

WEIGHTED HYERS-ULAM STABILITY FOR NONLINEAR NONAUTONOMOUS DIFFERENCE EQUATIONS

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Dedicated to Professor Mustafa Kulenović on the occasion of his 70th birthday

ABSTRACT. Let $(A_m)_{m \in \mathbb{Z}}$ be a sequence of bounded linear operators acting on an arbitrary Banach space X and admitting an exponential dichotomy. Furthermore, let $f_m: X \rightarrow X$, $m \in \mathbb{Z}$ be a sequence of Lipschitz maps. Provided that the Lipschitz constants of f_m are uniformly small, we show that a nonlinear difference equation

$$x_{m+1} = A_m x_m + f_m(x_m), \quad m \in \mathbb{Z},$$

exhibits various types of the *weighted* Hyers-Ulam stability property.

1. INTRODUCTION

Let $X = (X, \|\cdot\|)$ be an arbitrary Banach space, $(A_n)_{n \in \mathbb{Z}}$ a sequence of bounded linear operators on X and $(f_n)_{n \in \mathbb{Z}}$ a sequence of Lipschitz maps $f_n: X \rightarrow X$, $n \in \mathbb{Z}$. We consider the corresponding nonlinear nonautonomous difference equation given by

$$x_{n+1} = A_n x_n + f_n(x_n), \quad n \in \mathbb{Z}, \quad (1.1)$$

as well as the associated linear equation

$$x_{n+1} = A_n x_n, \quad n \in \mathbb{Z}. \quad (1.2)$$

We recall that (1.1) is said to be *Hyers-Ulam stable* if there exists $L > 0$ with the property that for each $\delta > 0$ and a sequence $(y_n)_{n \in \mathbb{Z}} \subset X$ such that

$$\sup_{n \in \mathbb{Z}} \|y_n - A_{n-1} y_{n-1} - f_{n-1}(y_{n-1})\| \leq \delta, \quad (1.3)$$

there exists a solution $(x_n)_{n \in \mathbb{Z}}$ of (1.1) such that

$$\sup_{n \in \mathbb{Z}} \|x_n - y_n\| \leq L\delta. \quad (1.4)$$

Hence, if (1.1) is Hyers-Ulam stable, in a vicinity of each approximate solution of (1.1) we can construct its exact solution.

We emphasize that it follows from [2, Theorem 3] that (1.1) is Hyers-Ulam stable provided that the following conditions hold:

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- (1.2) admits an exponential dichotomy;
- the Lipschitz constants of f_n are uniformly small.

This result unified and extended several previously available results dealing with Hyers-Ulam stability of (1.2) in the case when $(A_n)_{n \in \mathbb{Z}}$ is either a constant or a periodic sequence (see [5–8, 22] and references therein). Moreover, the arguments and results developed in [2] inspired several other relevant contributions to the shadowing theory for nonautonomous difference and differential equations (see [1, 3, 4, 11–14]).

In addition, in [2] the authors dealt with a more general concept of the Hyers-Ulam stability, in which the size of an approximate solution as well as its deviation from an exact solution are not necessarily measured with respect to the l^∞ -norm (as in (1.3) and (1.4)). Indeed, these quantities can be measured with respect to a wide collection of norms on sequence spaces.

In the present paper we study the *weighted* Hyers-Ulam stability of (1.1). This concept is motivated by the related notions of weighted shadowing property introduced in the context of smooth dynamical systems [10, 21]. The principal motivation for considering such notions are situations when the expression $\|y_n - A_{n-1}y_{n-1} - f_{n-1}(y_{n-1})\|$ in (1.3) cannot be well-controlled for *every* $n \in \mathbb{Z}$, or when it exhibits certain asymptotic behaviour when $|n| \rightarrow \infty$.

Our main result (see Theorem 3.1) implies that (1.1) has the weighted Hyers-Ulam stability property if the following conditions hold:

- (1.2) admits an exponential dichotomy;
- the Lipschitz constants of f_n are uniformly small;
- the sequence of weights exhibits the subexponential growth property (see Proposition 2.2).

We note that our arguments follow closely the approach developed in [2], by combining it with techniques from [10].

2. PRELIMINARIES

2.1. Banach sequence spaces

Let \mathcal{S} denote the set of all sequences $\mathbf{s} = (s_n)_{n \in \mathbb{Z}}$ of real numbers. We say that a linear subspace $B \subset \mathcal{S}$ is a *normed sequence space* if there exists a norm $\|\cdot\|_B: B \rightarrow \mathbb{R}_0^+$ on B such that if $\mathbf{s}' \in B$ and $|s_n| \leq |s'_n|$ for $n \in I$, then $\mathbf{s} \in B$ and $\|\mathbf{s}\|_B \leq \|\mathbf{s}'\|_B$. If in addition $(B, \|\cdot\|_B)$ is complete, we say that B is a *Banach sequence space*.

Let B be a Banach sequence space. We say that B is *admissible* if:

1. $\chi_{\{n\}} \in B$ and $\|\chi_{\{n\}}\|_B > 0$ for $n \in \mathbb{Z}$, where χ_A denotes the characteristic function of the set $A \subset \mathbb{Z}$;
2. for each $\mathbf{s} = (s_n)_{n \in \mathbb{Z}} \in B$ and $m \in \mathbb{Z}$, the sequence $\mathbf{s}^m = (s_n^m)_{n \in \mathbb{Z}}$ defined by $s_n^m = s_{n+m}$ belongs to B and $\|\mathbf{s}^m\|_B = \|\mathbf{s}\|_B$ for $\mathbf{s} \in B$ and $m \in \mathbb{Z}$.

Example 2.1. The set $l^\infty = \{\mathbf{s} \in \mathcal{S} : \sup_{n \in \mathbb{Z}} |s_n| < +\infty\}$ is a Banach sequence space when equipped with the norm $\|\mathbf{s}\| = \sup_{n \in \mathbb{Z}} |s_n|$.

Example 2.2. For each $p \in [1, \infty)$, the set $l^p = \{\mathbf{s} \in \mathcal{S} : \sum_{n \in \mathbb{Z}} |s_n|^p < +\infty\}$ is a Banach sequence space when equipped with the norm $\|\mathbf{s}\| = (\sum_{n \in \mathbb{Z}} |s_n|^p)^{1/p}$.

Example 2.3 (Orlicz sequence spaces). Let $\phi: (0, +\infty) \rightarrow (0, +\infty]$ be a nondecreasing nonconstant left-continuous function. We set $\Psi(t) = \int_0^t \phi(s) ds$ for $t \geq 0$. Moreover, for each $\mathbf{s} \in \mathcal{S}$, let $M_\phi(\mathbf{s}) = \sum_{n \in \mathbb{Z}} \Psi(|s_n|)$. Then

$$B = \{\mathbf{s} \in \mathcal{S} : M_\phi(c\mathbf{s}) < +\infty \text{ for some } c > 0\}$$

is a Banach sequence space when equipped with the norm

$$\|\mathbf{s}\| = \inf\{c > 0 : M_\phi(\mathbf{s}/c) \leq 1\}.$$

Some important properties of admissible Banach sequence spaces are given in the following result (see [10, Proposition 1]).

Proposition 2.1. Let B be an admissible Banach sequence space.

1. If $\mathbf{s}^1 = (s_n^1)_{n \in \mathbb{Z}}$ and $\mathbf{s}^2 = (s_n^2)_{n \in \mathbb{Z}}$ are sequences in \mathcal{S} and $s_n^1 = s_n^2$ for all but finitely many $n \in \mathbb{Z}$, then $\mathbf{s}^1 \in B$ if and only if $\mathbf{s}^2 \in B$.
2. If $\mathbf{s}^n \rightarrow \mathbf{s}$ in B when $n \rightarrow \infty$, then $s_m^n \rightarrow s_m$ when $n \rightarrow \infty$, for $m \in \mathbb{Z}$.
3. For each $\mathbf{s} \in B$ and $\lambda \in (0, 1)$, the sequences \mathbf{s}^1 and \mathbf{s}^2 defined by

$$s_n^1 = \sum_{m \geq 0} e^{-\lambda m} s_{n-m} \quad \text{and} \quad s_n^2 = \sum_{m \geq 1} e^{-\lambda m} s_{n+m}$$

are in B , and

$$\|\mathbf{s}^1\|_B \leq \frac{1}{1 - e^{-\lambda}} \|\mathbf{s}\|_B \quad \text{and} \quad \|\mathbf{s}^2\|_B \leq \frac{e^{-\lambda}}{1 - e^{-\lambda}} \|\mathbf{s}\|_B. \quad (2.1)$$

Remark 2.1. For more information on admissible Banach sequence spaces (and their continuous time counterparts) and their role in the qualitative theory of nonautonomous systems, we refer to [16–20] and references therein.

2.2. Weights

We now introduce a class of *weights* introduced in [10].

More precisely, throughout this paper $\mathbf{w} = (w_k)_{k \geq 0}$ will be a sequence of real numbers such that there exists $t > 0$ so that

$$w_k \geq t \quad \text{for every } k \geq 0, \quad (2.2)$$

and with the property that for every $\lambda > 0$, there exist $\lambda', L > 0$ such that:

$$e^{-\lambda(m-n)} \frac{w_n}{w_m} \leq L e^{-\lambda'(m-n)} \quad \text{for every } m \geq n \geq 0, \quad (2.3)$$

and

$$e^{-\lambda(n-m)} \frac{w_n}{w_m} \leq L e^{-\lambda'(n-m)} \quad \text{for every } n \geq m \geq 0. \quad (2.4)$$

It turns out that (2.3) and (2.4) can be stated in a more transparent manner (see [10, Proposition 2]).

Proposition 2.2. *The following statements are equivalent:*

1. for every $\lambda > 0$, there exist $\lambda', L > 0$ such that (2.3) and (2.4) hold;
2. for every $\varepsilon > 0$ there exists $C > 0$ such that

$$\frac{w_n}{w_m} \leq C e^{\varepsilon|n-m|}, \quad m, n \geq 0. \quad (2.5)$$

The following result established in [10, Proposition 3] gives a large class of examples of sequences $\mathbf{w} = (w_k)_{k \geq 0}$ satisfying the above properties.

Proposition 2.3. *Assume that p is a polynomial with a positive leading coefficient such that $p(k) > 0$ for $k \geq 0$. Given $w \geq 0$, we define*

$$w_k = p(k)^w, \quad k \geq 0.$$

Then, the sequence $\mathbf{w} = (w_k)_{k \geq 0}$ satisfies properties (2.2), (2.3) and (2.4).

2.3. Sequence spaces induced by weights

We now introduce a class of sequence spaces that will play a central role in our paper.

Let $X = (X, \|\cdot\|)$ be an arbitrary Banach space, B an admissible Banach sequence space and $\mathbf{w} = (w_k)_{k \geq 0}$ a sequence of weights satisfying (2.2), (2.3) and (2.4). Set

$$Y_{X,B,\mathbf{w}} = \left\{ (x_k)_{k \in \mathbb{Z}} \subset X : (w_{|k|} \|x_k\|)_{k \in \mathbb{Z}} \in B \right\}.$$

The following result can be established by arguing as in the proof of [10, Proposition 4].

Proposition 2.4. *$Y_{X,B,\mathbf{w}}$ is a Banach space with respect to the norm*

$$\|\mathbf{x}\|_{Y_{X,B,\mathbf{w}}} = \|(w_{|k|} \|x_k\|)_{k \in \mathbb{Z}}\|_B.$$

2.4. Exponential dichotomy

Finally, we recall the notion of an *exponential dichotomy* (see [9, 15]). We continue to denote by $X = (X, \|\cdot\|)$ an arbitrary Banach space. By $\mathcal{B}(X)$ we will denote the space of all bounded linear operators on X , equipped with the operator norm that we will also denote by $\|\cdot\|$. Moreover, Id will denote the identity operator on X .

We say that a sequence $(A_n)_{n \in \mathbb{Z}} \subset \mathcal{B}(X)$ admits an *exponential dichotomy* if there exist a sequence of projections P_n , $n \in \mathbb{Z}$ on X and constants $C, \lambda > 0$ such that:

- for $n \in \mathbb{Z}$,

$$P_{n+1}A_n = A_nP_n,$$

and $A_n|_{\text{Ker } P_n} : \text{Ker } P_n \rightarrow \text{Ker } P_{n+1}$ is invertible;

- for $m \geq n$,

$$\|\mathcal{A}(m, n)P_n\| \leq Ce^{-\lambda(m-n)}, \quad (2.6)$$

where

$$\mathcal{A}(m, n) = \begin{cases} A_{m-1} \cdots A_n & m > n; \\ \text{Id} & m = n; \end{cases}$$

- for $m \leq n$,

$$\|\mathcal{A}(m, n)(\text{Id} - P_n)\| \leq Ce^{-\lambda(n-m)}, \quad (2.7)$$

where

$$\mathcal{A}(m, n) := \left(\mathcal{A}(n, m)|_{\text{Ker}P_m} \right)^{-1} : \text{Ker}P_n \rightarrow \text{Ker}P_m.$$

Example 2.4. Let $A \in \mathcal{B}(X)$ be a hyperbolic linear operator, i.e. the spectrum of A is disjoint from the unit circle $\mathbb{S}^1 \subset \mathbb{C}$. Let $c > 0$ and assume that $(A_n)_{n \in \mathbb{Z}} \subset \mathcal{B}(X)$ is a sequence such that

$$\sup_{n \in \mathbb{Z}} \|A - A_n\| \leq c.$$

Provided that c is sufficiently small, it follows from [15, Theorem 7.6.7.] that the sequence $(A_n)_{n \in \mathbb{Z}}$ admits an exponential dichotomy.

3. MAIN RESULT

Let $X = (X, \|\cdot\|)$ be an arbitrary Banach space, B an admissible Banach sequence space and $\mathbf{w} = (w_k)_{k \geq 0}$ a sequence of weights satisfying properties (2.2), (2.3) and (2.4).

Moreover, let $(A_n)_{n \in \mathbb{Z}} \subset \mathcal{B}(X)$ be an arbitrary sequence. We consider the associated linear difference equation given by

$$x_{n+1} = A_n x_n, \quad n \in \mathbb{Z}. \quad (3.1)$$

Given a sequence $(f_n)_{n \in \mathbb{Z}}$ of maps $f_n : X \rightarrow X$, we can consider the nonlinear difference equation given by

$$x_{n+1} = A_n x_n + f_n(x_n), \quad n \in \mathbb{Z}. \quad (3.2)$$

We now introduce the notion of a (δ, B, \mathbf{w}) -pseudotrajectory for (3.2).

Definition 3.1. Let $\delta > 0$. We say that a sequence $(y_n)_{n \in \mathbb{Z}} \subset X$ is an (δ, B, \mathbf{w}) -pseudotrajectory for (3.2) if the sequence $(y_{n+1} - A_n y_n - f_n(y_n))_{n \in \mathbb{Z}}$ belongs to $Y_{X, B, \mathbf{w}}$ and

$$\|(y_n - A_{n-1} y_{n-1} - f_{n-1}(y_{n-1}))_{n \in \mathbb{Z}}\|_{X, B, \mathbf{w}} \leq \delta. \quad (3.3)$$

Remark 3.1. In the particular case when $\mathbf{w} = (w_k)_{k \geq 0}$ is a constant sequence $w_k = 1$, the notion of an (δ, B, \mathbf{w}) -pseudotrajectory reduces to the notion of an (δ, B) -pseudotrajectory, which was introduced and studied in [2].

In the sequel, we will use the following simple result established in [10, Lemma 4.5].

Lemma 3.1. *For every $\lambda > 0$ there exists $\lambda', L > 0$ such that for every $n, m \in \mathbb{Z}$:*

1.
$$e^{-\lambda(m-n)} \frac{W|n|}{W|m|} \leq L e^{-\lambda'(m-n)}, \quad \text{for } m \geq n;$$
2.
$$e^{-\lambda(n-m)} \frac{W|n|}{W|m|} \leq L e^{-\lambda'(n-m)}, \quad \text{for } m \leq n.$$

We are now in the position to formulate and establish the main result of our paper.

Theorem 3.1. *Assume that a sequence $(A_n)_{n \in \mathbb{Z}} \subset \mathcal{B}(X)$ admits an exponential dichotomy. Furthermore, suppose that there exists $c > 0$ such that*

$$\|f_n(x) - f_n(y)\| \leq c \|x - y\|, \quad \text{for } x, y \in X \text{ and } n \in \mathbb{Z}. \quad (3.4)$$

Then, provided that c is sufficiently small, there exists $L > 0$ with the following property: for each $\delta > 0$ and an (δ, B, \mathbf{w}) -pseudotrajectory $(y_n)_{n \in \mathbb{Z}} \subset X$ for (3.2), there exists a solution $(x_n)_{n \in \mathbb{Z}} \subset X$ of (3.2) such that

$$\|(x_n - y_n)_{n \in \mathbb{Z}}\|_{X, B, \mathbf{w}} \leq L\delta. \quad (3.5)$$

Proof. Take $\delta > 0$ and a (δ, B, \mathbf{w}) -pseudotrajectory $(y_n)_{n \in \mathbb{Z}} \subset X$ for (3.2). Set

$$\mathcal{G}(m, n) = \begin{cases} \mathcal{A}(m, n)P_n & m \geq n; \\ -\mathcal{A}(m, n)(\text{Id} - P_n) & m < n. \end{cases}$$

For a sequence $\mathbf{z} = (z_n)_{n \in \mathbb{Z}} \in Y_{X, B, \mathbf{w}}$, set

$$(\mathcal{T}\mathbf{z})_n = \sum_{k \in \mathbb{Z}} \mathcal{G}(n, k) (A_{k-1}y_{k-1} + f_{k-1}(y_{k-1} + z_{k-1}) - y_k), \quad n \in \mathbb{Z}.$$

By (2.6) and (2.7), we have that

$$\begin{aligned} \|(\mathcal{T}\mathbf{0})_n\| &\leq \sum_{k=-\infty}^n \|\mathcal{A}(n, k)P_k(A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k)\| \\ &\quad + \sum_{k=n+1}^{\infty} \|\mathcal{A}(n, k)P_k(A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k)\| \\ &\leq C \sum_{k=-\infty}^n e^{-\lambda(n-k)} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k\| \\ &\quad + C \sum_{k=n+1}^{\infty} e^{-\lambda(k-n)} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k\|, \end{aligned}$$

and thus

$$\begin{aligned} w_{|n|} \|(\mathcal{T}\mathbf{0})_n\| &\leq C \sum_{k=-\infty}^n e^{-\lambda(n-k)} \frac{w_{|n|}}{w_{|k|}} w_{|k|} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k\| \\ &\quad + C \sum_{k=n+1}^{\infty} e^{-\lambda(k-n)} \frac{w_{|n|}}{w_{|k|}} w_{|k|} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k\|. \end{aligned}$$

By invoking Lemma 3.1, we conclude that

$$\begin{aligned} w_{|n|} \|(\mathcal{T}\mathbf{0})_n\| &\leq C' \sum_{k=-\infty}^n e^{-\lambda'(n-k)} w_{|k|} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k\| \\ &\quad + C' \sum_{k=n+1}^{\infty} e^{-\lambda'(k-n)} w_{|k|} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k\| \\ &= C' \sum_{j=0}^{\infty} e^{-\lambda'j} w_{|n-j|} \|A_{n-j-1}y_{n-j-1} + f_{n-j-1}(y_{n-j-1}) - y_{n-j}\| \\ &\quad + C' \sum_{j=1}^{\infty} e^{-\lambda'j} w_{|n+j|} \|A_{n+j-1}y_{n+j-1} + f_{n+j-1}(y_{n+j-1}) - y_{n+j}\|, \quad (3.6) \end{aligned}$$

for some constants $C', \lambda' > 0$ that depend only on C, λ . We define sequences $(s_n)_{n \in \mathbb{Z}}$ and $(s_n^i)_{n \in \mathbb{Z}}$, $i = 1, 2$ of nonnegative numbers by

$$\begin{aligned} s_n &= w_{|n|} \|A_{n-1}y_{n-1} + f_{n-1}(y_{n-1}) - y_n\|, \\ s_n^1 &= \sum_{j=0}^{\infty} e^{-\lambda'j} s_{n-j} \quad \text{and} \quad s_n^2 = \sum_{j=1}^{\infty} e^{-\lambda'j} s_{n+j}. \end{aligned}$$

Then, (3.6) implies that

$$w_{|n|} \|(\mathcal{T}\mathbf{0})_n\| \leq C'(s_n^1 + s_n^2), \quad n \in \mathbb{Z}. \quad (3.7)$$

On the other hand, (3.3) together with Proposition 2.1 gives that

$$\|(s_n^1)_{n \in \mathbb{Z}}\|_B \leq \frac{1}{1 - e^{-\lambda'}} \delta \quad \text{and} \quad \|(s_n^2)_{n \in \mathbb{Z}}\|_B \leq \frac{e^{-\lambda'}}{1 - e^{-\lambda'}} \delta. \quad (3.8)$$

By combining (3.7) and (3.8), we have that

$$\|\mathcal{T}\mathbf{0}\|_{X, B, w} \leq M\delta, \quad (3.9)$$

where

$$M := C' \frac{1 + e^{-\lambda'}}{1 - e^{-\lambda'}} > 0.$$

Moreover, for $\mathbf{z} = (z_n)_{n \in \mathbb{Z}} \in Y_{X, B, w}$ we have (using (3.4)) that

$$\|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1} + z_{k-1}) - y_k\| \leq \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k\| + c\|z_{k-1}\|,$$

for $k \in \mathbb{Z}$. Hence,

$$\begin{aligned}
& w_{|k|} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1} + z_{k-1}) - y_k\| \\
& \leq w_{|k|} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k\| + cw_{|k|} \|z_{k-1}\| \\
& \leq w_{|k|} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1}) - y_k\| + Dw_{|k-1|} \|z_{k-1}\|,
\end{aligned} \tag{3.10}$$

for $k \in \mathbb{Z}$, where (see (2.5))

$$D := \sup_{k \in \mathbb{Z}} \frac{w_{|k|}}{w_{|k-1|}} < +\infty.$$

In addition, using (2.6), (2.7) and Lemma 3.1, we have that

$$\begin{aligned}
w_{|n|} \|(\mathcal{T}\mathbf{z})_n\| & \leq C' \sum_{k=-\infty}^n e^{-\lambda'(n-k)} w_{|k|} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1} + z_{k-1}) - y_k\| \\
& \quad + C' \sum_{k=n+1}^{\infty} e^{-\lambda'(k-n)} w_{|k|} \|A_{k-1}y_{k-1} + f_{k-1}(y_{k-1} + z_{k-1}) - y_k\|,
\end{aligned} \tag{3.11}$$

for $n \in \mathbb{Z}$. By combining (3.10) together with (3.11), and using the same arguments that enabled us to establish (3.9), we find that

$$\|\mathcal{T}\mathbf{z}\|_{X,B,\mathbf{w}} \leq C' \frac{1+e^{-\lambda'}}{1-e^{-\lambda'}} \delta + C'D \frac{1+e^{-\lambda'}}{1-e^{-\lambda'}} \|\mathbf{z}\|_{X,B,\mathbf{w}} < +\infty.$$

In particular, $\mathcal{T}: Y_{X,B,\mathbf{w}} \rightarrow Y_{X,B,\mathbf{w}}$ is a well-defined map.

Now take $\mathbf{z}^i = (z_n^i)_{n \in \mathbb{Z}} \in Y_{X,B,\mathbf{w}}$, $i = 1, 2$. We have that

$$(\mathcal{T}\mathbf{z}^1)_n - (\mathcal{T}\mathbf{z}^2)_n = \sum_{k \in \mathbb{Z}} \mathcal{G}(n,k) (f_{k-1}(y_{k-1} + z_{k-1}^1) - f_{k-1}(y_{k-1} + z_{k-1}^2)), \quad n \in \mathbb{Z}.$$

Furthermore, (3.4) implies that

$$\|f_{k-1}(y_{k-1} + z_{k-1}^1) - f_{k-1}(y_{k-1} + z_{k-1}^2)\| \leq c \|z_{k-1}^1 - z_{k-1}^2\|, \quad k \in \mathbb{Z}.$$

By proceeding as above, we conclude that

$$\|\mathcal{T}\mathbf{z}^1 - \mathcal{T}\mathbf{z}^2\|_{X,B,\mathbf{w}} \leq q \|\mathbf{z}^1 - \mathbf{z}^2\|_{X,B,\mathbf{w}}, \tag{3.12}$$

where

$$q := cDC' \frac{1+e^{-\lambda'}}{1-e^{-\lambda'}}.$$

Provided that c is sufficiently small, we have that $q < 1$ and thus \mathcal{T} is a contraction on $Y_{X,B,\mathbf{w}}$. Let

$$L := \frac{M}{1-q} > 0,$$

and set

$$\mathcal{D} := \{\mathbf{z} \in Y_{X,B,\mathbf{w}} : \|\mathbf{z}\|_{X,B,\mathbf{w}} \leq L\delta\}.$$

Take $\mathbf{z} \in \mathcal{D}$. By (3.9) and (3.12), we have that

$$\|\mathcal{T}\mathbf{z}\|_{X,B,\mathbf{w}} \leq \|\mathcal{T}\mathbf{z} - \mathcal{T}\mathbf{0}\|_{X,B,\mathbf{w}} + \|\mathcal{T}\mathbf{0}\|_{X,B,\mathbf{w}} \leq qL\delta + M\delta = L\delta.$$

We conclude that $\mathcal{T}(\mathcal{D}) \subset \mathcal{D}$, and thus \mathcal{T} has a unique fixed point $\mathbf{z} = (z_n)_{n \in \mathbb{Z}} \in \mathcal{D}$. Hence,

$$\begin{aligned}
& z_{n+1} - A_n z_n \\
&= \sum_{k \leq n+1} \mathcal{A}(n+1, k) P_k(A_{k-1} y_{k-1} + f_{k-1}(y_{k-1} + z_{k-1}) - y_k) \\
&\quad - \sum_{k \geq n+2} \mathcal{A}(n+1, k) (\text{Id} - P_k)(A_{k-1} y_{k-1} + f_{k-1}(y_{k-1} + z_{k-1}) - y_k) \\
&\quad - \sum_{k \leq n} \mathcal{A}(n+1, k) P_k(A_{k-1} y_{k-1} + f_{k-1}(y_{k-1} + z_{k-1}) - y_k) \\
&\quad + \sum_{k \geq n+1} \mathcal{A}(n+1, k) (\text{Id} - P_k)(A_{k-1} y_{k-1} + f_{k-1}(y_{k-1} + z_{k-1}) - y_k) \\
&= P_{n+1}(A_n y_n + f_n(y_n + z_n) - y_{n+1}) \\
&\quad + (\text{Id} - P_{n+1})(A_n y_n + f_n(y_n + z_n) - y_{n+1}) \\
&= A_n y_n + f_n(y_n + z_n) - y_{n+1},
\end{aligned}$$

for $n \in \mathbb{Z}$. Consequently, setting $x_n = y_n + z_n$, $n \in \mathbb{Z}$, we conclude that $(x_n)_{n \in \mathbb{Z}}$ is a solution of (3.2). Moreover, since $\mathbf{z} \in \mathcal{D}$, we have that (3.5) holds. The proof of the theorem is completed. \square

Remark 3.2. In the particular case when $\mathbf{w} = (w_k)_{k \geq 0}$ is the constant sequence $w_k = 1$, Theorem 3.1 follows from [2, Theorem 3].

Corollary 3.1. *Assume that a sequence $(A_n)_{n \in \mathbb{Z}} \subset \mathcal{B}(X)$ admits an exponential dichotomy. Then, there exists $L > 0$ with the following property: for each $\delta > 0$ and an (δ, B, \mathbf{w}) -pseudotrajectory $(y_n)_{n \in \mathbb{Z}} \subset X$ for (3.1), there exists a solution $(x_n)_{n \in \mathbb{Z}} \subset X$ of (3.1) such that (3.5) holds.*

Proof. The desired conclusion follows directly from Theorem 3.1 applied to the case when $f_n \equiv 0$, $n \in \mathbb{Z}$. \square

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