# Periodic Solutions in Shifts Delta(+/-) for a Nabla Dynamic System of Nicholson's Blowflies on **Time Scales**

Lili Wang, Pingli Xie, and Meng Hu

Abstract-In this paper, based on some properties of nabla exponential function  $\hat{e}_p(t,t_0)$  and shift operators  $\delta_{\pm}$  on time scales, by using Krasnoselskii's fixed point theorem in a cone and some mathematical methods, sufficient conditions are established for the existence and nonexistence of positive periodic solutions in shifts  $\delta_{\pm}$  for a nabla dynamic system of Nicholson's blowflies on time scales of the following form:

$$x^{\nabla}(t) = -a(t)x(t) + \sum_{i=1}^{m} b_i(t)x(\delta_{-}(\tau_i, t))e^{-c_i(t)x(\delta_{-}(\tau_i, t))},$$

where  $t \in \mathbb{T}, \mathbb{T} \subset \mathbb{R}$  is a periodic time scale in shifts  $\delta_{\pm}$  with period  $P \in [t_0,\infty)_{\mathbb{T}}$  and  $t_0 \in \mathbb{T}$  is nonnegative and fixed. Finally, two numerical examples are presented to illustrate the feasibility and effectiveness of the results.

Index Terms—positive periodic solution; Nicholson's blowflies model; nabla dynamic equation; shift operator; time scale.

#### I. INTRODUCTION

THE theory of time scales was introduced by S. Hilger [1] in order to unify, extend, and generalize ideas from discrete calculus, quantum calculus, and continuous calculus to arbitrary time scale calculus. A time scale is a nonempty arbitrary closed subset of reals. The time scales approach not only unifies differential and difference equations, but also solves some other problems such as a mix of stop-start and continuous behaviors [2,3] powerfully. Nowadays the theory on time scales has been widely applied to ecological dynamic systems.

In 1980, Gurney et al. [4] proposed a mathematical model

$$x'(t) = -\delta x(t) + px(t-\tau)e^{-ax(t-\tau)}$$

to describe the dynamics of Nicholson's blowflies, where x(t) is the size of the population at time t, p is the maximum per capita daily egg production, 1/a is the size at which the population reproduces at its maximum rate,  $\delta$  is the per capita daily adult death rate, and  $\tau$  is the generation time. Nicholson's blowflies model and its analogous equations on time scales have attracted much attention in the past few years; see, for example, [5,6].

The existence problem of periodic solutions is of importance to biologists since most models deal with certain types of populations. In the paper of Kaufmann and Raffoul [7], the authors were the first to define the notion of periodic time

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scales, by satisfying the additivity "there exists a  $\omega > 0$  such that  $t \pm \omega \in \mathbb{T}, \forall t \in \mathbb{T}$ ." Under this additivity all periodic time scales are unbounded above and below. However, there are many time scales that are of interest to biologists and scientists such as  $\overline{q^{\mathbb{Z}}}$  and  $\cup_{k=1}^{\infty}[3^{\pm k}, 2.3^{\pm k}] \cup \{0\}$  which do not satisfy the additivity. To overcome such difficulties, Adıvar introduced a new periodicity concept on time scales which does not oblige the time scale to be closed under the operation  $t \pm \omega$  for a fixed  $\omega > 0$ . He defined a new periodicity concept with the aid of shift operators  $\delta_{\pm}$  which are first defined in [8] and then generalized in [9].

In recent years, periodic solutions in shifts  $\delta_{\pm}$  for some nonlinear dynamic equations on time scales with delta derivative have been studied by many authors; see, for example, [10-13]. However, to the best of our knowledge, there are few papers published on the existence of periodic solutions in shifts  $\delta_{\pm}$  for a dynamic equation on time scales with nabla derivative.

Motivated by the above, in the present paper, we first study some properties of the nabla exponential function  $\hat{e}_{n}(t, t_{0})$ and shift operators  $\delta_{\pm}$  on time scales, and then we consider the following nabla dynamic system of Nicholson's blowflies on time scales:

$$x^{\nabla}(t) = -a(t)x(t) + \sum_{i=1}^{m} b_i(t)x(\delta_{-}(\tau_i, t))e^{-c_i(t)x(\delta_{-}(\tau_i, t))}, \quad (1)$$

where  $t\in\mathbb{T},\mathbb{T}\subset\mathbb{R}$  is a periodic time scale in shifts  $\delta_{\pm}$  with period  $P \in [t_0, \infty)_{\mathbb{T}}$  and  $t_0 \in \mathbb{T}$  is nonnegative and fixed;  $a, b_i \in C_{ld}(\mathbb{T}, (0, \infty))$   $(i = 1, 2, \dots, m)$  are  $\Delta$ -periodic in shifts  $\delta_{\pm}$  with period  $\omega$  and  $-a \in \mathcal{R}^+$ ;  $c_i \in C_{ld}(\mathbb{T}, (0, \infty))$ are periodic in shifts  $\delta_{\pm}$  with period  $\omega$  for  $i = 1, 2, \cdots, m$ ;  $\tau_i (i = 1, 2, \dots, m)$  are fixed if  $\mathbb{T} = \mathbb{R}$  and  $\tau_i \in [P, \infty)_{\mathbb{T}}$  if  $\mathbb{T}$  is periodic in shifts  $\delta_{\pm}$  with period P.

For convenience, we introduce the notation

$$f^* = \sup_{t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}} f(t), \ f_* = \inf_{t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}} f(t),$$

where f is a positive and bounded periodic function. Take the initial condition

$$x(s) = \phi(s), \phi \in C_{ld}([\delta_{-}(\tau^*, 0), 0]_{\mathbb{T}}, (0, \infty)), \phi \neq 0, \quad (2)$$

where  $\tau^* = \max_{1 \le i \le m} \tau_i$ . It is easy to prove that the initial value problem (1) and (2) has a unique non-negative solution x(t) on  $[0,\infty)_{\mathbb{T}}$ .

The main purpose of this paper is to establish sufficient conditions for the existence and nonexistence of positive periodic solutions in shifts  $\delta_{\pm}$  of system (1) using Krasnoselskii's fixed point theorem in a cone and some mathematical methods.

#### **II. PRELIMINARIES**

Let  $\mathbb{T}$  be a nonempty closed subset (time scale) of  $\mathbb{R}$ . The forward jump operator  $\sigma : \mathbb{T} \to \mathbb{T}$  is defined by  $\sigma(t) = \inf\{s \in \mathbb{T} : s > t\}$  for all  $t \in \mathbb{T}$ , while the backward jump operator  $\rho : \mathbb{T} \to \mathbb{T}$  is defined by  $\rho(t) = \sup\{s \in \mathbb{T} : s < t\}$  for all  $t \in \mathbb{T}$ .

A point  $t \in \mathbb{T}$  is called left-dense if  $t > \inf \mathbb{T}$  and  $\rho(t) = t$ , left-scattered if  $\rho(t) < t$ , right-dense if  $t < \sup \mathbb{T}$  and  $\sigma(t) = t$ , and right-scattered if  $\sigma(t) > t$ . If  $\mathbb{T}$  has a left-scattered maximum m, then  $\mathbb{T}^k = \mathbb{T} \setminus \{m\}$ ; otherwise  $\mathbb{T}^k = \mathbb{T}$ . If  $\mathbb{T}$  has a right-scattered minimum m, then  $\mathbb{T}_k = \mathbb{T} \setminus \{m\}$ ; otherwise  $\mathbb{T}_k = \mathbb{T}$ . The backwards graininess function  $\nu$ :  $\mathbb{T}_k \to [0, +\infty)$  is defined by  $\nu(t) = t - \rho(t)$ .

A function  $f : \mathbb{T} \to \mathbb{R}$  is ld-continuous provided it is continuous at left-dense point in  $\mathbb{T}$  and its right-side limits exist at right-dense points in  $\mathbb{T}$ .

The function  $p : \mathbb{T} \to \mathbb{R}$  is  $\nu$ -regressive if  $1 - \nu(t)p(t) \neq 0$ for all  $t \in \mathbb{T}_k$ . The set of all  $\nu$ -regressive and ld-continuous functions  $p : \mathbb{T} \to \mathbb{R}$  will be denoted by  $\mathcal{R}_{\nu} = \mathcal{R}_{\nu}(\mathbb{T}, \mathbb{R})$ . Define the set  $\mathcal{R}_{\nu}^+ = \{p \in \mathcal{R}_{\nu} : 1 - \nu(t)p(t) > 0, \forall t \in \mathbb{T}\}.$ 

If p is a  $\nu$ -regressive function, then the nabla exponential function  $\hat{e}_r$  is defined by

$$\hat{e}_p(t,s) = \exp\left\{\int_s^t \hat{\xi}_{\nu(\tau)}(p(\tau))\nabla \tau\right\}$$

for all  $s, t \in \mathbb{T}$ , with the cylinder transformation

$$\hat{\xi}_h(z) = \begin{cases} -\frac{\log(1-hz)}{h} & \text{if } h \neq 0, \\ z & \text{if } h = 0. \end{cases}$$

**Lemma 1.** [14] If  $p \in \mathcal{R}_{\nu}$ , and  $a, b, c \in \mathbb{T}$ , then

 $\begin{array}{ll} (i) & \hat{e}_0(t,s) \equiv 1 \ \text{and} \ \hat{e}_p(t,t) \equiv 1; \\ (ii) & \hat{e}_p(\rho(t),s) = (1-\nu(t)p(t))\hat{e}_p(t,s); \\ (iii) & \hat{e}_p(t,s)\hat{e}_p(s,r) = \hat{e}_p(t,r); \\ (iv) & (\hat{e}_p(t,s))^{\nabla} = p(t)\hat{e}_p(t,s); \\ (v) & (\hat{e}_p(c,\cdot))^{\nabla} = -p(\hat{e}_p(c,\cdot))^{\rho} \ \text{and} \end{array}$ 

$$\begin{aligned} \int_{a}^{b} p(t)\hat{e}_{p}(c,\rho(t))\nabla t &= \hat{e}_{p}(c,a) - \hat{e}_{p}(c,b);\\ (vi) \quad \int_{a}^{b} f(\rho(t))g\nabla(t)\nabla t \\ &= (fg)(b) - (fg)(a) - \int_{a}^{b} f^{\nabla}(t)g(t)\nabla t. \end{aligned}$$

For more details about the calculus on time scales, see [14].

Let  $\mathbb{T}^*$  be a non-empty subset of the time scale  $\mathbb{T}$  and  $t_0 \in \mathbb{T}^*$  be a fixed number, define operators  $\delta_{\pm} : [t_0, +\infty) \times \mathbb{T}^* \to \mathbb{T}^*$ . The operators  $\delta_+$  and  $\delta_-$  associated with  $t_0 \in \mathbb{T}^*$  (called the initial point) are said to be forward and backward shift operators on the set  $\mathbb{T}^*$ , respectively. The variable  $s \in [t_0, +\infty)_{\mathbb{T}}$  in  $\delta_{\pm}(s, t)$  is called the shift size. The value  $\delta_+(s, t)$  and  $\delta_-(s, t)$  in  $\mathbb{T}^*$  indicate s units translation of the term  $t \in \mathbb{T}^*$  to the right and left, respectively. The sets

$$\mathbb{D}_{\pm} := \{ (s,t) \in [t_0, +\infty)_{\mathbb{T}} \times \mathbb{T}^* : \delta_{\mp}(s,t) \in \mathbb{T}^* \}$$

are the domains of the shift operator  $\delta_{\pm}$ , respectively. Hereafter,  $\mathbb{T}^*$  is the largest subset of the time scale  $\mathbb{T}$  such that the shift operators  $\delta_{\pm} : [t_0, +\infty) \times \mathbb{T}^* \to \mathbb{T}^*$  exist.

**Definition 1.** [15] (Periodicity in shifts  $\delta_{\pm}$ ) Let  $\mathbb{T}$  be a time scale with the shift operators  $\delta_{\pm}$  associated with the initial

point  $t_0 \in \mathbb{T}^*$ . The time scale  $\mathbb{T}$  is said to be periodic in shifts  $\delta_{\pm}$  if there exists  $p \in (t_0, +\infty)_{\mathbb{T}^*}$  such that  $(p, t) \in \mathbb{D}_{\pm}$  for all  $t \in \mathbb{T}^*$ . Furthermore, if

 $P := \inf\{p \in (t_0, +\infty)_{\mathbb{T}^*} : (p, t) \in \delta_{\pm}, \forall t \in \mathbb{T}^*\} \neq t_0,$ 

then P is called the period of the time scale  $\mathbb{T}$ .

**Definition 2.** [15] (Periodic function in shifts  $\delta_{\pm}$ ) Let  $\mathbb{T}$  be a time scale that is periodic in shifts  $\delta_{\pm}$  with the period P. We say that a real-valued function f defined on  $\mathbb{T}^*$  is periodic in shifts  $\delta_{\pm}$  if there exists  $\omega \in [P, +\infty)_{\mathbb{T}^*}$  such that  $(\omega, t) \in \mathbb{D}_{\pm}$ and  $f(\delta_{\pm}^{\omega}(t)) = f(t)$  for all  $t \in \mathbb{T}^*$ , where  $\delta_{\pm}^{\omega} := \delta_{\pm}(\omega, t)$ . The smallest number  $\omega \in [P, +\infty)_{\mathbb{T}^*}$  is called the period of f.

**Definition 3.**  $(\nabla$ -periodic function in shifts  $\delta_{\pm}$ ) Let  $\mathbb{T}$  be a time scale that is periodic in shifts  $\delta_{\pm}$  with the period P. We say that a real-valued function f defined on  $\mathbb{T}^*$  is  $\nabla$ periodic in shifts  $\delta_{\pm}$  if there exists  $\omega \in [P, +\infty)_{\mathbb{T}^*}$  such that  $(\omega, t) \in \mathbb{D}_{\pm}$  for all  $t \in \mathbb{T}^*$ , the shifts  $\delta_{\pm}^{\omega}$  are  $\nabla$ -differentiable with ld-continuous derivatives and  $f(\delta_{\pm}^{\omega}(t))\delta_{\pm}^{\nabla\omega}(t) = f(t)$ for all  $t \in \mathbb{T}^*$ , where  $\delta_{\pm}^{\omega} := \delta_{\pm}(\omega, t)$ . The smallest number  $\omega \in [P, +\infty)_{\mathbb{T}^*}$  is called the period of f.

Similar to the proofs of Lemma 2, Corollary 1 and Theorem 2 in [15], we can get the following two lemmas.

**Lemma 2.** 
$$\delta^{\omega}_{+}(\rho(t)) = \rho(\delta^{\omega}_{+}(t))$$
 and  $\delta^{\omega}_{-}(\rho(t)) = \rho(\delta^{\omega}_{-}(t))$  for all  $t \in \mathbb{T}^*$ .

**Lemma 3.** Let  $\mathbb{T}$  be a time scale that is periodic in shifts  $\delta_{\pm}$  with the period P, and let f be a  $\nabla$ -periodic function in shifts  $\delta_{\pm}$  with the period  $\omega \in [P, +\infty)_{\mathbb{T}^*}$ . Assume that  $f \in C_{ld}(\mathbb{T})$ , then

$$\int_{t_0}^t f(s) \nabla s = \int_{\delta_{\pm}^{\omega}(t_0)}^{\delta_{\pm}^{\omega}(t)} f(s) \nabla s.$$

**Lemma 4.** [16] Let  $\mathbb{T}$  be a time scale that is periodic in shifts  $\delta_{\pm}$  with the period P. Assume that the shifts  $\delta_{\pm}^{\omega}$  are  $\nabla$ -differentiable on  $t \in \mathbb{T}^*$  where  $\omega \in [P, +\infty)_{\mathbb{T}^*}$ . Then the  $\nu$ -graininess function  $\nu : \mathbb{T} \to [0, +\infty)$  satisfies

$$\nu(\delta_{\pm}^{\omega}(t)) = \delta_{\pm}^{\nabla\omega}(t)\nu(t).$$

**Lemma 5.** [16] Let  $\mathbb{T}$  be a time scale that is periodic in shifts  $\delta_{\pm}$  with the period P. Assume that the shifts  $\delta_{\pm}^{\omega}$  are  $\nabla$ differentiable on  $t \in \mathbb{T}^*$  where  $\omega \in [P, +\infty)_{\mathbb{T}^*}$  and  $p \in \mathcal{R}_{\nu}$ is  $\nabla$ -periodic in shifts  $\delta_{\pm}$  with the period  $\omega$ . Then

- (i)  $\hat{e}_p(\delta^{\omega}_{\pm}(t), \delta^{\omega}_{\pm}(t_0)) = \hat{e}_p(t, t_0) \text{ for } t, t_0 \in \mathbb{T}^*;$
- (i)  $\hat{e}_p(\delta_{\pm}^{\omega}(t), \phi_{\pm}^{\omega}(0)) = \hat{e}_p(t, \phi(s)) = \frac{\hat{e}_p(t, s)}{1 \nu(t)p(t)}$  for  $t, s \in \mathbb{T}^*.$

**Lemma 6.** [14] Assume that r is  $\nu$ -regressive and  $f : \mathbb{T} \to \mathbb{R}$  is ld-continuous. Let  $t_0 \in \mathbb{T}$ ,  $y_0 \in \mathbb{R}$ , then the unique solution of the initial value problem

$$y^{\nabla} = r(t)y + f(t), \ y(t_0) = y_0$$

is given by

$$y(t) = \hat{e}_r(t, t_0)y_0 + \int_{t_0}^t \hat{e}_r(t, \rho(\tau))f(\tau)\nabla\tau.$$

Set

$$X = \left\{ x : x \in C_{ld}(\mathbb{T}, \mathbb{R}), x(\delta_+^{\omega}(t)) = x(t) \right\}$$

with the norm  $||x|| = \sup_{t \in [t_0, \delta_+^{\omega}(t_0)]_{\mathbb{T}}} |x(t)|$ , then X is a Banach space.

**Lemma 7.** The function  $x(t) \in X$  is an  $\omega$ -periodic solution in shifts  $\delta_{\pm}$  of system (1) if and only if x(t) is an  $\omega$ -periodic solution in shifts  $\delta_{\pm}$  of

$$x(t) = \int_{t}^{\delta_{+}^{\omega}(t)} G(t,s) \sum_{i=1}^{m} b_{i}(s) x(\delta_{-}(\tau_{i},s)) \times e^{-c_{i}(s)x(\delta_{-}(\tau_{i},s))} \nabla s, \qquad (3)$$

where

$$G(t,s) = \frac{\hat{e}_{-a}(t,\rho(s))}{\hat{e}_{-a}(t_0,\delta_+^{\omega}(t_0)) - 1}$$

*Proof:* If x(t) is an  $\omega$ -periodic solution in shifts  $\delta_{\pm}$  of system (1). By using Lemmas 1 and 6, for any  $s \in [t, \delta_{\pm}^{\omega}(t)]_{\mathbb{T}}$ , we have

$$\begin{aligned} x(s) &= \hat{e}_{-a}(s,t)x(t) + \int_{t}^{s} \hat{e}_{-a}(s,\rho(\theta)) \\ &\times \sum_{i=1}^{m} b_{i}(\theta)x(\delta_{-}(\tau_{i},\theta))e^{-c_{i}(\theta)x(\delta_{-}(\tau_{i},\theta))}\nabla\theta. \end{aligned}$$

Let  $s = \delta^{\omega}_{+}(t)$  in the above equality, we have

$$x(\delta^{\omega}_{+}(t)) = \hat{e}_{-a}(\delta^{\omega}_{+}(t), t)x(t) + \int_{t}^{\delta^{\omega}_{+}(t)} \hat{e}_{-a}(\delta^{\omega}_{+}(t), \rho(\theta))$$
$$\times \sum_{i=1}^{m} b_{i}(\theta)x(\delta_{-}(\tau_{i}, \theta))e^{-c_{i}(\theta)x(\delta_{-}(\tau_{i}, \theta))}\nabla\theta.$$

Noticing that  $\hat{e}_{-a}(t, \delta^{\omega}_{+}(t)) = \hat{e}_{-a}(t_0, \delta^{\omega}_{+}(t_0)), x(\delta^{\omega}_{+}(t)) = x(t)$ , by Lemma 1, then x(t) satisfies (3).

Let x(t) be an  $\omega$ -periodic solution in shifts  $\delta_{\pm}$  of (3). By (3) and Lemmas 1, 2 and 5, we have

$$\begin{aligned} x^{\nabla}(t) &= -a(t)x(t) \\ &+ G(\rho(t), \delta^{\omega}_{+}(t)) \sum_{i=1}^{m} b_{i}(\delta^{\omega}_{+}(t)) \delta^{\nabla\omega}_{+}(t) \\ &\times x(\delta_{-}(\tau_{i}, \delta^{\omega}_{+}(t))) e^{-c_{i}(\delta^{\omega}_{+}(t))x(\delta_{-}(\tau_{i}, \delta^{\omega}_{+}(t)))} \\ &- G(\rho(t), t) \sum_{i=1}^{m} b_{i}(t)x(\delta_{-}(\tau_{i}, t)) \\ &\times e^{-c_{i}(t)x(\delta_{-}(\tau_{i}, t))} \\ &= -a(t)x(t) \\ &+ \sum_{i=1}^{m} b_{i}(t)x(\delta_{-}(\tau_{i}, t)) e^{-c_{i}(t)x(\delta_{-}(\tau_{i}, t))}. \end{aligned}$$

So, x(t) is an  $\omega$ -periodic solution in shifts  $\delta_{\pm}$  of system (1). This completes the proof.

It is easy to verify that the Green's function G(t,s) satisfies the property

$$0 < \frac{1}{\xi - 1} \le G(t, s) \le \frac{\xi}{\xi - 1}, \ \forall s \in [t, \delta^{\omega}_{+}(t)]_{\mathbb{T}},$$
(4)

where  $\xi = \hat{e}_{-a}(t_0, \delta^{\omega}_+(t_0))$ . By Lemma 5, we have

$$G(\delta^{\omega}_{+}(t), \delta^{\omega}_{+}(s)) = G(t, s), \ \forall t \in \mathbb{T}^{*}, s \in [t, \delta^{\omega}_{+}(t)]_{\mathbb{T}}.$$
 (5)

Define K, a cone in X, by

$$K = \left\{ x \in X : x(t) \ge \frac{1}{\xi} \|x\|, \forall t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}} \right\}$$
(6)

|x(t)|, then X is a Banach and an operator  $H: K \to X$  by

$$(Hx)(t) = \int_{t}^{\delta_{+}^{\omega}(t)} G(t,s) \sum_{i=1}^{m} b_{i}(s) x(\delta_{-}(\tau_{i},s)) \times e^{-c_{i}(s)x(\delta_{-}(\tau_{i},s))} \nabla s.$$
(7)

In the following, we shall give some lemmas concerning K and H defined by (6) and (7), respectively.

**Lemma 8.**  $H: K \to K$  is well defined.

*Proof:* For any  $x \in K$ ,  $t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}$ . In view of (7), by Lemma 3 and (5), we have

$$\begin{array}{ll} (Hx)(\delta^{\omega}_{+}(t)) \\ = & \int_{\delta^{\omega}_{+}(t)}^{\delta^{\omega}_{+}(\delta^{\omega}_{+}(t))} G(\delta^{\omega}_{+}(t),s) \sum_{i=1}^{m} b_{i}(s)x(\delta_{-}(\tau_{i},s)) \\ & \times e^{-c_{i}(s)x(\delta_{-}(\tau_{i},s))} \nabla s \\ = & \int_{t}^{\delta^{\omega}_{+}(t)} G(\delta^{\omega}_{+}(t),\delta^{\omega}_{+}(s)) \sum_{i=1}^{m} b_{i}(\delta^{\omega}_{+}(s))\delta^{\nabla\omega}_{+}(s) \\ & \times x(\delta_{-}(\tau_{i},\delta^{\omega}_{+}(s)))e^{-c_{i}(\delta^{\omega}_{+}(s))x(\delta_{-}(\tau_{i},\delta^{\omega}_{+}(s)))} \nabla s \\ = & \int_{t}^{\delta^{\omega}_{+}(t)} G(t,s) \sum_{i=1}^{m} b_{i}(s)x(\delta_{-}(\tau_{i},s)) \\ & \times e^{-c_{i}(s)x(\delta_{-}(\tau_{i},s))} \nabla s \\ = & (Hx)(t), \end{array}$$

that is,  $Hx \in X$ .

Furthermore, for any  $x \in K$ ,  $t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}$ , we have

$$\begin{aligned} (Hx)(t) &\geq \frac{1}{\xi - 1} \int_{t}^{\delta_{+}^{\omega}(t)} \sum_{i=1}^{m} b_{i}(s) x(\delta_{-}(\tau_{i}, s)) \\ &\times e^{-c_{i}(s) x(\delta_{-}(\tau_{i}, s))} \nabla s \\ &= \frac{1}{\xi} \cdot \frac{\xi}{\xi - 1} \int_{t_{0}}^{\delta_{+}^{\omega}(t_{0})} \sum_{i=1}^{m} b_{i}(s) x(\delta_{-}(\tau_{i}, s)) \\ &\times e^{-c_{i}(s) x(\delta_{-}(\tau_{i}, s))} \nabla s \\ &\geq \frac{1}{\xi} \|Hx\|, \end{aligned}$$

that is,  $Hx \in K$ . This completes the proof.

**Lemma 9.**  $H: K \to K$  is completely continuous.

*Proof:* Clearly, H is continuous on  $[t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}$ . For any  $x \in K$ ,  $t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}$ ,

$$\|Hx\| = \sup_{t \in [t_0, \delta^{\omega}_{+}(t_0)]_{\mathbb{T}}} (Hx)(t)$$

$$\leq \frac{\xi}{\xi - 1} \int_{t_0}^{\delta^{\omega}_{+}(t_0)} \sum_{i=1}^m b_i(s) x(\delta_{-}(\tau_i, s))$$

$$\times e^{-c_i(s)x(\delta_{-}(\tau_i, s))} \nabla s$$

$$< \frac{\xi}{\xi - 1} \cdot \frac{B}{c_*} := M_1, \qquad (8)$$

where

$$c_* = \min_{1 \le i \le m} c_{i*}, \ B := \int_{t_0}^{\delta^{\omega}_+(t_0)} \sum_{i=1}^m b_i(s) \nabla s.$$

Furthermore, for  $t \in \mathbb{T}$ , we have

$$(Hx)^{\nabla}(t) = -a(t)(Hx)(t) + \sum_{i=1}^{m} b_i(t)x(\delta_-(\tau_i, t))e^{-c_i(t)x(\delta_-(\tau_i, t))},$$

and  

$$\begin{aligned} \|(Hx)^{\nabla}(t)\| &= \sup_{t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}} |-a(t)(Hx)(t) \\ &+ \sum_{i=1}^m b_i(t) x(\delta_-(\tau_i, t)) e^{-c_i(t)x(\delta_-(\tau_i, t))} | \\ &\leq a^* M_1 + \frac{1}{c_*} \sum_{i=1}^m b_i^*. \end{aligned}$$

To sum up,  $\{Hx : x \in K\}$  is a family of uniformly bounded and equicontinuous functionals on  $[t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}$ . By a theorem of Arzela-Ascoli, the functional H is completely continuous. This completes the proof.

#### **III. EXISTENCE RESULT**

In this section, we shall state and prove our main result about the existence of at least one positive periodic solution in shifts  $\delta_{\pm}$  of system (1).

**Lemma 10.** (Guo-Krasnoselskii [17]) Let X be a Banach space and  $K \subset X$  be a cone in X. Assume that  $\Omega_1, \Omega_2$  are bounded open subsets of X with  $0 \in \Omega_1 \subset \overline{\Omega}_1 \subset \Omega_2$  and  $H: K \cap (\overline{\Omega}_2 \setminus \Omega_1) \to K$  is a completely continuous operator such that, either

- (1)  $||Hx|| \leq ||x||, x \in K \cap \partial\Omega_1$ , and  $||Hx|| \geq ||x||, x \in K \cap \partial\Omega_2$ ; or
- (2)  $||Hx|| \ge ||x||, x \in K \cap \partial\Omega_1$ , and  $||Hx|| \le ||x||, x \in K \cap \partial\Omega_2$ .

Then H has at least one fixed point in  $K \cap (\overline{\Omega}_2 \setminus \Omega_1)$ .

## Lemma 11. Let

$$\sum_{i=1}^{m} b_i(t) > a(t), t \in [t_0, \delta_+^{\omega}(t_0)]_{\mathbb{T}}.$$
(9)

Then there exist positive constants  $M_1$  and  $M_2$  such that for  $x \in K$ ,

$$M_2 \le \|Hx\| \le M_1. \tag{10}$$

*Proof:* From (8), for any  $x \in K, t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}$ ,

$$\|Hx\| \le M_1. \tag{11}$$

From (9), there exists a q > 1 such that

$$\sum_{i=1}^{m} b_i(t) > qa(t), t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}.$$
(12)

For any  $x \in K, t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}$ ,

$$(Hx)(t) = \int_{t}^{\delta_{+}^{\omega}(t)} G(t,s) \sum_{i=1}^{m} b_{i}(s) x(\delta_{-}(\tau_{i},s)) \times e^{-c_{i}(s)x(\delta_{-}(\tau_{i},s))} \nabla s > q \int_{t_{0}}^{\delta_{+}^{\omega}(t_{0})} \frac{a(s)\hat{e}_{-a}(t_{0},\rho(s))}{\hat{e}_{-a}(t_{0},\delta_{+}^{\omega}(t_{0})) - 1} \cdot \min_{1 \le i \le m} \inf_{s \in [t_{0},\delta_{+}^{\omega}(t_{0})]_{\mathrm{T}}} \{x(\delta_{-}(\tau_{i},s)) \times e^{-c_{i}(s)x(\delta_{-}(\tau_{i},s))}\} \nabla s = q \int_{t_{0}}^{\delta_{+}^{\omega}(t_{0})} \frac{1}{\hat{e}_{-a}(t_{0},\delta_{+}^{\omega}(t_{0})) - 1} \cdot \min_{1 \le i \le m} \inf_{s \in [t_{0},\delta_{+}^{\omega}(t_{0})]_{\mathrm{T}}} \{x(\delta_{-}(\tau_{i},s)) \times e^{-c_{i}(s)x(\delta_{-}(\tau_{i},s))}\} \nabla [\hat{e}_{-a}(t_{0},s)] \ge q \min\{x_{*}e^{-c^{*}x_{*}}, x^{*}e^{-c^{*}x^{*}}\}, \qquad (13)$$

where  $c^* = \max_{1 \le i \le m} c_i^*$ .

Comparing (3) with (7), we also have for  $x \in K, t \in [t_0, \delta^{\omega}_+(t_0)]_{\mathbb{T}}$ ,

$$x(t) > q \min\{x_* e^{-c^* x_*}, x^* e^{-c^* x^*}\},\$$

which implies that

$$x_* > q \min\{x_* e^{-c^* x_*}, x^* e^{-c^* x^*}\}.$$
(14)

In the same way as (8),  $x(t) \leq M_1$ , which implies that

$$x^* \le M_1. \tag{15}$$

If  $\min\{x_*e^{-c^*x_*}, x^*e^{-c^*x^*}\} = x^*e^{-c^*x^*}$ , then

$$(Hx)(t) > qM_1 e^{-c^*M_1} := M_{21} > 0.$$
 (16)

If  $\min\{x_*e^{-c^*x_*}, x^*e^{-c^*x^*}\} = x_*e^{-c^*x_*}$ , from (14),  $x_* > qx_*e^{-c^*x_*}$ , which implies that

$$x_* > \frac{\ln q}{c^*}.$$

From (13), we obtain

$$(Hx)(t) > q \frac{\ln q}{c^*} e^{-c^* \cdot \frac{\ln q}{c^*}} = \frac{\ln q}{c^*} := M_{22} > 0.$$
(17)

Let  $M_2 = \min\{M_{21}, M_{22}\}$ , then for  $x \in K$ ,

$$\|Hx\| \ge M_2. \tag{18}$$

This completes the proof.

**Theorem 1.** Assume that

$$\sum_{i=1}^{m} b_i(t) > a(t), t \in [t_0, \delta_+^{\omega}(t_0)]_{\mathbb{T}}.$$

Then system (1) has at least one positive  $\omega$ -periodic solution in shifts  $\delta_{\pm}$ .

Proof: Let

$$\Omega_1 = \{ x \in X : \|x\| \le M_2 \},\$$

and

$$\Omega_2 = \{ x \in X : \|x\| \le M_1 \}.$$

Clearly,  $\Omega_1$  and  $\Omega_2$  are open bounded subsets in X, and  $\theta \in \Omega_1, \overline{\Omega}_1 \subset \Omega_2$ . From Lemma 8,  $H: K \cap (\overline{\Omega}_2 \setminus \Omega_1) \to K$  is completely continuous.

If  $x \in K \cap \partial \Omega_2$ , which implies that  $||x|| = M_1$ , from Lemma 11,  $||Hx|| \leq M_1$ . Hence  $||Hx|| \leq ||x||$  for  $x \in K \cap \partial \Omega_2$ .

If  $x \in K \cap \partial \Omega_1$ , which implies that  $||x|| = M_2$ , from Lemma 11,  $||Hx|| \leq M_2$ . Hence  $||Hx|| \geq ||x||$  for  $x \in K \cap \partial \Omega_1$ .

From the cone fixed point theorem (Lemma 10), the operator H has at least one fixed point lying in  $K \cap (\overline{\Omega}_2 \setminus \Omega_1)$ , i.e., system (1) has at least one positive  $\omega$ -periodic solution 3) in shifts  $\delta_{\pm}$ . This completes the proof.

#### IV. NONEXISTENCE RESULT

In this section, we shall state and prove our main result about the nonexistence of positive periodic solution in shifts  $\delta_{\pm}$  of system (1).

Lemma 12. Assume that

$$\sum_{i=1}^{m} b_i(t) \le \frac{1}{2}a(t), t \in [t_0, \delta_+^{\omega}(t_0)]_{\mathbb{T}}.$$
(19)

Then every positive solution of system (1) tends to zero as  $t \to \infty$ .

*Proof:* Let x(t) be any positive solution of system (1). By using Lemma 5, integrating system (1) from  $t_0$  to  $t(>t_0)$ , we have

$$x(t) = \hat{e}_{-a}(t, t_0)x(t_0) + \int_{t_0}^t \hat{e}_{-a}(t, \rho(s)) \sum_{i=1}^m b_i(s)x(\delta_-(\tau_i, s)) \times e^{-c_i(s)x(\delta_-(\tau_i, s))} \nabla s.$$
(20)

From (19),

$$\begin{aligned} x(t) &\leq \hat{e}_{-a}(t,t_0)x(t_0) + \frac{1}{2c_*}\int_{t_0}^t a(s)\hat{e}_{-a}(t,\rho(s))\nabla s \\ &= \hat{e}_{-a}(t,t_0)x(t_0) + \frac{1}{2c_*}\int_{t_0}^t \nabla[\hat{e}_{-a}(t,s)] \\ &= \hat{e}_{-a}(t,t_0)x(t_0) + \frac{1}{2c_*}[1 - \hat{e}_{-a}(t,t_0)]. \end{aligned}$$

Let  $\beta = \limsup x(t)$ , then  $0 \le \beta < \infty$ .

Next, we shall prove  $\beta = 0$ . We have some possible cases to consider.

*Case 1.*  $x^{\nabla}(t) > 0$  eventually. Choose  $t_0 > 0$  such that  $x^{\nabla}(t) > 0$  for  $t \ge t_0$ . Let  $\eta > 0$  be a sufficient large number with  $\delta_{-}(\tau_i, t) > t_0, i = 1, 2, \dots, m$  for  $t > t_0 + \eta$ . Then  $0 < x(\delta_{-}(\tau_i, t)) < x(t)$  for  $t \ge t_0 + \eta$  and  $i = 1, 2, \dots, m$ . From (1), for  $t \ge t_0 + \eta$ ,

$$0 < -a(t)x(t) + \sum_{i=1}^{m} b_i(t)x(\delta_{-}(\tau_i, t))e^{-c_i(t)x(\delta_{-}(\tau_i, t))}$$
$$< \left[\sum_{i=1}^{m} b_i(t) - a(t)\right]x(t) < 0.$$

This contradiction shows that Case 1 is impossible.

*Case* 2.  $x^{\nabla}(t) < 0$  eventually. Choose  $t_0 > 0$  such that  $x^{\nabla}(t) < 0$  for  $t \ge t_0$ . Then  $\beta < x(\delta_-(\tau_i, t)) < x(\delta_-(\tau_i, t_0))$  for  $t \ge t_0 + \eta$  and i = 1, 2, ..., m. From (19) and (20), we have

$$\begin{aligned} x(t) &\leq \hat{e}_{-a}(t,t_0)x(t_0) + \frac{1}{2} \max_{1 \leq i \leq m} x(\delta_{-}(\tau_i,t_0))e^{-c_*\beta} \\ &\times [1 - \hat{e}_{-a}(t,t_0)]. \end{aligned} \tag{21}$$

Let  $t \to \infty$  in (21), we obtain

$$\beta \le \frac{1}{2} \max_{1 \le i \le m} x(\delta_{-}(\tau_i, t_0)) e^{-c_*\beta}.$$
 (22)

Again let  $t_0 \to \infty$  in (22), we have that  $\beta \leq \beta(\frac{1}{2}e^{-c_*\beta})$ , which implies that  $\beta = 0$ .

Case 3.  $x^\nabla(t)$  is oscillatory. By the definition of oscillatory, then

(i) there exists 
$$\{t_n\}$$
 with  $t_n \to \infty$  as  $n \to \infty$  such that  
 $x^{\nabla}(t_n) = 0$  and  $\lim_{n \to \infty} x(t_n) = \beta;$ 

or

(ii) there exists 
$$\{t_n\}$$
 with  $t_n \to \infty$  as  $n \to \infty$  such that  
 $x^{\nabla}(t_n)x^{\nabla}(\rho(t_n)) < 0$  for  $n = 1, 2, \dots,$ 

and 
$$\lim_{n \to \infty} x(t_n) = \lim_{n \to \infty} x(\rho(t_n)) = \beta.$$

In case (i), from (1),

$$a(t_{n})x(t_{n}) = \sum_{i=1}^{m} b_{i}(t_{n})x(\delta_{-}(\tau_{i}, t_{n}))e^{-c_{i}(t_{n})x(\delta_{-}(\tau_{i}, t_{n}))} \\ \leq x(\delta_{-}(\tau_{l}, t_{n}))e^{-c_{*}x(\delta_{-}(\tau_{l}, t_{n}))}\sum_{i=1}^{m} b_{i}(t_{n}), \quad (23)$$

where  $l = l(n) \in \{1, 2, \dots, m\}$  such that

$$= \max_{1 \le i \le m} x(\delta_{-}(\tau_l, t_n)) e^{-c_* x(\delta_{-}(\tau_l, t_n))}$$

From (19) and (23), we have

$$2x(t_n)e^{c_*x(\delta_-(\tau_l, t_n))} \le x(\delta_-(\tau_l, t_n)).$$
(24)

Set 
$$\alpha = \limsup_{n \to \infty} x(\delta_{-}(\tau_l, t_n))$$
, then  $\alpha \leq \beta$ . Finding the superior limit of both sides of (24), we obtain

$$\beta(2e^{c_*\alpha}) \le \alpha$$

then

$$\beta(2e^{c_*\alpha}) \le \alpha \le \beta,$$

which implies that  $\beta = \alpha = 0$ . In case (*ii*), from (1),

$$a(t_{n})a(\rho(t_{n}))x(t_{n})x(\rho(t_{n})) + \sum_{i=1}^{m} b_{i}(t_{n})x(\delta_{-}(\tau_{i}, t_{n}))e^{-c_{i}(t_{n})x(\delta_{-}(\tau_{i}, t_{n}))} \times \sum_{i=1}^{m} b_{i}(\rho(t_{n}))x(\delta_{-}(\tau_{i}, \rho(t_{n}))) \times e^{-c_{i}(\rho(t_{n}))x(\delta_{-}(\tau_{i}, \rho(t_{n})))} < a(t_{n})x(t_{n})\sum_{i=1}^{m} b_{i}(\rho(t_{n}))x(\delta_{-}(\tau_{i}, \rho(t_{n}))) \times e^{-c_{i}(\rho(t_{n}))x(\delta_{-}(\tau_{i}, \rho(t_{n})))} + a(\rho(t_{n}))x(\rho(t_{n}))\sum_{i=1}^{m} b_{i}(t_{n})x(\delta_{-}(\tau_{i}, t_{n})) \times e^{-c_{i}(t_{n})x(\delta_{-}(\tau_{i}, t_{n}))} \leq [a(t_{n})x(t_{n})\sum_{i=1}^{m} b_{i}(\rho(t_{n})) + a(\rho(t_{n}))x(\rho(t_{n}))\sum_{i=1}^{m} b_{i}(t_{n})] \times x(\delta_{-}(\tau_{i}, \hat{t}_{n}))e^{-c_{*}x(\delta_{-}(\tau_{i}, \hat{t}_{n}))},$$
(25)

where  $l = l(n) \in \{1, 2, ..., m\}, \hat{t}_n = \{t_n, \rho(t_n)\}$ , such that  $\begin{aligned} & x(\delta_{-}(\tau_l, \hat{t}_n))e^{-c_*x(\delta_{-}(\tau_l, \hat{t}_n))} \\ &= \max_{1 \le i \le m} \{x(\delta_{-}(\tau_i, t_n))e^{-c_i(t_n)x(\delta_{-}(\tau_i, t_n))}, \\ & x(\delta_{-}(\tau_i, \rho(t_n)))e^{-c_i(\rho(t_n))x(\delta_{-}(\tau_i, \rho(t_n)))}\}. \end{aligned}$ 

From (19) and (25), we have

$$2x(t_n)x(\rho(t_n))e^{c_*x(\delta_-(\tau_l,t_n))} \le [x(t_n) + x(\rho(t_n))]x(\delta_-(\tau_l,\hat{t}_n)).$$
(26)

Set  $\alpha = \limsup_{n \to \infty} x(\delta_{-}(\tau_l, t_n))$ , then  $\alpha \leq \beta$ . Finding the superior limit of both sides of (26), we obtain

$$\beta e^{c_*\alpha} \le \alpha,$$

then

$$\beta e^{c_*\alpha} \leq \alpha \leq \beta,$$

which implies that  $\beta = \alpha = 0$ . This completes the proof. From Lemma 12, we can get the following Theorem.

**Theorem 2.** Assume that the condition (19) hold. Then system (1) has no positive  $\omega$ -periodic solution in shifts  $\delta_{\pm}$ .

## V. NUMERICAL EXAMPLES

Consider the following Nicholson's blowflies model on time scales  $\ensuremath{\mathbb{T}}$ 

$$x^{\nabla}(t) = -a(t)x(t) + \sum_{i=1}^{2} b_i(t)x(\delta_{-}(\tau_i, t))e^{-c_i(t)x(\delta_{-}(\tau_i, t))}.$$
 (27)

Example 1. Take

$$a(t) = a_0 + \frac{|\sin 2t + \cos 3t|}{2},$$
  

$$b_1(t) = e^{e^{-1}}(10 + 0.005|\sin t|),$$
  

$$b_2(t) = e^{e^{-1}}(10 + 0.005|\cos t|),$$
  

$$c_1(t) = c_2(t) = 0.25 + 0.025|\sin 3t + \cos 2t|.$$

Let  $\mathbb{T} = \mathbb{R}$ ,  $t_0 = 0$ , then  $\omega = \pi$  and  $\delta^{\omega}_+(t) = t + \pi$ . It is easy to verify a(t),  $b_i(t)$ ,  $c_i(t)$  (i = 1, 2) satisfy

$$\begin{aligned} a(\delta_{+}^{\omega}(t))\delta_{+}^{\nabla\omega}(t) &= a(t), \ b_{i}(\delta_{+}^{\omega}(t))\delta_{+}^{\nabla\omega}(t) = b_{i}(t), \\ c_{i}(\delta_{+}^{\omega}(t)) &= c_{i}(t), \ \forall t \in \mathbb{T}^{*}, \ i = 1, 2, \end{aligned}$$

and  $-a \in \mathcal{R}^+$ .

Case I. If  $a_0 = 18$ , by a direct calculation, we can get

$$\sum_{i=1}^{2} b_i(t) \ge 20e^{e-1} > a(t), t \in \mathbb{R}.$$

According to Theorem 1, when  $\mathbb{T} = \mathbb{R}$ , system (27) exists at least one positive  $\pi$ -periodic solution in shifts  $\delta_{\pm}$ .

Case II. If  $a_0 = 240$ , by a direct calculation, we can get

$$\sum_{i=1}^{2} b_i(t) \le 20.02e^{e-1} < \frac{1}{2}a(t), t \in \mathbb{R}.$$

According to Theorem 2, when  $\mathbb{T} = \mathbb{R}$ , system (27) has no positive periodic solution in shifts  $\delta_{\pm}$ .

Example 2. Take

$$a(t) = \frac{1}{a_0 t}, b_1(t) = \frac{1}{2t}, \ b_2(t) = \frac{1}{3t},$$
  
 $c_1(t) = c_2(t) = 0.25.$ 

Let  $\mathbb{T} = 2^{\mathbb{N}_0}$ ,  $t_0 = 1$ , then  $\omega = 4$  and  $\delta^{\omega}_+(t) = 4t$ . It is easy to verify a(t),  $b_i(t)$ ,  $c_i(t)$  (i = 1, 2) satisfy

$$a(\delta_{+}^{\omega}(t))\delta_{+}^{\nabla\omega}(t) = a(t), \ b_i(\delta_{+}^{\omega}(t))\delta_{+}^{\nabla\omega}(t) = b_i(t),$$
$$c_i(\delta_{+}^{\omega}(t)) = c_i(t), \ \forall t \in \mathbb{T}^*, \ i = 1, 2,$$

and  $-a \in \mathcal{R}^+$ .

Case I. If  $a_0 = 6$ , by a direct calculation, we can get

$$\sum_{i=1}^{2} b_i(t) = \frac{5}{6t} > a(t), t \in 2^{\mathbb{N}_0}.$$

According to Theorem 1, when  $\mathbb{T} = 2^{\mathbb{N}_0}$ , system (27) exists at least one positive 4-periodic solution in shifts  $\delta_{\pm}$ . *Case II.* If  $a_0 = \frac{1}{2}$ , by a direct calculation, we can get

$$\sum_{i=1}^{2} b_i(t) = \frac{5}{6t} < \frac{1}{2}a(t), t \in 2^{\mathbb{N}_0}.$$

According to Theorem 2, when  $\mathbb{T} = 2^{\mathbb{N}_0}$ , system (27) has no positive periodic solution in shifts  $\delta_{\pm}$ .

#### VI. CONCLUSION

Two problems for a Nicholson's blowflies model with time delays on time scales have been studied, namely, existence and nonexistence of positive periodic solutions in shifts  $\delta_{\pm}$  on time scales. It is important to notice that the methods used in this paper can be extended to other types of biological models; see, for example, [18-20]. Future work will include biological dynamic systems modeling and analysis on time scales.

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