T. Tadumadze^{*} and I. Ramishvili^{**}

*I. Vekua Institute of Applied Mathematics, Tbilisi, Georgia **Georgian Technical University, Tbilisi, Georgia

FORMULAS OF VARIATION OF SOLUTION FOR QUASI-LINEAR CONTROLLED NEUTRAL DIFFERENTIAL EQUATIONS WITH DISCONTINUOUS AND CONTINUOUS INITIAL CONDITIONS

Formulas of variation of solution play an important role in proving necessary conditions of optimality for optimal problem [1].

In the present work, formulas of variation of solution for the neutral controlled differential equation

$$\dot{x}(t) = \sum_{j=1}^{k} A_j(t) \dot{x}(\eta_j(t)) + f\left(t, x(\tau_1(t)), \dots, x(\tau_s(t)), u(\theta_1(t)), \dots, u(\theta_\nu(t))\right)$$

with the discontinuous (continuous) initial condition

$$x(t) = \varphi(t), \ t < t_0, \ x(t_0) = x_0 \ (x(t) = \varphi(t), \ t \le t_0)$$

are obtained.

Finally we note that the formulas of variation of solution for various classes of neutral differential equations are given in [2]-[6].

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