

Hyers-Ulam Stability of Abstract Second Order Linear Dynamic Equations on Time Scales

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Abstract

In this paper we investigate the Hyers-Ulam Stability of the abstract dynamic equation of the form

$$x^{\Delta\Delta}(t) + A(t)x^{\Delta}(t) + R(t)x(t) = f(t), \quad t \in \mathbb{T},$$

where $A, R: \mathbb{T} \rightarrow L(\mathbb{X})$, the space of all bounded linear operators from a Banach space \mathbb{X} into itself, and f is rd-continuous from a time scale \mathbb{T} to \mathbb{X} . Some examples illustrate the applicability of the main result.

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1. INTRODUCTION

Ulam [16] posed the following problem concerning the stability of functional equations: under what conditions does a linear mapping near an approximately linear mapping exist? The problem for the case of approximately mappings was solved by Hyers [10], who proved that Cauchy equation is stable in Banach spaces, and the results were generalized by Rassias [14].

Alsina and Ger [8] were the first authors who investigated the Hyers-Ulam stability of a differential equation. Many articles dealing with Ulam, Hyers-Ulam, and Hyers-Ulam- Rassias stability in various contexts were edited by Rassias [15]. In [11] Li and Shen introduced the Hyers-Ulam stability of scalar second order differential equations of the form

$$y'' + p(x)y' + q(x)y + r(x) = 0,$$

that is, if f is an approximated solution of the last equation, then there exists an exact solution of the equation near f .

Also Li and Shen [12] proved the Hyers-Ulam stability of homogeneous linear differential equations of second order.

In [7] Pasc Gavruta proved the Hyers-Ulam stability of second order linear differential equation with boundary conditions or initial conditions. That is if y is an approximate solution of the differential equation

$$y'' + \beta(x)y = 0 \quad \text{with } y(a) = y(b),$$

then there exists a solution of the differential equation near y .

In [9] Mohamed Bagher proved the Hyers-Ulam stability of exact second –order linear differential equations. Also he showed the Hyers-Ulam stability of the following equations:

Second–order linear differential equations with constant coefficients, Euler, Hermite's, Cheybshev and Legendre's differential equations. These results generalize the main results of Li and Shen [11-12].

In [13] Maher established the Hyers-Ulam stability of generalized nonlinear second-order differential equations and he proved the Hyers-Ulam stability of Emden–Fowler type equation with initial conditions.

In 2012 Douglas and Ben Gates [4] established the Hyers-Ulam stability of the scalar second-order linear non-homogeneous dynamic equation on time scales of the form:

$$x^{\Delta\Delta}(t) + p(t)x^{\Delta}(t) + r(t)x(t) = f(t), t \in [a, b]_{\mathbb{T}},$$

where the given functions $p, r, f \in C_{rd}[a, b]_{\mathbb{T}}$, the space of all real valued rd-continuous on $[a, b]_{\mathbb{T}}$. Here $[a, b]_{\mathbb{T}} = [a, b] \cap \mathbb{T}$. They extended the work of Li and Shen [11,12] to prove the Hyers-Ulam stability of homogenous and non-homogenous linear dynamic equations of second order on time scales.

In this paper we generalize and extend the work of Douglas R. Anderson, Ben Gates and Dylan Heuer [4] and we investigate the Hyers-Ulam stability of the abstract dynamic equation of the form:

$$x^{\Delta\Delta}(t) + A(t)x^{\Delta}(t) + R(t)x(t) = f(t), \quad t \in \mathbb{T},$$

where $A, R \in C_{rd}(\mathbb{T}, L(\mathbb{X}))$, the space of all rd-continuous from a time scale \mathbb{T} to $L(\mathbb{X})$, and $f \in C_{rd}(\mathbb{T}, \mathbb{X})$. Here $L(\mathbb{X})$ is the space of all bounded linear operators from a Banach space

\mathbb{X} into itself.

2. Preliminaries

We need the following definitions and notations from [5] in proving our main results in Section 3.

Definition 2.1. A time scale \mathbb{T} is an arbitrary nonempty closed subset of the real numbers \mathbb{R} .

Definition 2.2. The mappings $\sigma, \rho : \mathbb{T} \rightarrow \mathbb{T}$ defined by $\sigma(t) = \inf\{s \in \mathbb{T} : s > t\}$, and $\rho(t) = \sup\{s \in \mathbb{T} : s < t\}$ are called the jump operators.

Definition 2.3. A point $t \in \mathbb{T}$ is said to be right-dense if $\sigma(t) = t$, right-scattered if $\sigma(t) > t$, left-dense if $\rho(t) = t$, left-scattered if $\rho(t) < t$, isolated if $\rho(t) < t < \sigma(t)$, and dense if $\rho(t) = t = \sigma(t)$.

Definition 2.4. Let $t \in \mathbb{T}$. The graininess function

$$\mu : \mathbb{T} \rightarrow [0, \infty[\text{ is defined by } \mu(t) = \sigma(t) - t.$$

Definition 2.5. A function $f : \mathbb{T} \rightarrow \mathbb{X}$ is called rd-continuous provided

- (i) f is continuous at every right-dense point;
(ii) $\lim_{s \rightarrow t^-} f(s)$ exists (finite) at left-dense points in \mathbb{T} .

The set of rd-continuous functions $f: \mathbb{T} \rightarrow \mathbb{X}$ is denoted by $C_{rd}(\mathbb{T}, \mathbb{X})$.

Definition 2.6. (The Delta Derivative). A function $f: \mathbb{T} \rightarrow \mathbb{X}$ is called Δ -differentiable at $t \in \mathbb{T}^k$ if there exists an element $f^\Delta(t) \in \mathbb{X}$ such that for any $\varepsilon > 0$ there is $\delta > 0$ such that:

$$\| [f(\sigma(t)) - f(s)] - f^\Delta(t)[\sigma(t) - s] \| \leq \varepsilon |\sigma(t) - s|, s \in (t - \delta, t + \delta) \cap \mathbb{T}.$$

In this case $f^\Delta(t)$ is called the delta derivative of f at t , provided it exists and we have

$$f^\Delta(t) = \lim_{s \rightarrow t} \frac{f(\sigma(t)) - f(s)}{\sigma(t) - s}. \quad (2.1)$$

If $f^\Delta(t)$ exists for all $t \in \mathbb{T}^k$, we say that f is delta differentiable on \mathbb{T}^k . Here

$$\mathbb{T}^k = \begin{cases} \mathbb{T} \setminus (\rho(\sup \mathbb{T}), \sup \mathbb{T}] & \text{if } \sup \mathbb{T} < \infty \\ \mathbb{T} & \text{if } \sup \mathbb{T} = \infty. \end{cases}$$

We also denote by

$$C_{rd}^n(\mathbb{T}, \mathbb{X}) = \{x \in C_{rd}(\mathbb{T}, \mathbb{X}) : x^\Delta, \dots, x^{\Delta^n} \text{ exist and belong to } C_{rd}(\mathbb{T}, \mathbb{X})\}.$$

Definition 2.7. A function $f: \mathbb{T} \rightarrow \mathbb{X}$ is called regulated provided its right-sided limits exist (finite) at all right-dense points in \mathbb{T} and its left-sided limits exist (finite) at all left-dense points in \mathbb{T} .

Definition 2.8. Let $f: \mathbb{T} \rightarrow \mathbb{X}$ be a regulated function. Any function F which satisfies $F^\Delta(t) = f(t)$ for all $t \in \mathbb{T}^k$, is called a pre-antiderivative of f . The indefinite integral of a regulated function f is defined by

$$\int f(t) \Delta t = F(t) + C, \quad (2.2)$$

where C is an arbitrary constant. The Cauchy integral of f is defined by

$$\int_r^s f(t) \Delta t = F(s) - F(r), \quad r, s \in \mathbb{T}. \tag{2.3}$$

Definition 2.9. A function $p: \mathbb{T} \rightarrow \mathbb{R}$ is said to be regressive provided

$$1 + \mu(t)p(t) \neq 0, \quad \text{for all } t \in \mathbb{T}.$$

The set of all regressive functions $f: \mathbb{T} \rightarrow \mathbb{R}$ is denoted by $\mathcal{R} = \mathcal{R}(\mathbb{T}, \mathbb{R})$.

Definition 2.10(The Generalized Exponential Function).

If $p \in \mathcal{R}$, then the exponential function $e_p(t, s)$ is defined by

$$e_p(t, s) = \exp\left(\int_s^t \xi_{\mu(t)}(p(\tau)) \Delta \tau\right), \quad \text{for } s, t \in \mathbb{T},$$

where

$$\xi_{\mu(s)}(p(s)) = \begin{cases} \frac{1}{\mu(s)} \log(|1 + \mu(s)p(s)| + i \operatorname{Arg}(1 + \mu(s)p(s))), & \text{for } \mu(s) > 0 \\ p(s) & \mu(s) = 0 \end{cases}$$

Definition 2.11. Let $F: \mathbb{T} \times \mathbb{X}^n \rightarrow \mathbb{X}$. The n^{th} order dynamic equation

$$x^{\Delta n}(t) = F(t, x^{\Delta n-1}, \dots, x^{\Delta}, x), \quad t \in \mathbb{T}. \tag{2.4}$$

is said to have Hyers-Ulam stability on \mathbb{T} if for every $\varepsilon > 0$ and $u \in C_{rd}^n(\mathbb{T}, \mathbb{X})$ which satisfies

$$\|u^{\Delta n}(t) - F(t, u^{\Delta n-1}(t), \dots, u^{\Delta}(t), u)\| < \varepsilon, \quad t \in \mathbb{T},$$

there exists a solution x of (2.4) such that:

$$\|u(t) - x(t)\| < L\varepsilon, \quad t \in \mathbb{T} \text{ for some } L > 0.$$

We need the following theorem in proving our main results.

Theorem 2.1. [2] Assume that $A \in C_{rd}(\mathbb{T}, L(\mathbb{X}))$, $f \in C_{rd}(\mathbb{T}, \mathbb{X})$. In addition we assume that A satisfies the following conditions:

(1) $\sup_t \|A(t)\| < \infty$

(2) A is regressive, that is, $(I + \mu(t)A(t))$ is invertible for every $t \in \mathbb{T}$, where I is the identity operator.

If the function

$$F(t) = \int_{t_0}^t \|e_A(t, \sigma(s))\| \Delta s, t_0 \in \mathbb{T} \quad (2.5)$$

is bounded, then the equation

$$\begin{aligned} x^\Delta(t) &= A(t)x(t) + f(t), \quad t \in \mathbb{T}, \quad t > t_0, \\ x(t_0) &= x_0 \in \mathbb{X} \end{aligned} \quad (2.6)$$

has Hyers-Ulam stability, That is, for every $\varepsilon > 0$, $g \in C_{rd}^1(\mathbb{T}, \mathbb{X})$ which satisfies:

$$\|g^\Delta(t) - A(t)g(t) - f(t)\| < \varepsilon, \quad t \in \mathbb{T}, \quad t \geq t_0,$$

there exists a solution $v \in C_{rd}^\Delta(\mathbb{T}, \mathbb{X})$ of Equation (2.6) such that

$$\|g(t) - v(t)\| < L\varepsilon, \quad t \in \mathbb{T}, \quad t \geq t_0 \text{ for some constant } L > 0.$$

The properties of the operator exponential function $e_A(t, s)$ were established in [1] and [3].

3. HYERS-ULAM STABILITY

In this section we establish the Hyers –Ulam stability of second order non-homogeneous dynamic equations of the form

$$x^{\Delta\Delta}(t) + A(t)x^\Delta(t) + R(t)x(t) = f(t), \quad t \in \mathbb{T}, \quad (3.1)$$

where $A, R: \mathbb{T} \rightarrow L(\mathbb{X})$ and $f \in C_{rd}(\mathbb{T}, \mathbb{X})$.

Theorem 3.1. Assume there is a particular solution $z: \mathbb{T} \rightarrow L(\mathbb{X})$ of the corresponding Recatti equation

$$z^\Delta(t) + (A(t) - z^\sigma(t))z(t) = R(t), \quad t \in \mathbb{T}, \quad (3.2)$$

such that $D = z^\sigma - A$, $-z$ are regressive and $D \in C_{rd}(\mathbb{T}, \mathbb{X})$.

If the following functions:

$$F_1(t) = \int_{t_0}^t \|e_D(t, \sigma(s))\| \Delta s, t_0 \in \mathbb{T} \tag{3.3}$$

and

$$F_2(t) = \int_{t_0}^t \|e_{-z}(t, \sigma(s))\| \Delta s, t_0 \in \mathbb{T} \tag{3.4}$$

are bounded, then Equation (3.1) has Hyers-Ulam stability.

Proof :To show that Equation (3.1) has Hyers–Ulam stability, let $\varepsilon > 0$ and $y \in C_{rd}^2(\mathbb{T}, \mathbb{X})$ that satisfies

$$\|y^{\Delta\Delta}(t) + A(t)y^\Delta(t) + R(t)y(t) - f(t)\| < \varepsilon, t \in \mathbb{T}. \tag{3.5}$$

Our aim is to find a solution $u: \mathbb{T} \rightarrow \mathbb{X}$ of Equation (3.1) such that $\|y - u\| < k\varepsilon$ on \mathbb{T} for some constant $k > 0$.

Assume that z is a particular solution of Equation (3.2) that satisfies the hypothesis of the Theorem.

Set $g = y^\Delta + zy$. Then $g^\Delta = y^{\Delta\Delta} + z^\sigma y^\Delta + z^\Delta y$. Consequently, we have

$$\begin{aligned} \|g^\Delta - Dg - f\| &= \|y^{\Delta\Delta} + z^\sigma y^\Delta + z^\Delta y(t) - (z^\sigma - A)(y^\Delta + zy) - f\| \\ &= \|y^{\Delta\Delta} + Ay^\Delta + Ry - f\| < \varepsilon \text{ on } \mathbb{T} \text{ (from (3.5)).} \end{aligned}$$

Since F_1 is bounded, then by Theorem 2.1 the equation

$$\begin{aligned} x^\Delta(t) - D(t)x(t) &= f(t), \quad t \in \mathbb{T} \\ x(t_0) &= x_0 \end{aligned} \tag{3.6}$$

has Hyers-Ulam stability, and there is a solution $v \in C_{rd}^1(\mathbb{T}, \mathbb{X})$ of Equation (3.6) such that

$\|g(t) - v(t)\| < L\varepsilon, \quad t \in \mathbb{T}, t \geq t_0$ for some $L > 0$. It follows that

$$\|y^\Delta(t) + z(t)y(t) - v(t)\| < L\varepsilon, \quad t \geq t_0.$$

Again, in view of the boundedness of F_2 , there is a solution $u \in C_{rd}^1(\mathbb{T}, \mathbb{X})$ of the equation

$$x^\Delta(t) + z(t)x(t) - v(t) = 0, \quad t > t_0, \quad (3.7)$$

$$x(t_0) = x_0$$

such that $\|y(t) - u(t)\| < kL\varepsilon$, $t \in \mathbb{T}, t > t_0$ for some $k > 0$. Now, we can check that u is a solution of Equation (3.1). Indeed, we have

$$\begin{aligned} u^{\Delta\Delta} + Au^\Delta + Ru - f &= (v^\Delta - z^\sigma u^\Delta - z^\Delta u - Au^\Delta + Ru - f) \\ &= (Dv + f) - (D + A)u^\Delta + (R - z^\Delta)u + Au^\Delta - f \\ &= D(v - u^\Delta - zu) = 0. \end{aligned}$$

Therefore, u is a solution of (3.1).

As a direct consequence, in view of the boundedness of $F_1(t) = \int_{t_0}^t \|e_D(t, \sigma(s))\| \Delta s$ and $F_2(t) = \int_{t_0}^t \|e_{-z}(t, \sigma(s))\| \Delta s$ on $[a, b]_{\mathbb{T}}$,

we obtain the following result

Corollary 3.2. The equation

$$x^{\Delta\Delta}(t) + A(t)x^\Delta(t) + R(t)x(t) = f(t), \quad t \in [a, b]_{\mathbb{T}}, \quad t > t_0 \quad (3.8)$$

has Hyers-Ulam stability.

The previous result yields the result in [4], when both of f , A and R are scalar functions.

4. Illustrative examples

The following examples show the applicability of the main result.

Example 4.1 Consider the following dynamic equation

$$x^{\Delta\Delta}(t) + A(t)x^\Delta(t) + R(t)x(t) = 0, \quad t \in \mathbb{T} = \mathbb{R}^{\geq 0} \tag{4.1}$$

where $A(t)$ and $R(t)$ are the matrices defined by

$$A(t) = \begin{bmatrix} 2t & 0 \\ 0 & 2t \end{bmatrix}, \quad R(t) = \begin{bmatrix} 1 + t^2 & 0 \\ 0 & 1 + t^2 \end{bmatrix}.$$

The corresponding Ricatti Equation is

$$z^\Delta - (z^\sigma(t) - A(t))z(t) = R(t), \quad t \in \mathbb{T}. \tag{4.2}$$

One can see that $z(t) = \begin{bmatrix} t & 0 \\ 0 & t \end{bmatrix}$ is a solution of Equation (4.2). We have,

$$D(t) = z^\sigma(t) - A(t) = \begin{bmatrix} -t & 0 \\ 0 & -t \end{bmatrix} = -z(t), t \in \mathbb{T}.$$

We use the formula in [1, 3, 6], for $\mathbb{T} = \mathbb{R}^{\geq 0}$, to get $e_D(t, \sigma(s)) = e_D(t, s) = e^{\frac{-(t^2-s^2)}{2}} I = e_{-z}(t, s)$. This implies that the functions F_1 and F_2 , defined by (3.3) and (3.4) respectively, are bounded. Therefore, by Theorem 3.1, Equation (4.1) has Hyers-Ulam stability on $\mathbb{T} = \mathbb{R}^{\geq 0}$.

Example 4.2 Consider the following dynamic equation

$$x^{\Delta\Delta}(t) + A(t)x^\Delta(t) = 0, \quad t \in \mathbb{T} = [a, \infty[, a > 0, \tag{4.3}$$

$$x(t_0) = x_0, \quad x^\Delta(t_0) = x_1$$

where $A(t)$ is the 2x2 matrix defined by

$$A(t) = \begin{bmatrix} -t - \frac{1}{t} & 0 \\ 0 & 0 \end{bmatrix}$$

The corresponding Ricatti equation is:

$$z^\Delta - (z^\sigma(t) - A(t))z(t) = 0, \quad t \in \mathbb{T} \tag{4.4}$$

Clearly $z(t) = \begin{bmatrix} -t & 0 \\ 0 & 0 \end{bmatrix}$ is a solution of Equation (4.4) and $z^\sigma(t) = \begin{bmatrix} -t & 0 \\ 0 & 0 \end{bmatrix}$. Then

$D = (z^\sigma(t) - A(t)) = \begin{bmatrix} \frac{1}{t} & 0 \\ 0 & 0 \end{bmatrix}$. The matrix exponential function $e_D(t, \sigma(s)) = e_D(t, s)$ is given by

$$e_D(t, s) = \begin{bmatrix} \frac{t}{s} & 0 \\ 0 & 1 \end{bmatrix}.$$

Hence, $\|e_D(t, s)\| = \sqrt{\left(\frac{t}{s}\right)^2 + 1}$ which implies that, $F_1(t) = \int_a^t \sqrt{\left(\frac{t}{s}\right)^2 + 1} ds$ is unbounded. One can see that Equation (4.3) does not have Hyers-Ulam stability. Indeed,

let $\varepsilon > 0$ and $g = \begin{pmatrix} \varepsilon t \\ 6 \end{pmatrix}$. We have $\|g^{\Delta\Delta} + Ag^{\Delta}\| = \left\| \begin{pmatrix} 0 \\ 0 \end{pmatrix} \right\| < \varepsilon$. To get a solution of Equation (4.3), take a change of variable $x^{\Delta} = v$. We obtain the equation

$v^{\Delta} = -Av$, $v(t_0) = v_0$, whose solution is $v(t) = e_{-A}(t, t_0)v_0$. For $t_0 = 1$, $v_0 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$, we have $e_{-A}(t, t_0) = e_{-A}(t, 1) = \begin{bmatrix} e^{\left[\frac{t^2}{2} + \ln t - \frac{1}{2}\right]} & 0 \\ 0 & 1 \end{bmatrix}$ and $v(t) = \begin{pmatrix} e^{\left[\frac{t^2}{2} + \ln t - \frac{1}{2}\right]} \\ 1 \end{pmatrix} = \begin{pmatrix} te^{\frac{t^2}{2} - \frac{1}{2}} \\ 1 \end{pmatrix}$. The Equation

$x^{\Delta} = \begin{pmatrix} te^{\frac{t^2}{2} - \frac{1}{2}} \\ 1 \end{pmatrix}$, $x(t_0) = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$, has the solution given by $x(t) = \begin{pmatrix} e^{\frac{t^2}{2} - \frac{1}{2}} \\ t \end{pmatrix}$.

We have

$$\|g(t) - x(t)\| = \sqrt{\left(\varepsilon - e^{\frac{t^2}{2} - \frac{1}{2}}\right)^2 + \left(\frac{\varepsilon t}{6} - t\right)^2} \rightarrow \infty \text{ as } t \rightarrow \infty.$$

Therefore, Equation (4.3) does not have Hyers-Ulam stability.

Example 4.3 Consider the scalar dynamic equation

$$x^{\Delta\Delta}(t) + 5x^{\Delta}(t) + 6x(t) = 6, \quad t \in \mathbb{T}, \quad (4.5)$$

Here, $A(t) = 5$, $R(t) = 6$ and $f(t) = 6$.

Case1: $\mathbb{T} = \mathbb{R}^{\geq l}$.

The corresponding Recatti equation :

$$z''(t) + 5z(t) - z^2(t) = 6$$

has a particular solution $z(t): \mathbb{T} \rightarrow \mathbb{R}$ which is given by $z = \frac{1}{1-e^t} + 2$. Now we check the boundedness of F_1, F_2 defined by (3.3) and (3.4). We have $D(t) = z^\sigma(t) - A(t) = \frac{1}{1-e^t} - 3$, $e_D(t, s) = \frac{e^{-s}-1}{e^{-t}-1} e^{-3(t-s)}$ and $e_{-z}(t, s) = \frac{1-e^{-t}}{1-e^{-s}} e^{-2(t-s)}$. We can see easily that $F_1(t) = \int_1^t \frac{1-e^{-s}}{1-e^{-t}} e^{-3(t-s)} \Delta s$ and $F_2(t) = \int_1^t \frac{1-e^{-t}}{1-e^{-s}} e^{-2(t-s)} \Delta s$ are bounded functions. Therefore, Equation (4.5) has Hyers-Ulam stability.

Case 2: $\mathbb{T} = \mathbb{Z}^{\geq 0}$.

Now we can check that Equation (4.5) does not have Hyers-Ulam stability. Let $\varepsilon > 0$ and $g(t) = \frac{\varepsilon}{30 \times 2^{t+1}}$. This implies that $|g^{\Delta\Delta} + 5g^\Delta + 6g| = \left| \frac{\varepsilon}{3 \times 2^{t+4}} \right| < \varepsilon$, $t \in \mathbb{T} = \mathbb{Z}^{\geq 0}$.

One can see that $u(t) = 3(-2)^t - 2(-1)^t + 1$ is a solution of Equation (4.5). We have $|g(t) - u(t)| = \left| \frac{\varepsilon}{30 \times 2^{t+1}} - 3(-2)^t + 2(-1)^t - 1 \right|$. When t is odd, $|g(t) - u(t)| = \left| \frac{\varepsilon}{30 \times 2^{t+1}} + 3(2)^t - 3 \right| \rightarrow \infty$ as $t \rightarrow \infty$, and when t is even, $|g(t) - u(t)| = \left| \frac{\varepsilon}{30 \times 2^{t+1}} - 3(2)^t + 1 \right| \rightarrow \infty$ as $t \rightarrow \infty$. Consequently, $|g(t) - u(t)| \rightarrow \infty$ as $t \rightarrow \infty$.

Therefore, Equation (4.5) does not have Hyers-Ulam stability.

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