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AN EXISTENCE THEOREM FOR THE SYSTEM
 $x=H(x, y), y=K(x, y)$ IN PROBABILISTIC LOCALLY
CONVEX SPACES

The notion of probabilistic locally convex spaces was introduced by V. Istratescu in [10], and in [5] and [6] some fixed point theorems in such spaces are proved. In this paper we shall prove an existence theorem for the system $x=H(x, y), y=K(x, y)$ in probabilistic locally convex spaces, using the theorem from [7].

First, we shall give some definitions and notations which we shall use later.

Let S be a vector space over the real or complex field K and for every $i \in J, \mathcal{F}^i: S \rightarrow \Delta^+$ where Δ^+ is the family of distribution functions such that $F(0)=0$ for all $F \in \Delta^+$. The function $\mathcal{F}^i(p)$ will be denoted by F_p^i . The triplet $(S, \mathcal{F}^i, \iota)$ is a *probabilistic locally convex space* iff the following conditions are satisfied for every $i \in J$:

$$1. F_0^i = H, \text{ where } H(u) = \begin{cases} 0 & u \leq 0 \\ 1 & u > 0 \end{cases}$$

$$2. F_{\lambda x}^i(u) = F_x^i\left(\frac{u}{|\lambda|}\right) \text{ for every } \lambda \in K (\lambda \neq 0), \text{ every } x \in S \text{ and every } u > 0.$$

3. $F_{x+y}^i(u+v) \geq \iota(F_x^i(u), F_y^i(v))$, for every $x, y \in S$ and every $u, v > 0$ where the mapping $\iota: [0, 1]^2 \rightarrow [0, 1]$ is a T -norm [12].

If T -norm ι is continuous then $(S, \mathcal{F}^i, \iota)$ is a topological vector space when the fundamental system of the neighbourhood of zero is defined by:

$$\mathcal{U} = \{U^i(\epsilon, \delta)\}_{(\epsilon, \delta) \in J \times R^+ \times (0, 1)}$$

where $U^i(\epsilon, \delta) = \{x \mid x \in S, F_x^i(\epsilon) > 1 - \delta\}$.

This topology is (ϵ, δ) -topology of probabilistic locally convex space $(S, \mathcal{F}^i, \iota)$.

Let E be a locally convex topological vector space and $\{p_i\}_{i \in J}$ be a family of seminorms defining the topology in E and $T: X \rightarrow E (X \subseteq E)$ such that for every $i \in J$:

$$(1) \quad p_j(Tx - Ty) \leq q(j)p_{f(j)}(x - y) \text{ for every } x, y \in X$$

where $q: J \rightarrow R^+$ and $f: J \rightarrow J$. In [1], [2], [3] and [4] some fixed point theorems for mapping T are proved and in [3] some applications in the theory of differential equations in the field of Mikusiński's operators are given. In [3] the differential equation:

$$x'(\lambda) = s^\beta \omega(\lambda) x(\lambda) \quad x(0) = I$$

in the field of Mikusiński's operators is solved, where s is the differential operator and I is the identity operator. The locally convex space E was in [3] a subspace of the field of Mikusiński's operators (introduced by B. Stanković), the index set $J = [N \cup \{0\}]^2$ and the mapping T was:

$$Tx = I + \int_0^\lambda s^\beta \omega(u) x(u) du.$$

In [3] it is shown that the mapping T satisfies the following inequality:

$$\|Tx - Ty\|_{(k, m)} \leq q(k, m) \|x - y\|_{(k+1, m)}$$

and so the mapping $f: J \rightarrow J$ is, in this case, defined in the following way: $f(k, m) = (k+1, m)$ for every $(k, m) \in J$.

In the following Lemma we shall give some sufficient conditions under which there exists one and only one fixed point of the mapping $T: M \rightarrow S$ ($M \subseteq S$) where $(S, \mathcal{F}^t, \iota)$ is a probabilistic locally convex space and the mapping T satisfies the inequality:

$$(2) \quad F_{Tx - Ty}^t(q(i), \varepsilon) \geq F_{x-y}^{f(i)}(\varepsilon)$$

which is probabilistic analogy of the inequality (1).

Lemma. Let $(S, \mathcal{F}^t, \iota)$ be a Hausdorff sequentially complete probabilistic locally convex space where t is continuous, M be a closed subset of S for which $\sup_{r>0} \inf_{x, y \in M} F_{x-y}^t(r) = 1$, for every $i \in J$, $T: M \rightarrow M$ such that the following conditions are satisfied:

a) For every $j \in J$ there exist $q(j) > 0$ and $f(j) \in J$ such that:

$$F_{Tx - Ty}^j(q(j), \varepsilon) \geq F_{x-y}^{f(j)}(\varepsilon), \text{ for every } \varepsilon > 0$$

and every $x, y \in M$, where for every $j \in J$:

$$\lim_{n \rightarrow \infty} \prod_{m=0}^n q(f^m(j)) = 0$$

(b) For every $j \in J$ there exists $g(j) \in J$ such that:

$$F_x^{f^n(j)}(\varepsilon) \geq F_x^{g(j)}(\varepsilon), \text{ for every } x \in S, \text{ every } \varepsilon > 0$$

and every $n=0, 1, 2, \dots$ where $f^n(j) = f(f^{n-1}(j))$ for every $n=1, 2, \dots$ and $j \in J$, $f^0(j) = j$ for every $j \in J$.

Then there exists one and only one fixed point x^* of the mapping T and $x^* = \lim_{n \rightarrow \infty} x_n$, $x_n = Tx_{n-1}$ for every $n \in N$ and x_0 is an arbitrary element of M .

Proof: For every $j \in J$, every $\varepsilon > 0$ and every $n, p \in N$ we have from (a) that:

$$F_{x_{n+p}-x_n}^j(\varepsilon) \geq F_{x_{n+p-1}-x_{n-1}}^{f(j)}\left(\frac{\varepsilon}{q(j)}\right) \geq \dots \geq F_{x_p-x_0}^{f^n(j)}\left(\frac{\varepsilon}{q_{n-1}(j)}\right)$$

where $q_n(j) = \prod_{p=0}^n q(f^p(j))$ for every $n=0, 1, \dots$. Using the condition (b) it follows that:

$$F_{x_{n+p}-x_n}^j(\varepsilon) \geq F_{x_p-x_0}^{q(j)}\left(\frac{\varepsilon}{q_{n-1}(j)}\right).$$

Since for every $j \in J$: $\sup_{r>0} \inf_{x,y \in M} F_{x-y}^j(r) = 1$ and $\lim_{n \rightarrow \infty} q_{n-1}(j) = 0$ we conclude that for every $j \in J$, every $\varepsilon > 0$ and every $\delta \in (0, 1)$ there exists $N(j, \varepsilon, \delta) \in N$ such that:

$$F_{x_{n+p}-x_n}^j(\varepsilon) > 1 - \delta$$

for every $n \geq N(j, \varepsilon, \delta)$ and every $p=1, 2, \dots$. Let $x^* = \lim_{n \rightarrow \infty} x_n$ where $x_n = Tx_{n-1}$ for every $n \in N$ and x_0 is an arbitrary element from M . Then we have:

$$F_{x_{n+1}-Tx^*}^j(\varepsilon) = F_{Tx_n-Tx^*}^j(\varepsilon) \geq F_{x_n-x^*}^{f(j)}\left(\frac{\varepsilon}{q(j)}\right)$$

and so $x^* = \lim_{n \rightarrow \infty} x_n = Tx^*$. Suppose now that $y = Ty$ and $x^* \neq y$. Then we have:

$$F_{y-x^*}^j(\varepsilon) \geq F_{y-x^*}^{q(j)}\left(\frac{\varepsilon}{q_{n-1}(j)}\right)$$

and when $n \rightarrow \infty$ it follows that $\frac{\varepsilon}{q_{n-1}(j)} \rightarrow \infty$ which implies that $F_{y-x^*}^j(\varepsilon) = 1$ for every $\varepsilon > 0$, $j \in J$. Since S is Hausdorff topological vector space it follows that $x^* = y$.

In the next text we shall use the following notation:

$\Phi_n(t, u) = \underbrace{t(t(\dots t(t(u, u), u), \dots, u))}_{n\text{-times}}$ for every $n \in N$ and $u \in [0, 1]$ where

t is a T -norm. We shall suppose in the next Theorem that $(S_1, \mathcal{F}_1^t, t_1)$ is a Hausdorff sequentially complete, probabilistic locally convex space with continuous T -norm t_1 , $(S_2, \mathcal{F}_2^t, t_2)$ is a probabilistic locally convex space with continuous T -norm t_2 , $U \subseteq S_1$, $V \subseteq S_2$, $H: U \times V \rightarrow U$ and $K: U \times V \rightarrow V$ are continuous mappings.

Theorem. Suppose that U is closed and $\sup_{r>0} \sup_{\delta < r} \inf_{x,y \in U} F_{x-y}^i(\delta) = 1$ for every $i \in J$, V is closed, convex and compact and the following two conditions are satisfied:

(A) For every $j \in J$ there exist $q(j) > 0$ and $f(j) \in J$ such that:

$$F_{H(x_1, y) - H(x_2, y)}^{f(j)}(q(j) \varepsilon) \geq F_{x_1 - x_2}^{f(j)}(\varepsilon)$$

for every $x_1, x_2 \in U$, every $y \in V$ and $\varepsilon > 0$, where for every $j \in J$:

$$\lim_{n \rightarrow \infty} \prod_{s=0}^n q(f^s(j)) = 0.$$

(B) For every $j \in J$ there exists $g(j) \in J$ such that:

$$F_x^{f^n(j)}(\varepsilon) \geq F_x^{g(j)}(\varepsilon) \text{ for every } x \in S, \text{ every } \varepsilon > 0 \text{ and every } n = 0, 1, 2, \dots$$

If the family $\{\Phi_n(t_2, u)\}_{n \in N}$ is equicontinuous at the point $u = 1^*$ then there exists at least one fixed point of the mapping $G: U \times V \rightarrow U \times V$, where $Gz = (Hz, Kz)$ for every $z \in U \times V$.

Proof: First of all we shall show that there exists one and only one continuous mapping $\tilde{R}: V \rightarrow U$ such that $\tilde{R}y = H(\tilde{R}y, y)$ for every $y \in V$. It is easy to see that if (S, \mathcal{F}^t, t) is a Hausdorff sequentially complete, probabilistic locally convex space with continuous T -norm t and Λ is a compact topological space then the triplet $(C(\Lambda, S), \tilde{\mathcal{F}}^t, t)$ is a Hausdorff sequentially complete probabilistic locally convex space where $C(\Lambda, S)$ is the set of all continuous mapping from Λ into S and the mapping $\tilde{\mathcal{F}}^t: C(\Lambda, S) \rightarrow \Delta^+$ is defined in the following way:

$$\tilde{\mathcal{F}}_{\tilde{x}}^t(\varepsilon) = \sup_{\delta < \varepsilon} \inf_{\lambda \in \Lambda} F_{x(\lambda)}^t(\delta) \text{ for every } \tilde{x} = \{x(\lambda)\} \in C(\Lambda, S).$$

Let us define the mapping $\tilde{T}: C(\Lambda, U) \rightarrow C(\Lambda, S)$, for $\Lambda = V$, in the following way:

$$(\tilde{T}\tilde{x})(\lambda) = H(x(\lambda), \lambda) \text{ for every } \lambda \in \Lambda.$$

Then $\tilde{T}(C(V, U)) \subset C(V, U)$ and it is easy to see that the mapping \tilde{T} satisfies all the conditions of the Lemma. This implies that there exists one and only fixed point of the mapping \tilde{T} and let us denote this fixed point by \tilde{R} . Then for every $y \in V$ we have:

$$\tilde{R}(y) = H(\tilde{R}(y), y)$$

Let us define the mapping $R^*: V \rightarrow V$ in the following way: $R^*y = K(\tilde{R}y, y)$ for every $y \in V$. It is obvious that R^* is a compact mapping since V is the compact subset of S_2 and R^* is continuous. In [7] it is proved that $(S_2, \mathcal{F}_2^t, t_2)$ is, in the (ε, δ) -topology, a locally convex topological vector space since the family $\{\Phi_n(t_2, u)\}_{n \in N}$

* The family $\{\Phi_n(t, u)\}_{n \in N}$ is equicontinuous at the point $u = 1$ if for every $\lambda \in (0, 1)$ there is a $\eta(\lambda) \in (0, 1)$ such that $x > \eta(\lambda) \Rightarrow \Phi_n(t, x) > 1 - \lambda, \forall n \in N$. The trivial example is $t = \min$ and we shall give a nontrivial example.

is equicontinuous at the point $u=1$. Using Tihonoff's fixed point theorem we conclude that there exists at least one fixed point of the mapping R^* . If y_0 is a fixed point of the mapping R^* then $(\tilde{R}y_0, y_0)$ is a fixed of the mapping G .

Corollary. Let $(S_1, \mathcal{F}_1, t_1)$ be a complete random normed space with continuous T -norm t_1 , $(S_2, \mathcal{F}_2, t_2)$ be a random normed space with continuous T -norm t_2 , $U \subseteq S_1$, $V \subseteq S_2$ and $H:U \times V \rightarrow U$, $K:U \times V \rightarrow V$ such that the following conditions are satisfied:

(*) $F_H(x_1, y) - F_H(x_2, y) (q\epsilon) \geq F_{x_1 - x_2}(\epsilon)$ for every $(x_1, x_2, y) \in U \times U \times V$ and every $\epsilon > 0$ where $q \in (0, 1)$.

(**) H and K are continuous mappings, $U = \bar{U}$, $V = \bar{co} V$ and V is compact. If the family $\{\Phi_n(t_2, u)\}_{n \in \mathbb{N}}$ is equicontinuous at the point $u=1$ then there exists at least one fixed point of the mapping G ,

$$Gz = (Hz, Kz) \text{ for every } z \in U \times V.$$

Now, we shall give a nontrivial example of a continuous T -norm t such that the family $\{\Phi_n(t, u)\}_{n \in \mathbb{N}}$ is equicontinuous at the point $u=1$ [7].

Let \bar{t} be any continuous T -norm and let us define T -norm t in the following way:

$$t(x, y) = \begin{cases} 1 - 2^{-m} + 2^{-m-1} \bar{t}(2^{m+1}(x-1+2^{-m}), 2^{m+1}(y-1+2^{-m})), & \text{if } (x, y) \in J_m^2 \\ \min\{x, y\} & \text{if } (x, y) \notin \bigcup_{m=0}^{\infty} J_m^2 \end{cases}$$

where $J_m = [1 - 2^{-m}, 1 - 2^{-m-1}]$ for every $m=0, 1, 2, \dots$. It is easy to see that the mapping t is a continuous T -norm [11] such that the family $\{\Phi_n(t, u)\}_{n \in \mathbb{N}}$ is equicontinuous at the point $u=1$ since $t: J_m \times J_m \rightarrow J_m$ and $\lim_{m \rightarrow \infty} 1 - 2^{-m} = 1$.

Remark 1: A subset M of topological vector space S is *admissible* if for every compact subset $K \subseteq M$ and every neighbourhood \mathcal{O} of zero in S there exists a continuous mapping $h:K \rightarrow M$ such that $x - hx \in \mathcal{O}$ for every $x \in K$ and $\dim(\text{span } h(K)) < \infty$. If we suppose that V is the admissible subset of S_2 in the Theorem it is enough to suppose only that T -norm t_2 is continuous. Namely in this case we can apply the following result of S. Hahn and K.F. Potter: If S a topological vector space, K is a closed, convex and admissible subset of S then every compact mapping $F:K \rightarrow K$ has at least one fixed point.

It is known that every convex sub set of a locally convex space is admissible and so the set V in the Theorem is admissible.

Problem: Construct an example of random normed space (S, \mathcal{F}, t) with continuous T -norm t and convex, admissible subset $V \subset S$ such that S is not, in the (ϵ, δ) -topology, a locally convex topological vector space.

Remark 2: If T -norm t is continuous, in [10] the following proposition is given:

$$I \times I = \left(\bigcup_{k \in K} J_k \times J_k \right) \cup C \left(\bigcup_{k \in K} J_k \times J_k \right), \quad I = [0, 1]$$

where the set K is at most denumerable, for every $k \in K$ is J_k an open interval, $J_k \cap J_r = \emptyset$ for every $k \neq r$ and the restriction $t|_{J_k \times J_k} = t_k$ is an Archimedean semigroup for every $k \in K$.

In [8] it is proved that if (S, \mathcal{F}^t, t) is a probabilistic locally convex space with continuous T -norm t such that every t_k ($k \in K$) is a strict semigroup and the family $\{\Phi_n(t, u)\}_{n \in N}$ is equicontinuous at the point $u=1$ then there exists a sequence $\{a_n\}_{n \in N} \subseteq (0, 1)$ such that $\lim_{n \rightarrow \infty} a_n = 1$, and the family of seminorms $\{p_{i, n}\}_{i \in J, n \in N}$ defined by:

$$p_{i, n}(x) = \sup \{t | F_x^t(t) \leq a_n\} \quad (n \in N; i \in J; x \in S)$$

induces the (ϵ, δ) -topology in S . So if we suppose in the Theorem that the family $\{\Phi_n(t, u)\}_{n \in N}$ is equicontinuous at the point $u=1$ and every t_k ($k \in K$) is strict, then the assumption that the set U is probabilistically bounded can be dropped. Namely, it is easy to see that in this case the following two inequality are satisfied:

$$p_{i, n}(H(x_1, y) - H(x_2, y)) \leq q(i) p_{f(i), n}(x_1, x_2) \quad (i \in J; n \in N)$$

for every $x_1, x_2 \in U$ and every $y \in V$ and:

$$p_{fm(i), n}(x) \leq p_{g(i), n}(x) \quad \text{for every } x \in S \text{ and every } m \in N, n \in N.$$

So we can apply the Theorem from [4] and from it we conclude that the mapping \tilde{R} in the Theorem is continuous.

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TEOREMA O EGZISTENCIJI REŠENJA SISTEMA $x=H(x, y)$, $y=K(x, y)$
U VEROVATNOSNIM LOKALNO KONVEKSNIM PROSTORIMA

Rezime

Dokazana je teorema o egzistenciji rešenja sistema $x=H(x, y)$, $y=K(x, y)$ u verovatnosnim lokalno konveksnim prostorima, gde je $H:U \times V \rightarrow U$, $K:U \times V \rightarrow V$, $U \subseteq S_1$, $V \subseteq S_2$, a $(S_1, \mathcal{F}_1^t, t_1)$ i $(S_2, \mathcal{F}_2^t, t_2)$ su verovatnosni lokalno konveksni prostori sa neprekidnim T -normama t_1 i t_2 . U radu je postavljen i sledeći problem:

Konstruisati primer verovatnosnog lokalno konveksnog prostora (S, \mathcal{F}, t) sa neprekidnom T -normom t tako da prostor S nije u (ϵ, λ) -topologiji lokalno konveksan, a postoji konveksan podskup $V \subseteq S$ koji je dopustiv.