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Proof. The method of variation of constants yields for the solution $y(t)$ of the initial problem (1), (2):

$$(20) \quad y(t) = x(t) + \int_{t_0}^t \frac{W_0(t, s)}{W(s)} f(s, y(s), \dots, y^{(n-1)}(s), y[h(s)], \dots, y^{(n-1)}[h(s)]) ds,$$

where $x(t)$ is the solution of (3) defined above and $W_0(t, s)$ is defined in (5).

Denote $\Gamma(t) = \max_{t_0 \leq s \leq t} |x(s)|$ and $A(t) = \max_{t_0 \leq s \leq t} \alpha_0(s)$. Then we obtain from (20) with respect to the assumptions of Theorem 3 the inequality

$$\begin{aligned} |y(t)| &\leq \Gamma(t) + n \int_{t_0}^t \frac{\alpha_0(s) D(s)}{W(s)} \psi(s) \omega(|y(s)|) ds \leq \\ &\leq \Gamma(t) + n A(t) \int_{t_0}^t \frac{D(s)}{W(s)} \psi(s) \omega(|y(s)|) ds. \end{aligned}$$

Let $[t_0, T)$ be an interval of existence of a solution $y(t)$ of the initial problem (1), (2). If we apply Lemma 2 to the last inequality for $t \in [t_0, T)$, we have (19).

According to (20), the derivatives $y^{(k)}(t)$, $k = 0, 1, \dots, n - 1$ of the solution $y(t)$ of the initial problem (1), (2) satisfy

$$(21) \quad y^{(k)}(t) = x^{(k)}(t) + \int_{t_0}^t \frac{W_k(t, s)}{W(s)} f(s, y(s), \dots, y^{(n-1)}(s), y[h(s)], \dots, y^{(n-1)}[h(s)]) ds.$$

Since (21) implies the inequality

$$|y^{(k)}(t)| \leq |x^{(k)}(t)| + n \int_{t_0}^t \frac{\alpha_k(s) D(s)}{W(s)} \psi(s) \omega(|y(s)|) ds,$$

$k = 0, 1, \dots, n - 1$, the functions $y^{(k)}(t)$, $k = 0, 1, \dots, n - 1$ are bounded on $[t_0, T)$ if $T < \infty$. With regard to Lemma 1 we conclude that the solution $y(t)$ of the initial problem (1), (2) exists for $t \in J$ and (19) holds. The proof is complete.

References

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