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ON THE URYSOHN INTEGRAL EQUATION IN LOCALLY CONVEX SPACES

Janusz Januszewski and Stanisław Szufla

Abstract. This paper contains an existence theorem for the Urysohn integral equation in locally convex spaces. In the proof of this theorem we employ a modified version of Mönch's fixed point theorem and measures of noncompactness.

1. Introduction. By repeating Mönch's argument from the proof of Theorem 2.2 of [4] and by using the Schauder-Tychonoff theorem instead of the Schauder theorem, we can prove the following fixed point theorem.

THEOREM 1. Let D be an open subset of a quasicomplete locally convex space $X, 0 \in D$, and let G be a continuous mapping of \overline{D} into X. If the implication

$$V \subset \overline{\operatorname{conv}}(\{0\} \cup G(V)) \implies V \text{ is relatively compact}$$

holds for every countable subset V of \overline{D} , and G satisfies the boundary condition

$$x \in \overline{D}, \ 0 < \alpha < 1, \ x = \alpha G(x) \implies x \notin \partial D,$$

then G has a fixed point in \overline{D} .

Let T = [0, a] and let W be an open subset of a quasicomplete locally convex space E. In Section 2 we shall apply Theorem 1 to obtain an existence theorem for continuous solutions of the Urysohn integral equation

$$x(t) = g(t) + \lambda \int_T f(t, s, x(s)) \, ds \,, \tag{1}$$

where f is a bounded continuous function from $T \times T \times W$ into E and g is a continuous function from T into W. Next, in Section 3, by applying Lemma of [6] we shall show that the set of all continuous solutions of Volterra integral equation

$$x(t) = g(t) + \int_0^t f(t, s, x(s)) \, ds \tag{2}$$

is a continuum in the corresponding function space.

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2. An existence theorem. Let P be a family of continuous seminorms generating the topology of E. For any $p \in P$ and for any bounded subset A of Edenote by $\beta_p(A)$ the infimum of all $\varepsilon > 0$ for which there exists a finite subset Qof E such that $A \subset Q + B_p(\varepsilon)$, where $B_p(\varepsilon) = \{x \in E : p(x) \le \varepsilon\}$. The family $(\beta_p(A))_{p \in P}$ is called the Hausdorff measure of noncompactness of A (for properties see [5]). Denote by C(T, E) the space of continuous functions $T \to E$ with the topology of uniform convergence. For any subset H of C(T, E) put $H(t) = \{u(t) : u \in H\}$. The following has been proved in [8]:

LEMMA. If the space E is separable, then for any bounded countable subset H of C(T, E) the function $t \to \beta_p(H(t))$ is measurable on T and

$$\beta_p\left(\left\{\int_T x(t) \, dt : x \in H\right\}\right) \le \int_T \beta_p(H(t)) \, dt$$

Let Ω denote the family of all open, balanced and convex neighbourhoods of 0 in E. We assume that

(3) for each
$$U \in \Omega$$
 there exists an $\varepsilon > 0$ such that $f(t, s, x) - f(r, s, x) \in U$
for $x \in W$ and $s, t, r \in T$ such that $|t - r| < \varepsilon$.

THEOREM 2. Assume that for each $p \in P$ there exists a continuous function $K_p: T \times T \to \mathbf{R}_+$ such that

$$\beta_p(f(t,s,Y)) \le K_p(t,s)\beta_p(Y) \tag{4}$$

for $t, s \in T$ and for each bounded subset Y of W. Moreover, assume that there is an $r_0 > 0$ such that for each $p \in P$ the spectral radius $r(\tilde{K}_p)$ of the integral operator \tilde{K}_p , defined by

$$\widetilde{K}_p u(t) = \int_T K_p(t,s) u(s) \, ds \qquad (u \in C(T,\mathbf{R}), \ t \in T)$$

is less than r_0 . Then there exists a positive number η such that for each $\lambda \in \mathbf{R}$ with $|\lambda| < \eta$ the equation (1) has at least one continuous solution.

Proof. As W is open and g is continuous, we can choose a set B of the form $B = \{x \in E : p_i(x) \leq b, i = 1, ..., m\}$, where, $p_1, ..., p_m \in P$, such that $g(t) + B \subset W$ for $t \in T$. From the boundedness of f it follows that there exists a $\rho > 0$ such that $[-\rho, \rho]\overline{\operatorname{conv}} f(T \times T \times W) \subset B$. Let $\eta = \min(\rho/\operatorname{mes} T, 1/2r_0)$. Fix $\lambda \in \mathbf{R}$ with $|\lambda| < \eta$. Put

$$H = \{ u \in C(T, E) : u(t) - g(t) \in B \text{ for } t \in T \}$$

 and

$$F(x)(t) = g(t) + \lambda \int_T f(t, s, x(s)) \, ds \qquad (x \in H, \ t \in T).$$

As

$$F(x)(t) - g(t) \in [-|\lambda|, |\lambda|] \operatorname{mes} T \operatorname{\overline{conv}} f(T \times T \times W)$$
$$\subset [-\rho, \rho] \operatorname{\overline{conv}} f(T \times T \times W) \subset B \quad \text{for } x \in H,$$

we see that F maps H into H. Moreover, from (3) it is clear that the set F(H) is equiuniformly continuous. By Lemma 2 of [7] for any $u \in H$ and $U_1 \in \Omega$ there exists a $U_2 \in \Omega$ such that

$$f(t, s, x(s)) - f(t, s, u(s)) \in U_1 \quad \text{for } t, s, \in T,$$

whenever $x \in H$ and $x(t) - u(t) \in U_2$ for all $t \in T$. From this we deduce that F is continuous.

Put G(x) = F(x + g) - g for $x \in D = \{u \in C(T, E) : u(t) \in B \text{ for } t \in T\}$. Then G is a continuous mapping $D \to D$. Now we shall show that G satisfies the assumptions of Theorem 1.

Assume that $x \in D$, $x = \alpha G(x)$ and $0 < \alpha < 1$, and suppose that $x \in \partial D$. Then there exist a $t \in T$ and an $i, 1 \leq i \leq m$, such that $p_i(x(t)) = b$. As $G(x) \in D$, we have $b = p_i(x(t)) = \alpha p_i(G(x)(t)) \leq \alpha b < b$, which is impossible.

Assume now that $V = \{u_n : n \in \mathbf{N}\}$ is a countable subset of D such that

$$V \subset \overline{\operatorname{conv}}(G(V) \cup \{0\}).$$
(5)

Then

$$V(t) \subset \overline{\operatorname{conv}}(G(V)(t) \cup \{0\}) \quad \text{for } t \in T.$$
(6)

Let (t_n) be a dense sequence in T, and let Z be the closed linear hull of the set

$$\{g(t_i), u_n(t_i), f(t_i, t_j, u_n(t_k) + g(t_k)) : i, j, k, n \in \mathbf{N}\}$$

Then Z is a separable quasicomplete locally convex subspace of E, and $g(t) \in Z$, $f(t, s, u_n(s) + g(s)) \in Z$, $u_n(t) \in Z$, $G(u_n)(t) \in Z$ for $t, s \in T$ and $n \in \mathbb{N}$.

For any bounded subset A of Z and $p \in P$, denote by $\beta_p^z(A)$ the infimum of all $\varepsilon > 0$ for which there exists a finite subset Q of Z such that $A \subset Q + B_p(\varepsilon)$. Since the set G(V) is equiuniformaly continuous, from (5) it follows that the function $t \to \beta_p(V(t))$ is continuous. It is clear from (4) that

$$\begin{aligned} \beta_p^z(\{f(t, s, u_n(s) + g(s)) : n \in \mathbf{N}\}) &\leq 2\beta_p(\{f(t, s, u_n(s) + g(s)) : n \in \mathbf{N}\}) \\ &\leq 2K_p(t, s)\beta_p(\{u_n(s) + g(s) : n \in \mathbf{N}\}) = 2K_p(t, s)\beta_p(V(s)). \end{aligned}$$

Hence, by (6) and Lemma, we get

$$\begin{split} \beta_p(V(t)) &\leq \beta_p(G(V)(t)) \leq \beta_p^z(G(V)(t)) \\ &= \beta_p^z \left(\left\{ \lambda \int_T f(t, s, u_n(s) + g(s)) \, ds : n \in \mathbf{N} \right\} \right) \\ &\leq |\lambda| \int_T \beta_p^z(\{f(t, s, u_n(s) + g(s)) : n \in \mathbf{N}\}) \, ds \\ &\leq 2|\lambda| \int_T K_p(t, s) \beta_p(V(s)) \, ds \quad \text{ for } t \in T. \end{split}$$

As $2|\lambda|r(K_p) \leq 2|\lambda|r_0 < 1$, this implies that $\beta_p(V(t)) = 0$ for $t \in T$ and $p \in P$. hence for any $t \in T$ the set V(t) is relatively compact in E. By Ascoli's theorem [3, Th. 7.17] we deduce from this that V is relatively compact in C(T, E). Now we can apply Theorem 1 which yields the existence of $u \in D$ such that u = G(u). Obviously $x = u - g \in H$ and x = F(x), so that x is a continuous solution of (1).

3. A Kneser-Hukuhara theorem. Consider now the equation (2). Let us recall that a function $h: T \times T \times \mathbf{R}_+ \to \mathbf{R}_+$ is called a Kamke function if h satisfies the Caratheodory conditions and, for each $0 < d \leq a$, the function u = 0 is the unique nonnegative continuous solution of the inequality

$$u(t) \leq \int_0^t h(t,s,u(s)) \, ds \qquad \text{on } [0,d].$$

By arguing similarly as in the proof of Theorem 2 and by applying Lemma from [6], we can prove the following

THEOREM 3. Assume that for any $p \in P$ there exists a function $(t, s, u) \rightarrow h_p(t, s, u)$ such that $2h_p$ is a Kamke function, h_p is nondecreasing in u and

$$\beta_p(f(t,s,X)) \le h_p(t,s,\beta_p(X))$$

for $t, s \in T$ and for each bounded subset X of E. Then there exists an inerval J = [0, d] such that the set of all continuous solutions $x : J \to E$ of (2), considered as a subset of C(J, E), is nonempty, compact and connected.

Let us remark that the result above generalizes Theorem 1 of [6].

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A. Mickiewicz University	correspondence:	(Received 08 03 1990)
Poznań, Poland	Stanisław Szufla	
	Os. Powstań Narodowych 59 m.6	
	61216 Poznań, Poland	

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