{1}{T}\int_0^T g(t)\,\mathrm{d}t,\quad g_m=\min_{t\in[0,T]}g(t),\quad |g|_0=\max_{t\in[0,T]}|g(t)|$$

for $g\in\{g\in C(\mathbb{R},\mathbb{R})\colon\ g(t+T)=g(t)\text{ for }t\in\mathbb{R}\}$.

Theorem B. *Suppose that the following conditions are satisfied:*

(a) $a_i(t)$, $\beta_{ij}(t)$, $b_{ij}(t)$, $\tau_{ij}(t)$, $c_{ij}(t)$ *are* T*-periodic functions and*

$$\begin{gathered}
a_i(t)\in C(\mathbb{R},(0,+\infty)),\quad \beta_{ij}(t),b_{ij}(t)\in C(\mathbb{R},\mathbb{R}^+),\quad c_{ij}(t)\in C^1(\mathbb{R},\mathbb{R}^+),\\
\tau_{ij}(t)\in C^2(\mathbb{R},\mathbb{R}^+),\quad \tau'_{ij}(t)<1,\quad \beta_{ii}(t)\geqslant\beta>0,\quad i,j=1,2,\dots,n;
\end{gathered}$$

where $\mathbb{R}^+=[0,+\infty)$, β *is a constant;*

(b) *the system*

$$\sum_{j=1}^{n}(\bar\beta_{ij}+\bar b_{ij})u_j=\bar a_i,\quad i=1,2,\dots,n$$

has a unique positive solution $u^*=(u_1^*,\dots,u_n^*)$;

(c)

$$\bar a_i>\sum_{j=1,\,j\neq i}\frac{M_{ij}\bar a_j}{m_{jj}},\quad m_{ii}>0,\quad i=1,2,\dots,n;$$

where

$$\begin{gathered}
M_{ij}=|\beta_{ij}|_0+\Big|\frac{b_{ij}-d'_{ij}}{1-\tau'_{ij}}\Big|_0,\quad m_{ij}=(\beta_{ij})_m+\Big(\frac{b_{ij}-d'_{ij}}{1-\tau'_{ij}}\Big)_m,\\
d_{ij}(t)=\frac{c_{ij}(t)}{1-\tau'_{ij}(t)},\quad d'_{ij}(t)<b_{ij}(t),\quad i,j=1,2,\dots,n;
\end{gathered}$$

(d) $k_0 =: c\mathrm{e}^{M_0} < 1$, *where*

$$c = \sum_{i=1}^n \sum_{j=1}^n |d_{ij}|_0, \quad M_0 = \max\Big\{\sum_{i=1}^n |\ln u_i^*|, R, TM_* + \sum_{i=1}^n K_i\Big\},$$

$$R = \max_{1\leqslant i\leqslant n}\{R_i\}, \quad R_i = \ln\frac{\bar a_i}{(\beta_{ii})_m} + \sum_{j=1}^n \frac{|d_{ij}|_0\bar a_i}{(b_{ij}-d'_{ij})_m} + 2\bar a_i T,$$

$$M_* = \frac{\sum\limits_{i=1}^n |a_i|_0 + \sum\limits_{i=1}^n\sum\limits_{j=1}^n |\beta_{ij}|_0\mathrm{e}^{R_j} + \sum\limits_{i=1}^n\sum\limits_{j=1}^n |b_{ij}|_0\mathrm{e}^{R_j}}{1-\sum\limits_{i=1}^n\sum\limits_{j=1}^n |c_{ij}|_0\mathrm{e}^{R_j}},$$

$$K_i = \max\left\{\left|\ln\frac{\bar a_i}{m_{ii}}\right|, \left|\ln\frac{\bar a_i - \sum\limits_{j=1,\, j\neq i}\frac{M_{ij}\bar a_j}{m_{jj}}}{M_{ii}}\right|\right\}, \quad i = 1, 2, \ldots, n.$$

Then (2) *has at least one positive T-periodic solution.*

Remark 2. For the case $n = 1$, Theorem B gives an answer to the Open Problem 9.2 due to Kuang Y. [1].

Before proving Theorem B, we need the following lemmas.

Lemma 1. *Under the assumptions of Theorem* B, *let* $\Omega = \{\varphi \in C\colon \|\varphi\| < M\}$, *where* $M > M_0$ *is such that* $k =: c\mathrm{e}^M < 1$, *then* $|b(t,\varphi) - b(t,\psi)| \leqslant k\|\varphi-\psi\|$ *for* $t \in \mathbb{R}$ *and* $\varphi, \psi \in \Omega$.

Proof. For $t \in \mathbb{R}$ and $\varphi, \psi \in \Omega$, we have

$$\begin{aligned}
&|b_i(t,\varphi) - b_i(t,\psi)| \\
&\quad\leqslant \sum_{j=1}^n d_{ij}(t)|\mathrm{e}^{\varphi_j(-\tau_{ij}(t))} - \mathrm{e}^{\psi_j(-\tau_{ij}(t))}| \\
&\quad\leqslant \sum_{j=1}^n d_{ij}(t)\mathrm{e}^{\theta\varphi_j(-\tau_{ij}(t))+(1-\theta)\psi_j(-\tau_{ij}(t))}|\varphi_j(-\tau_{ij}(t)) - \psi_j(-\tau_{ij}(t))|,
\end{aligned}$$

for some $\theta \in (0,1)$. So, we have

$$|b_i(t,\varphi) - b_i(t,\psi)| \leqslant \sum_{j=1}^n |d_{ij}|_0\mathrm{e}^M\|\varphi-\psi\|.$$

Therefore,

$$|b(t,\varphi) - b(t,\psi)| \leqslant \sum_{i=1}^n\sum_{j=1}^n |d_{ij}|_0\mathrm{e}^M\|\varphi-\psi\| = k\|\varphi-\psi\|.$$

□

Lemma 2. *If the assumptions of Theorem* B *hold, then every solution* $x(t) \in C_T^0$ *of the system*

$$\frac{\mathrm{d}}{\mathrm{dt}}[x(t) - \lambda b(t, x_t)] = \lambda f(t, x_t), \quad \lambda \in (0,1)$$

satisfies $\|x\|_0 \leqslant M_0$.

Proof. Let $\frac{\mathrm{d}}{\mathrm{dt}}[x(t) - \lambda b(t, x_t)] = \lambda f(t, x_t)$ for $x(t) \in C_T^0$, that is,

$$\left[x_i(t) + \lambda \sum_{j=1}^n \frac{c_{ij}(t)}{1 - \tau'_{ij}(t)} \mathrm{e}^{x_j(t - \tau_{ij}(t))}\right]' = \lambda\left[a_i(t) - \sum_{j=1}^n \beta_{ij}(t)\mathrm{e}^{x_j(t)} - \sum_{j=1}^n \Bigl(b_{ij}(t) - \Bigl(\frac{c_{ij}(t)}{1 - \tau'_{ij}(t)}\Bigr)'\Bigr)\mathrm{e}^{x_j(t - \tau_{ij}(t))}\right], \tag{4}$$

$i = 1, 2, \ldots, n$, $\lambda \in (0,1)$.

Integrating these identities, we have

$$\int_0^T \sum_{j=1}^n [\beta_{ij}(t)\mathrm{e}^{x_j(t)} + (b_{ij}(t) - d'_{ij}(t))\mathrm{e}^{x_j(t - \tau_{ij}(t))}]\,\mathrm{d}t = \int_0^T a_i(t)\,\mathrm{d}t, \ \ i = 1, 2, \ldots, n, \tag{5}$$

where $d_{ij}(t) =: \frac{c_{ij}(t)}{1 - \tau'_{ij}(t)}$.

From (4), (5), we have

$$\begin{aligned}\int_0^T \left|\left[x_i(t) + \lambda \sum_{j=1}^n d_{ij}(t)\mathrm{e}^{x_j(t - \tau_{ij}(t))}\right]'\right| \mathrm{d}t &\leqslant \lambda\left[\int_0^T a_i(t)\,\mathrm{d}t + \int_0^T \sum_{j=1}^n [\beta_{ij}(t)\mathrm{e}^{x_j(t)} + (b_{ij}(t) - d'_{ij}(t))\mathrm{e}^{x_j(t - \tau_{ij}(t))}\right] \mathrm{d}t \\ &< 2\int_0^T a_i(t)\,\mathrm{d}t = 2T\bar{a}_i.\end{aligned}$$

That is,

$$\int_0^T \left|\left[x_i(t) + \lambda \sum_{j=1}^n d_{ij}(t)\mathrm{e}^{x_j(t - \tau_{ij}(t))}\right]'\right| \mathrm{d}t < 2T\bar{a}_i. \tag{6}$$

By (5), we have

$$\begin{aligned}\int_0^T a_i(t)\,\mathrm{d}t &\geqslant \int_0^T \left[\sum_{j=1}^n (\beta_{ij})_m \mathrm{e}^{x_j(t)} + \sum_{j=1}^n (b_{ij} - d'_{ij})_m \mathrm{e}^{x_j(t - \tau_{ij}(t))}\right] \mathrm{d}t \\ &\geqslant T\left[\sum_{j=1}^n (\beta_{ij})_m \mathrm{e}^{x_j(\xi_i)} + \sum_{j=1}^n (b_{ij} - d'_{ij})_m \mathrm{e}^{x_j(\xi_i - \tau_{ij}(\xi_i))}\right],\end{aligned}$$

for some $\xi_i \in [0,T]$. Therefore, we have

$$x_i(\xi_i) \leqslant \ln \frac{\bar{a}_i}{(\beta_{ii})_m}, \quad \mathrm{e}^{x_j(\xi_i - \tau_{ij}(\xi_i))} \leqslant \frac{\bar{a}_i}{(b_{ij} - d'_{ij})_m}. \tag{7}$$

From (6), (7), we have

$$\begin{aligned} x_i(t) &+ \lambda \sum_{j=1}^n d_{ij}(t) \mathrm{e}^{x_j(t-\tau_{ij}(t))} \\ &\leqslant x_i(\xi_i) + \lambda \sum_{j=1}^n d_{ij}(\xi_i) \mathrm{e}^{x_j(\xi_i - \tau_{ij}(\xi_i))} \\ &\quad + \int_0^T \left| \left[x_i(t) + \lambda \sum_{j=1}^n d_{ij}(t) \mathrm{e}^{x_j(t-\tau_{ij}(t))} \right]' \right| \mathrm{d}t \\ &\leqslant \ln \frac{\bar{a}_i}{(\beta_{ii})_m} + \sum_{j=1}^n \frac{\bar{a}_i |d_{ij}|_0}{(b_{ij} - d'_{ij})_m} + 2\bar{a}_i T =: R_i, \quad i = 1, 2, \ldots, n; \end{aligned}$$

hence, we have $x_i(t) < R_i$, $i = 1, 2, \ldots, n$.

From (4), we have

$$\begin{aligned} x'_i(t) = \lambda \Bigg[& a_i(t) - \sum_{j=1}^n \beta_{ij}(t) \mathrm{e}^{x_j(t)} \\ & - \sum_{j=1}^n b_{ij}(t) \mathrm{e}^{x_j(t-\tau_{ij}(t))} - \sum_{j=1}^n c_{ij}(t) x'_j(t - \tau_{ij}(t)) \mathrm{e}^{x_j(t-\tau_{ij}(t))} \Bigg], \\ |x'_i(t)| \leqslant \lambda \Bigg[& a_i(t) + \sum_{j=1}^n \beta_{ij}(t) \mathrm{e}^{x_j(t)} + \sum_{j=1}^n b_{ij}(t) \mathrm{e}^{x_j(t-\tau_{ij}(t))} \\ & + \sum_{j=1}^n c_{ij}(t) |x'_j(t - \tau_{ij}(t))| \mathrm{e}^{x_j(t-\tau_{ij}(t))} \Bigg] \\ < |a_i|_0 & + \sum_{j=1}^n |\beta_{ij}|_0 \mathrm{e}^{R_j} + \sum_{j=1}^n |b_{ij}|_0 \mathrm{e}^{R_j} + \sum_{j=1}^n |c_{ij}|_0 |x'_j|_0 \mathrm{e}^{R_j}. \end{aligned}$$

So, we have

$$\begin{aligned} \|x'\|_0 &\leqslant \sum_{i=1}^n |x'_i(t)|_0 \\ &\leqslant \sum_{i=1}^n |a_i|_0 + \sum_{i=1}^n \sum_{j=1}^n |\beta_{ij}|_0 \mathrm{e}^{R_j} + \sum_{i=1}^n \sum_{j=1}^n |b_{ij}|_0 \mathrm{e}^{R_j} + \sum_{i=1}^n \sum_{j=1}^n |c_{ij}|_0 |x'_j|_0 \mathrm{e}^{R_j} \\ &\leqslant \sum_{i=1}^n |a_i|_0 + \sum_{i=1}^n \sum_{j=1}^n |\beta_{ij}|_0 \mathrm{e}^{R_j} + \sum_{i=1}^n \sum_{j=1}^n |b_{ij}|_0 \mathrm{e}^{R_j} + \sum_{i=1}^n \sum_{j=1}^n |c_{ij}|_0 \|x'\|_0 \mathrm{e}^{R_j}. \end{aligned}$$

Since

$$\sum_{i=1}^{n}\sum_{j=1}^{n}|c_{ij}|_0\mathrm{e}^{R_j} \leqslant \sum_{i=1}^{n}\sum_{j=1}^{n}|c_{ij}|_0\mathrm{e}^{M_0} \leqslant \sum_{i=1}^{n}\sum_{j=1}^{n}|d_{ij}|_0\mathrm{e}^{M_0} < 1,$$

we have

$$\|x'\|_0 < \frac{\sum\limits_{i=1}^{n}|a_i|_0 + \sum\limits_{i=1}^{n}\sum\limits_{j=1}^{n}|\beta_{ij}|_0\mathrm{e}^{R_j} + \sum\limits_{i=1}^{n}\sum\limits_{j=1}^{n}|b_{ij}|_0\mathrm{e}^{R_j}}{1-\sum\limits_{i=1}^{n}\sum\limits_{j=1}^{n}|c_{ij}|_0\mathrm{e}^{R_j}} =: M_*. \tag{8}$$

Let $s = t-\tau_{ij}(t)$, $t=\sigma_{ij}(s)$ be the inverse function of $s=t-\tau_{ij}(t)$ $(t\in[0,T])$. Then, we have

$$\begin{aligned}\int_0^T (b_{ij}(t)-d'_{ij}(t))\mathrm{e}^{x_j(t-\tau_{ij}(t))}\,\mathrm{d}t &= \int_{-\tau_{ij}(0)}^{T-\tau_{ij}(T)} \frac{b_{ij}(\sigma_{ij}(s))-d'_{ij}(\sigma_{ij}(s))}{1-\tau'_{ij}(\sigma_{ij}(s))}\mathrm{e}^{x_j(s)}\,\mathrm{d}s\\ &= \frac{b_{ij}(\eta_{ij})-d'_{ij}(\eta_{ij})}{1-\tau'_{ij}(\eta_{ij})}\int_{-\tau_{ij}(0)}^{T-\tau_{ij}(T)} \mathrm{e}^{x_j(s)}\,\mathrm{d}s\\ &= \frac{b_{ij}(\eta_{ij})-d'_{ij}(\eta_{ij})}{1-\tau'_{ij}(\eta_{ij})}\int_0^T \mathrm{e}^{x_j(s)}\,\mathrm{d}s,\end{aligned}$$

for some $\eta_{ij}\in[0,T]$; and $\int_0^T\beta_{ij}(t)\mathrm{e}^{x_j(t)}\,\mathrm{d}t = \beta_{ij}(\mu_{ij})\int_0^T\mathrm{e}^{x_j(t)}\,\mathrm{d}t$, for some $\mu_{ij}\in[0,T]$; hence, from (5), we have

$$\sum_{j=1}^{n}\Big[\beta_{ij}(\mu_{ij})+\frac{b_{ij}(\eta_{ij})-d'_{ij}(\eta_{ij})}{1-\tau'_{ij}(\eta_{ij})}\Big]\int_0^T\mathrm{e}^{x_j(t)}\,\mathrm{d}t = \int_0^T a_i(t)\,\mathrm{d}t,\quad i=1,2,\dots,n.$$

Since $\int_0^T\mathrm{e}^{x_j(t)}\,\mathrm{d}t = T\mathrm{e}^{x_j(\delta_j)}$, for some $\delta_j\in[0,T]$ $(j=1,2,\dots,n)$, we have

$$\sum_{j=1}^{n}\Big[\beta_{ij}(\mu_{ij})+\frac{b_{ij}(\eta_{ij})-d'_{ij}(\eta_{ij})}{1-\tau'_{ij}(\eta_{ij})}\Big]\mathrm{e}^{x_j(\delta_j)} = \bar{a}_i,\quad i=1,2,\dots,n. \tag{9}$$

From (9), we have

$$m_{ii}\mathrm{e}^{x_i(\delta_i)} \leqslant \bar{a}_i,\quad i=1,2,\dots,n.$$

Therefore, we have

$$x_i(\delta_i) \leqslant \ln\frac{\bar{a}_i}{m_{ii}},\quad i=1,2,\dots,n. \tag{10}$$

From (9), (10), we get

$$\bar{a}_i \leqslant M_{ii}\mathrm{e}^{x_i(\delta_i)} + \sum_{j=1,\, j\neq i} M_{ij}\mathrm{e}^{x_j(\delta_j)}$$
$$\leqslant M_{ii}\mathrm{e}^{x_i(\delta_i)} + \sum_{j=1,\, j\neq i} \frac{M_{ij}\bar{a}_j}{m_{jj}}, \quad i = 1, 2, \ldots, n.$$

Therefore, we have

$$x_i(\delta_i) \geqslant \ln \frac{\bar{a}_i - \sum\limits_{j=1,\, j\neq i} \frac{M_{ij}\bar{a}_j}{m_{jj}}}{M_{ii}}, \quad i = 1, 2, \ldots, n. \tag{11}$$

From (10), (11), we have

$$|x_i(\delta_i)| \leqslant \max\left\{\left|\ln\frac{\bar{a}_i}{m_{ii}}\right|, \left|\ln\frac{\bar{a}_i - \sum\limits_{j=1,\, j\neq i} \frac{M_{ij}\bar{a}_j}{m_{jj}}}{M_{ii}}\right|\right\} =: K_i, \quad i = 1, 2, \ldots, n. \tag{12}$$

Combining (8), (12), we have

$$|x_i| \leqslant |x_i(\delta_i)| + \int_0^T |x_i'|\,\mathrm{d}t \leqslant K_i + \int_0^T |x_i'|\,\mathrm{d}t, \quad i = 1, 2, \ldots, n;$$

hence,

$$\|x\|_0 \leqslant \sum_{i=1}^n K_i + \int_0^T \|x'\|_0\,\mathrm{d}t = \sum_{i=1}^n K_i + TM_* \leqslant M_0.$$

Obviously, M_0 is independent of λ. This completes the proof. □

P r o o f of Theorem B. We apply Theorem A to (3). Clearly, for M as given in Lemma 1, the condition (i) in Theorem A is satisfied. Let $g(u) = (g_1(u), \ldots, g_n(u))$. Since

$$g_i(u) = \int_0^T f_i(s, \hat{u})\,\mathrm{d}s = \int_0^T a_i(t)\,\mathrm{d}t - \sum_{j=1}^n \int_0^T \beta_{ij}(t)\,\mathrm{d}t\,\mathrm{e}^{u_j} - \sum_{j=1}^n \int_0^T b_{ij}(t)\,\mathrm{d}t\,\mathrm{e}^{u_j}$$
$$= T\left[\bar{a}_i - \sum_{j=1}^n (\bar{\beta}_{ij} + \bar{b}_{ij})\mathrm{e}^{u_j}\right],$$

and $M > \sum\limits_{i=1}^n |\ln u_i^*|$, we have $g(u) \neq 0$ for any $u \in \partial B_M(\mathbb{R}^n)$. Thus, the condition (ii) in Theorem A holds. Next we show that condition (iii) also holds. By (b) and the formula for Brouwer degree (see Theorem 2.2.3, [4]), we have

$$\deg(g, B_M(\mathbb{R}^n)) = \sum_{u \in g^{-1}(0) \cap B_M(\mathbb{R}^n)} \operatorname{sign} \det Dg(u) = (-1)^n \text{ or } (-1)^{n+1}.$$

Therefore, all the conditions required in Theorem A hold. It follows by Theorem A and Remark 1 that (3) has a T-periodic solution $(x_1^*(t), \dots, x_n^*(t))$. Therefore, (2) has a positive T-periodic solution $(e^{x_1^*(t)}, \dots, e^{x_n^*(t)})$. This finishes the proof of Theorem B. □

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