

Marko Švec

Equivalence of Volterra integral equations

Časopis pro pěstování matematiky, Vol. 111 (1986), No. 2, 185--200

Persistent URL: <http://dml.cz/dmlcz/118276>

Terms of use:

© Institute of Mathematics AS CR, 1986

Institute of Mathematics of the Academy of Sciences of the Czech Republic provides access to digitized documents strictly for personal use. Each copy of any part of this document must contain these *Terms of use*.



This paper has been digitized, optimized for electronic delivery and stamped with digital signature within the project *DML-CZ: The Czech Digital Mathematics Library* <http://project.dml.cz>

EQUIVALENCE OF VOLTERRA INTEGRAL EQUATIONS

MARKO ŠVEC, Bratislava

Dedicated to Professor Kurzweil on the occasion of his sixtieth birthday

(Received May 25, 1985)

The purpose of this paper is to investigate the equivalence of the following two integral equations:

$$(1) \quad y(t) = f(t) + \int_0^t a(t, s) y(s) ds ,$$

$$(2) \quad x(t) \in f(t) + \int_0^t a(t, s) x(s) ds + \int_0^t b(t, s) g(s, x(s)) ds$$

where $x, y, f: J = \langle 0, \infty \rangle \rightarrow \mathbb{R}^n$ are n -dimensional functions, $g(t, x): J \times \mathbb{R}^n \rightarrow 2^{\mathbb{R}^n}$ is a multifunction, $a, b: J \times \mathbb{R}^{n^2}$ are matrix functions.

We will also investigate the equivalence of the integro-differential equations

$$(3) \quad y'(t) = F(t) + A(t) y(t) + \int_0^t B(t, s) y(s) ds ,$$

$$(4) \quad x'(t) \in F(t) + A(t) x(t) + \int_0^t B(t, s) x(s) ds + \int_0^t C(t, s) g(s, x(s)) ds$$

where $x, y, F: J \rightarrow \mathbb{R}^n$ are n -dimensional vector functions, $A: J \rightarrow \mathbb{R}^{n^2}$, B and $C: J \times J \rightarrow \mathbb{R}^{n^2}$ are matrix functions and g as above is a multifunction. $|\cdot|$ will denote a suitable vector (matrix) norm.

Definition 1. Let $\psi: J \rightarrow \mathbb{R}$ be a positive continuous function. We say that (1) and (2) ((3) and (4)) are ψ -asymptotically equivalent on J if for each solution $y(t)$ of (1) (of (3)) existing on J there exists a solution $x(t)$ of (2) (of (4)) defined on J such that

$$(5) \quad \lim \psi^{-1}(t) |y(t) - x(t)| = 0 \quad \text{as } t \rightarrow \infty$$

and conversely, for each solution $x(t)$ of (2) (of (4)) existing on J there exists a solution $y(t)$ of (1) (of (3)) defined on J such that (5) holds.

Definition 2. Let ψ be as in Definition 1 and let $p > 0$. We say that the equations (1) and (2) ((3) and (4)) are (ψ, p) - integrally equivalent on J if for each solution $y(t)$ of (1) (of (3)) existing on J there is a solution $x(t)$ of (2) (of (4)) existing on J such that

$$(6) \quad \psi^{-1}(t) |y(t) - x(t)| \in L_p(J)$$

and conversely, for each solution $x(t)$ of (2) (of (4)) existing on J there is a solution $y(t)$ of (1) (of (3)) defined on J such that (6) is true.

Definition 3. Let ψ be as in Definition 1. We say that a function $z: J \rightarrow \mathbb{R}^n$ is ψ -bounded on J if

$$(7) \quad \sup \psi^{-1}(t) |z(t)| < \infty .$$

Remark 1. The asymptotic equivalence of (1) and (2) (and of (3) and (4)) was studied e.g. by J. A. Nohel [1], [2] and by A. C. Lima [3] in the case that g is a real vector function.

1.

We start with the study of the equivalence between (1) and (2). We first proceed formally using the resolvent kernel $r(t, s)$ belonging to the kernel $a(t, s)$. That is, $r(t, s)$ is a solution of the equation

$$(8) \quad r(t, s) = -a(t, s) + \int_s^t a(t, u) r(u, s) du, \quad 0 \leq s \leq t .$$

Then the solution $y(t)$ of (1) is of the form

$$(9) \quad y(t) = f(t) - \int_0^t r(t, s) f(s) ds .$$

Let $x(t)$ be a solution of (2). Then there exists a function

$$(10) \quad v(t) \in g(t, x(t)) \quad \text{a.e. on } J$$

which is measurable and locally integrable, such that

$$(11) \quad x(t) = f(t) + \int_0^t a(t, s) x(s) ds + \int_0^t b(t, s) v(s) ds, \quad t \in J .$$

Applying formula (9) we obtain

$$x(t) = y(t) + \int_0^t \left\{ b(t, s) - \int_s^t r(t, u) b(u, s) du \right\} v(s) ds$$

or

$$(12) \quad x(t) = y(t) + \int_0^t R(t, s) v(s) ds, \quad t \in J$$

where

$$(13) \quad R(t, s) = b(t, s) - \int_s^t r(t, u) b(u, s) du.$$

Because all operations used here are reversible we can get (11) from (12). The correctness of all steps used here is guaranteed e.g. by the assumption of local integrability of $a(t, s)$, $b(t, s)$ and f or of local integrability of $|a(t, s)|^p$, $|b(t, s)|^p$ and $|f(t)|^p$, $p > 1$. We shall always suppose the continuity of $f(t)$ on J .

Definition 4. Let $A \subset \mathbb{R}^n$. Then $|A| = \sup \{|a| : a \in A\}$.

Notations.

$\psi(t)$ and $\varphi(t)$ are positive continuous functions on J ;

$\mathcal{C}(J, \mathbb{R}^n) = \{\text{the set of all continuous functions } \varphi : J \rightarrow \mathbb{R}^n \text{ topologized with the compact-open topology}\};$

$B_\psi = B_\psi(J, \mathbb{R}^n) = \{\text{the set of all continuous functions } z : J \rightarrow \mathbb{R}^n \text{ such that } \sup_J \psi^{-1}(t) |z(t)| = \|z\|_\psi < \infty\};$

$B_{\psi, \varrho} = \{z(t) \in B_\psi : \|z\|_\psi \leq \varrho\};$

$L_\infty = L_\infty(J, \mathbb{R}^n) = \{\text{the set of all measurable and essentially bounded functions on } J\}, \|z\|_\infty = \text{ess sup}_J |z(t)|;$

$L_{p, \psi}(J, \mathbb{R}^n) = \{\text{the set of all } z : J \rightarrow \mathbb{R}^n \text{ such that } \psi^{-1}(t) z(t) \in L_p(J, \mathbb{R}^n)\}, \|z\|_{p, \psi} = \|\psi^{-1}(t) z(t)\|_p;$

$LL_p(J, \mathbb{R}^n) = \{\text{the set of all functions } z : J \rightarrow \mathbb{R}^n \text{ such that } z(t) \in L_p(I, \mathbb{R}^n) \text{ where } I \text{ is any compact subinterval of } J\}.$

Let X be a linear topological space and let $A \subset X$. Then $\text{cf}(A)$ denotes the family of all convex and closed subsets of A .

Let $g(t, x) : J \times \mathbb{R}^n \rightarrow \Omega(\mathbb{R}^n)$, where $\Omega(\mathbb{R}^n)$ denotes the set of all nonempty compact subsets of \mathbb{R}^n . Let $z(t) \in B_\psi$. Then by $M(z(t))$ we denote the set of all measurable selectors from $g(t, z(t))$.

Lemma 1. Let $\psi(t), \varphi(t)$ be positive continuous functions on J . Let the following assumptions be satisfied:

$$p \in (1, \infty), \quad p^{-1} + q^{-1} = 1,$$

- a) $|R(t, s)|^p$ is locally integrable on $0 \leq s \leq t < \infty$;
- b) there exists a constant $K > 0$ such that

$$\int_0^t |\psi^{-1}(t) |R(t, s)| \varphi(s)|^p ds \leq K^p, \quad t \in J$$

and

$$\lim_{h \rightarrow 0} \left\{ \left| \int_t^{t+h} |R(t+h, s)|^p ds \right|^{1/p} + \left(\int_0^t |R(t+h, s) - R(t, s)|^p ds \right)^{1/p} \right\} = 0$$

uniformly with respect to $t \in J$;

c) the function $g(t, x): J \times \mathbb{R}^n \rightarrow \Omega(\mathbb{R}^n)$ satisfies the following conditions:

(H₁) for each $(t, x) \in J \times \mathbb{R}^n$, $g(t, x)$ is convex;

(H₂) for each $t \in J$, $g(t, x)$ is upper semicontinuous on \mathbb{R}^n ;

(H₃) for each measurable function $x: J \rightarrow \mathbb{R}^n$ there exists a measurable function $f_x: J \rightarrow \mathbb{R}^n$ such that $f_x(t) \in g(t, x(t))$ a.e. on J ;

d) the function $F: J \times J \rightarrow J$ is such that

(i) $F(t, u)$ is nondecreasing in u for each fixed $t \in J$ and integrable on compact subintervals of J for each fixed $u \in J$;

(ii) $\int_0^\infty F^q(t, c) dt < \infty$ for every $c \geq 0$;

(iii) $\liminf_{u \rightarrow \infty} \frac{1}{u} \int_0^\infty F^q(t, u) dt = 0$;

e) $|g(t, x)| \leq \varphi(t) F(t, \psi^{-1}(t) |x|)$;

f) the function $y: J \rightarrow \mathbb{R}^n$ is continuous and ψ -bounded, i.e. $\|y\|_\psi = \varrho < \infty$.
Then the operator T defined for $z(t) \in B_\psi$ by the relation

$$(14) \quad T(z(t)) = \left\{ y(t) + \int_0^t R(t, s) v(s) ds : v(t) \in M(z(t)) \right\}$$

maps B_ψ into 2^{B_ψ} , is precompact and upper semicontinuous in $\mathcal{C}(J, \mathbb{R}^n)$ and there exists such B_{ψ, u_0} that T maps B_{ψ, u_0} into $cf(B_{\psi, u_0})$.

Proof. Let $z(t) \in B_\psi$ and let $\|z\|_\psi = \varrho_0$. Then by (H₁) and (H₂) $M(z(t))$ is nonempty and convex. Respecting the assumptions e), d) (i) we get for $v(t) \in M(z(t))$ the inequalities

$$|v(t)| \leq |M(z(t))| \leq \varphi(t) F(t, \psi^{-1}(t) |z(t)|) \leq \varphi(t) F(t, \varrho_0)$$

and

$$\|v\|_{q, \varphi} \leq \left(\int_0^\infty F^q(t, \varrho_0) dt \right)^{1/q}.$$

Thus $v(t) \in L_{q, \varphi}(J)$. Then it follows from the continuity of $\varphi(t)$ on J and from the assumption a) that $R(t, s) v(s)$ is locally integrable on J . It means that the operator T defined by (14) is well defined.

Denote

$$\xi(t) = y(t) + \int_0^t R(t, s) v(s) ds, \quad v(t) \in M(z(t)).$$

Then

$$\begin{aligned}
 (15) \quad \psi^{-1}(t) |\xi(t)| &\leq \psi^{-1}(t) |y(t)| + \int_0^t \psi^{-1}(t) |R(t, s)| |v(s)| ds \leq \\
 &\leq \varrho + \int_0^t \psi^{-1}(t) |R(t, s)| \varphi(s) F(s, \varrho_0) ds \leq \\
 &\leq \varrho + \left(\int_0^t [\psi^{-1}(t) |R(t, s)| \varphi(s)]^p ds \right)^{1/p} \left(\int_0^t F^q(s, \varrho_0) ds \right)^{1/q} \leq \\
 &\leq \varrho + K \left(\int_0^\infty F^q(s, \varrho_0) ds \right)^{1/q}
 \end{aligned}$$

where we have used the Hölder inequality, assumptions b) and d) (ii). Thus $\xi(t)$ is a ψ -bounded function on J .

Let $0 \leq t_1, t_2 = t_1 + h \leq 1, |h| < 1$. Then

$$\begin{aligned}
 (16) \quad |\xi(t_2) - \xi(t_1)| &\leq |y(t_2) - y(t_1)| + \\
 &+ \left| \int_0^{t_1} |R(t_2, s) - R(t_1, s)| |v(s)| ds + \left| \int_{t_1}^{t_2} |R(t_2, s)| |v(s)| ds \right| \right| \leq \\
 &\leq |y(t_2) - y(t_1)| + \left| \int_0^{t_1} |R(t_2, s) - R(t_1, s)|^p ds \right|^{1/p} \cdot \left(\int_0^{t_1} [\varphi(s) F(s, \varrho_0)]^q ds \right)^{1/q} + \\
 &+ \left| \int_{t_1}^{t_2} |R(t_2, s)|^p ds \right|^{1/p} \cdot \left| \int_{t_1}^{t_2} [\varphi(s) F(s, \varrho_0)]^q ds \right|^{1/q} \leq |y(t_2) - y(t_1)| + \\
 &+ \left\{ \left(\int_0^{t_1} |R(t_2, s) - R(t_1, s)|^p ds \right)^{1/p} + \left| \int_{t_1}^{t_2} |R(t_2, s)|^p ds \right|^{1/p} \right\} \cdot \\
 &\cdot \left(\int_0^{t_2} [\varphi(s) F(s, \varrho_0)]^q ds \right)^{1/q}.
 \end{aligned}$$

This and the assumption b) imply the continuity of $\xi(t)$ at t_1 . Sumarily, we conclude that all functions of $T(z(t))$ are continuous on J and ψ -bounded. Thus $T(z(t)) \in B_\psi$ and T maps B_ψ into 2^{B_ψ} . From the convexity of $M(z(t))$, which follows from (H_1) , we get the convexity of $T(z(t))$.

Now we shall consider the set $B_{\psi, 2\varrho}$. Let $z(t) \in B_{\psi, 2\varrho}$. Then for $\xi(t) \in T(z(t))$ we have

$$\xi(t) = y(t) + \int_0^t R(t, s) v(s) ds, \quad v(t) \in M(z(t)).$$

Repeating the same argument as in (15) we get

$$(17) \quad \psi^{-1}(t) |\xi(t)| \leq \varrho + K \left(\int_0^\infty F^q(s, 2\varrho) ds \right)^{1/q}.$$

From the assumption d) (iii) we get that for $(2K)^{-1}$ there exists such $u_0 > \max \{2\varrho, 1\}$ that

$$\int_0^\infty F^q(t, u_0) dt \leq (2K)^{-q} u_0.$$

Therefore, taking into account the assumption b) and the monotonicity of F in u , we get

$$\psi^{-1}(t) |\xi(t)| \leq \varrho + K \frac{1}{2K} u_0^{1/q}.$$

Because $0 < q^{-1} < 1$ and $u_0 > 1$, we have that $u_0^{q^{-1}} < u_0$ and

$$(18) \quad \psi^{-1}(t) |\xi(t)| \leq u_0.$$

Thus $|T(z(t))| \leq u_0$ and because u_0 is the same for all $z(t) \in B_{\psi, 2\varrho}$ and all $2\varrho \leq u_0$ we get

$$(19) \quad TB_{\psi, 0} \subset B_{\psi, u_0}.$$

This means that all functions from TB_{ψ, u_0} are uniformly bounded on J .

We shall now prove the equicontinuity of all functions from TB_{ψ, u_0} on compact subintervals of J . Let $z(t) \in B_{\psi, u_0}$ and

$$\xi(t) = y(t) + \int_0^t R(t, s) v(s) ds, \quad v(t) \in M(z(t)).$$

Then for $0 \leq t_1 < t_2 < \infty$ we get the inequality (16) (ϱ substituted by u_0). The expression at the end of (16) is the same for all $z(t) \in B_{\psi, u_0}$. Therefore, from the inequality (16) we obtain the equicontinuity of all functions from TB_{ψ, u_0} on compact subintervals of J . Furthermore, the uniform boundedness and the equicontinuity on compact subintervals of J yield that TB_{ψ, u_0} is precompact in $\mathcal{C}(J, \mathbb{R}^n)$.

For each bounded set $A \subset B$ there exists a bounded ball $B_{\psi, u}$ such that $A \subset B_{\psi, u}$ and $TB_{\psi, u} \subset B_{\psi, u}$ hold. Therefore, we can conclude from the above considerations that T is precompact in $\mathcal{C}(J, \mathbb{R}^n)$.

Now we are going to prove that T is an upper semicontinuous multifunction on B_ψ .

Let $z_n(t), z(t) \in B_\psi$, $n = 1, 2, \dots$ and let $z_n(t)$ converge to $z(t)$ in B_ψ , i.e. $\psi^{-1}(t) z_n(t)$ converges to $\psi^{-1}(t) z(t)$ uniformly on J . Therefore, the set $\{z_n(t), z(t), n = 1, 2, \dots\}$ is bounded in B_ψ and there exists $u \geq u_0$ such that $z_n(t) \in B_{\psi, u}$, $n = 1, 2, \dots$, $z(t) \in B_{\psi, u}$ and $TB_{\psi, u} \subset B_{\psi, u}$ and $TB_{\psi, u}$ is a precompact set in $\mathcal{C}(J, \mathbb{R}^n)$.

Let $h_n(t) \in T(z_n(t))$, $n = 1, 2, \dots$. Then there exists $v_n(t) \in M(z_n(t))$, $n = 1, 2, \dots$, such that

$$h_n(t) = y(t) + \int_0^\infty R(t, s) v_n(s) ds$$

and

$$\|v_n\|_{q,\varphi}^q = \int_0^\infty [\varphi^{-1}(t) |v_n(t)|]^q dt \leq \int_0^\infty F^q(t, u) dt .$$

Thus the sequence $\{\|v_n\|_{q,\varphi}\}$ is bounded and therefore the sequence $\{v_n(t)\}$ is weakly precompact in $L_{q,\varphi}(J, \mathbb{R}^n)$ (see [4], IV. 8.4) and there exists a subsequence $\{v_{n_j}\}$ of the sequence $\{v_n(t)\}$ which weakly converges to some $v(t) \in L_{q,\varphi}(J, \mathbb{R}^n)$.

From the fact that $\{z_{n_j}\}$ converges to z and from the assumption (H₂) it follows that for each $\varepsilon > 0$ and for almost every fixed $t \in J$ there exists $N = N(\varepsilon, t) > 0$ such that for $n_j \geq N$,

$$g(t, z_{n_j}(t)) \in O_\varepsilon(g(t, z(t)))$$

where $O_\varepsilon(g(t, z(t)))$ is the ε -neighborhood of the set $g(t, z(t))$. It means that for $n_j \geq N$,

$$v_{n_j}(t) \in O_\varepsilon(g(t, z(t))) .$$

Further, by the Banach-Saks theorem there exists a subsequence of $\{v_{n_j}\}$, $n_j \geq N + 1$, denote it by $\{v_{j_k}\}$, $j_k \geq N$, such that

$$(20) \quad \left\| \frac{1}{k} \sum_{s=1}^k v_{j_s} - v \right\|_{q,\varphi} \rightarrow 0 \quad \text{as } k \rightarrow \infty .$$

Because $O_\varepsilon(g(t, z(t)))$ is convex we have $\sigma_k(t) = \sum_{s=1}^k v_{j_s}(t) \in O_\varepsilon(g(t, z(t)))$, $k = 1, 2, \dots$

By the Riesz theorem we get from (20) the existence of such a subsequence of $\{\sigma_k(t)\}$ which converges to $v(t)$ a.e. on J . Putting $\varepsilon \rightarrow 0$ we can conclude that $v(t) \in g(t, z(t))$.

Furthermore, $v(t)$ being from $L_{q,\varphi}(J, \mathbb{R}^n)$, the function

$$h(t) = y(t) + \int_0^t R(t, s) v(s) ds, \quad t \in J,$$

is well defined and $h(t) \in T(z(t))$. In view of the fact that $\{v_{n_j}(t)\}$ converges weakly to $v(t)$ and that $R(t, \cdot) \in LL_{p,\varphi}(J)$ we get that the sequence

$$h_{n_j}(t) = y(t) + \int_0^t R(t, s) v_{n_j}(s) ds, \quad j = 1, 2, \dots$$

converges to $h(t)$ on J . In fact, let $t_1 \in J$. Then put $\tilde{R}(t, s) = R(t, s)$ for $0 \leq s \leq t_1$ and $\tilde{R}(t_1, s) = 0$ for $s > t_1$. Evidently $\tilde{R}(t_1, s) \in L_{p,\varphi}(J)$ and

$$h_{n_j}(t_1) = y(t_1) + \int_0^{t_1} \tilde{R}(t_1, s) v_{n_j}(s) ds,$$

$$h(t_1) = y(t_1) + \int_0^{t_1} \tilde{R}(t_1, s) v(s) ds$$

and

$$h_{n,j}(t_1) - h(t_1) = \int_0^\infty \tilde{R}(t_1, s) (v_{n,j}(s) - v(s)) ds \rightarrow 0 \quad \text{as } j \rightarrow \infty.$$

We have $h_{n,j}(t) \in TB_{\psi,u}$, $j = 1, 2, \dots$, The set $TB_{\psi,u}$ being precompact there exists a subsequence of the sequence $\{h_{n,j}(t)\}$ which converges to a function $\tilde{h}(t) \in TB_{\psi,u}$ uniformly on every compact subinterval of J . Thus we get that $h(t) = \tilde{h}(t) \in T(z(t))$. This completes the proof of upper semicontinuity of T .

To end the proof of Lemma 1 we have only to prove its last statement. Consider the ball B_{ψ,u_0} . Let $z(t) \in B_{\psi,u_0}$ and $\xi(t) \in T(z(t))$. Then $\|\xi(t)\|_\psi \leq u_0$ (see (18)) and by (19), $T(z(t)) \subset B_{\psi,u_0}$. By the hypotheses (H₁) and (H₂), $M(z(t))$ is nonempty and convex and therefore $T(z(t))$ is also nonempty and convex. Let $h_n(t) \in T(z(t))$, $n = 1, 2, \dots$ and let the sequence $\{h_n(t)\}$ converges in the norm $\|\cdot\|_\psi$. This means that $\{\psi^{-1}(t) h_n(t)\}$ converges uniformly on J to some continuous function $\psi^{-1}(t) h(t)$. Using the same argument as in the proof of upper semicontinuity of T we get that $h(t) \in T(z(t))$ which means that $T(z(t))$ is a closed set.

Lemma 2. ([5], Corollary 2.8.) *Let A be a closed, bounded and convex subset of a locally convex topological vector space X . If $T: A \rightarrow \text{cf}(A)$ is an upper semicontinuous map and if \overline{TA} is compact, then there exists $x \in A$ such that $x \in Tx$.*

Theorem 1. *Let all assumptions of Lemma 1 except f) be satisfied. Moreover, assume that*

1. $|r'(t, s)|^p$ is locally integrable on $0 \leq s \leq t < \infty$;
2. there exists a positive constant k such that

$$\int_0^t |\psi^{-1}(t) r'(t, s) \varphi(s)|^p ds \leq k^p, \quad t \in J,$$

and

$$\lim_{h \rightarrow 0} \left\{ \left| \int_t^{t+h} |r(t+h, s)|^p ds \right|^{1/p} + \left(\int_0^t |r(t+h, s) - r(t, s)|^p ds \right)^{1/p} \right\} = 0$$

for $t \in J$;

3. $\lim_{t \rightarrow \infty} \int_0^{t_0} |\psi^{-1}(t) R(t, s) \varphi(s)|^p ds = 0$ for every fixed $t_0 > 0$.

Then there is a ψ -asymptotic equivalence between the ψ -bounded solutions $x(t)$ of (2) and ψ -bounded solutions $y(t)$ of (1). If, instead of 3, the condition

4. $\int_0^t |\psi^{-1}(t) R(t, s) \varphi(s)|^p ds \in L_1(J)$

is satisfied, then there is a (ψ, p) -integral equivalence between the ψ -bounded solutions $x(t)$ of (2) and ψ -bounded solutions $y(t)$ of (1).

Proof. Let $y(t)$ be a ψ -bounded solution of (1). Then the assumptions 1 and 2 imply that $y(t)$ is a continuous function on J . Thus, $y(t)$ satisfies the assumption f) of Lemma 1.

Let T be the operator defined by (14). Let B_{ψ, u_0} be as in the proof of Lemma 1. Evidently $B_{\psi, u_0} \subset B_\psi \subset \mathcal{C}(J, \mathbb{R}^n)$ is a bounded, closed and convex subset of B_ψ as well as of $\mathcal{C}(J, \mathbb{R}^n)$. In view of Lemma 1 the operator T is upper semicontinuous, $TB_{\psi, u_0} \subset B_{\psi, u_0}$ and $\overline{TB_{\psi, u_0}}$ is compact. Then by Lemma 2 there exists $x(t) \in B_{\psi, u_0}$ such that $x(t) \in T(x(t))$, i.e. $x(t)$ is a solution of (2) and there exists $v_0(t) \in M(x(t))$ such that

$$x(t) = y(t) + \int_0^t R(t, s) v_0(s) ds, \quad t \in J.$$

Then

$$\begin{aligned} \psi^{-1}(t) |x(t) - y(t)| &\leq \int_0^t \psi^{-1}(t) |R(t, s)| |v_0(s)| ds \leq \\ &\leq \int_0^{t_0} \psi^{-1}(t) |R(t, s)| \varphi(s) F(s, u_0) ds + \\ &+ \int_{t_0}^t \psi^{-1}(t) |R(t, s)| \varphi(s) F(s, u_0) ds \leq \\ &\leq \left(\int_0^{t_0} |\psi^{-1}(t) R(t, s) \varphi(s)|^p ds \right)^{1/p} \left(\int_0^\infty F^q(s, u_0) ds \right)^{1/q} + \\ &+ \left(\int_{t_0}^t |\psi^{-1}(t) R(t, s) \varphi(s)|^p ds \right)^{1/p} \left(\int_{t_0}^\infty F^q(s, u_0) ds \right)^{1/q}. \end{aligned}$$

Finally, using the assumption b) from Lemma 1 we have

$$\begin{aligned} \psi^{-1}(t) |x(t) - y(t)| &\leq \left(\int_0^{t_0} |\psi^{-1}(t) R(t, s) \varphi(s)|^p ds \right)^{1/p} \cdot \\ &\cdot \left(\int_0^\infty F^q(s, u_0) ds \right)^{1/q} + K \left(\int_{t_0}^\infty F^q(s, u_0) ds \right)^{1/q}. \end{aligned}$$

The first term on the right hand side tends to zero as $t \rightarrow \infty$ by assumption 3. The second term can be made arbitrarily small if we take t_0 large enough. Thus, we conclude that $\lim \psi^{-1}(t) |x(t) - y(t)| = 0$ as $t \rightarrow \infty$, which means the asymptotic equivalence of $x(t)$ and $y(t)$.

Using the assumption d) (ii) of Lemma 1 and the assumption 4, we have

$$\begin{aligned} \psi^{-1}(t) |x(t) - y(t)| &\leq \int_0^t \psi^{-1}(t) |R(t, s)| \varphi(s) F(s, u_0) ds \leq \\ &\leq \left(\int_0^t |\psi^{-1}(t) R(t, s) \varphi(s)|^p ds \right)^{1/p} \left(\int_0^\infty F^q(s, u_0) ds \right)^{1/q}. \end{aligned}$$

The first factor is from $L_p(J)$ due to 4. Thus $x(t)$ and $y(t)$ are (ψ, p) -integrally equivalent.

Let now $x(t)$ be a ψ -bounded solution of (2) and therefore of (11). It means that there exists such $v(t) \in M(x(t))$ that $x(t)$ satisfies also the equation (12) where $y(t)$ is a solution of (1). Thus we have

$$y(t) = x(t) - \int_0^t R(t, s) v(s) ds, \quad t \in J.$$

An easy calculation shows that $y(t)$ is a ψ -bounded solution of (1). The ψ -asymptotic equivalence and the (ψ, p) -integral equivalence of $y(t)$ and $x(t)$ can be proved as above.

Lemma 3. Let $\psi(t), \varphi(t)$ be positive continuous functions on J . Assume that

α) $R(t, s)$ is measurable and locally essentially bounded on $0 \leq s \leq t < \infty$;

β) there is a constant $K > 0$ such that

$$\int_0^t \psi^{-1}(t) |R(t, s)| \varphi(s) ds \leq K \quad \text{for all } t \in J$$

and

$$\lim_{h \rightarrow 0} \left\{ \left| \int_t^{t+h} |R(t+h, s)| ds \right| + \int_0^t |R(t+h, s) - R(t, s)| ds \right\} = 0$$

uniformly with respect to $t \in J$;

γ) the function $g(t, x)$ satisfies the condition c) of Lemma 1;

δ) the function $F: J \times J \rightarrow J$ is such that

(i) $F(t, u)$ is nondecreasing in u for each fixed $t \in J$ and is measurable and bounded on J for each fixed $u \in J$;

(ii) $\lim_{t \rightarrow \infty} F(t, c) = 0$ as $t \rightarrow \infty$ for each fixed $c \geq 0$;

(iii) $\limsup_{u \rightarrow \infty} \frac{u}{F(t, u)} = \infty$ uniformly for $t \in J$

or

(iii') $\limsup_{u \rightarrow \infty} \frac{u}{F(t, u)} = d > 0$ uniformly for $t \in J$ where $2K(d - \gamma)^{-1} < 1$ for some $\gamma, 0 < \gamma < d$;

(iv) $|g(t, x)| \leq \varphi(t) F(t, \psi^{-1}(t) |x|)$ a.e. on J ;

ε) the function $y: J \rightarrow \mathbb{R}^n$ is continuous and ψ -bounded on J , i.e.

$$\|y\|_\psi = \sup_J \psi^{-1}(t) |y(t)| = \varrho < \infty.$$

Then all statements concerning the operator T defined by (14) in Lemma 1 hold true.

Proof. Let $z(t) \in B_\psi$ and $\|z\|_\psi = \varrho_0 < \infty$. For $v(t) \in M(z(t))$ we have

$$|v(t)| \leq |M(z(t))| \leq \varphi(t) F(t, \psi^{-1}(t) |z(t)|) \leq \varphi(t) F(t, \varrho_0).$$

Thus $v(t) \in LL_1(J)$. Furthermore, because $\varphi^{-1}(t) |v(t)| \leq F(t, \varrho_0)$, the assumption δ) (i) yields that $\varphi^{-1}(t) v(t)$ is bounded on J and by δ) (ii) we get $\lim_{t \rightarrow \infty} \varphi^{-1}(t) v(t) = 0$ as $t \rightarrow \infty$. The assumption α) guarantees that the operator T is well defined. For $v(t) \in M(z(t))$ we have

$$\begin{aligned} \left| y(t) + \int_0^t R(t, s) v(s) ds \right| &\leq |y(t)| + \|F(t, \varrho_0)\|_\infty \cdot \\ &\cdot \int_0^t |R(t, s)| \varphi(s) ds \leq |y(t)| + \|F(t, \varrho_0)\|_\infty K \psi(t) \end{aligned}$$

which means that

$$\xi(t) = y(t) + \int_0^t R(t, s) v(s) ds \in LL_1(J).$$

Further, we have

$$\psi^{-1}(t) |\xi(t)| \leq \psi^{-1}(t) |y(t)| + HK \leq \varrho + HK$$

where $H = \sup_J F(t, \varrho_0)$. Thus we get that all functions $\xi(t) \in T(z(t))$ are ψ -bounded by the same constant $\varrho + HK$.

Let $0 \leq t_1, t_2 = t_1 + h \geq 0, |h| < 1$. Then

$$\begin{aligned} (21) \quad |\xi(t_2) - \xi(t_1)| &\leq |y(t_2) - y(t_1)| + \int_0^{t_1} |R(t_2, s) - R(t_1, s)| |v(s)| ds + \\ &+ \left| \int_{t_1}^{t_2} |R(t_2, s)| |v(s)| ds \right| \leq |y(t_2) - y(t_1)| + \\ &+ H \sup_{\langle 0, t_2 \rangle} |\varphi(s)| \left\{ \int_0^{t_1} |R(t_2, s) - R(t_1, s)| ds + \left| \int_{t_1}^{t_2} |R(t_2, s)| ds \right| \right\}. \end{aligned}$$

In virtue of ε) and β) we get that $\xi(t)$ is continuous at t_1 . From this fact we conclude that all functions of $T(z(t))$ are continuous on J . Thus $T(z(t)) \subset B_\psi$ and T maps B_ψ into 2^{B_ψ} . The convexity of $M(z(t))$ implies the convexity of $T(z(t))$. It follows from the assumption δ) (iii) that there exists such $\varrho_1 > \varrho$ that $F(t, 2\varrho_1) < K^{-1}\varrho_1$ for all $t \in J$. We remark that ϱ_1 can be chosen arbitrarily large. Consider the ball $B_{\psi, 2\varrho_1}$. If $z(t) \in B_{\psi, 2\varrho_1}$ then for $\xi(t) \in T(z(t))$ there exists $v(t) \in M(z(t))$ such that

$$\xi(t) = y(t) + \int_0^t R(t, s) v(s) ds$$

and

$$\psi^{-1}(t) |\xi(t)| \leq \varrho + \int_0^t \psi^{-1}(t) |R(t, s)| \varphi(s) F(s, 2\varrho_1) ds \leq \varrho + \varrho_1 \leq 2\varrho_1.$$

Similarly, from $\delta)$ (iii'), for given γ , $0 < \gamma < d$, there exists $\varrho_1 > \varrho$ such that $F(t, 2\varrho_1) < (d - \gamma)^{-1} 2\varrho_1$ for every $t \in J$. Then

$$\sup_J F(t, 2\varrho_1) \leq (d - \gamma)^{-1} 2\varrho_1$$

and

$$\begin{aligned} \psi^{-1}(t) |\xi(t)| &\leq \varrho + \int_0^t \psi^{-1}(t) |R(t, s)| \varphi(s) F(s, 2\varrho_1) ds \leq \\ &\leq \varrho + (d - \gamma)^{-1} 2\varrho_1 K < 2\varrho_1. \end{aligned}$$

Thus we have that $TB_{\psi, 2\varrho_1} \subset B_{\psi, 2\varrho_1}$. It means that all functions from $TB_{\psi, 2\varrho_1}$ are uniformly ψ -bounded. Let $0 \leq t_1 < t_2 \leq L < \infty$ and $\xi(t) \in TB_{\psi, 2\varrho_1}$. Proceeding in the same way as in (21) we get

$$\begin{aligned} |\xi(t_2) - \xi(t_1)| &\leq |y(t_2) - y(t_1)| + \sup_{0, L} \varphi(t) \sup_J F(t, 2\varrho_1) \cdot \\ &\cdot \left\{ \int_0^{t_1} |R(t_2, s) - R(t_1, s)| ds + \int_{t_1}^{t_2} |R(t_2, s)| ds \right\}. \end{aligned}$$

Thus the functions $\xi(t)$ of $TB_{\psi, 2\varrho_1}$ are equicontinuous on compact subintervals of J .

Now, the uniform ψ -boundedness and the equicontinuity on compact subintervals of J imply that $TB_{\psi, 2\varrho_1}$ is precompact in $\mathcal{C}(J, \mathbb{R}^n)$.

From our considerations it follows that for any bounded set $A \subset B_\psi$ there exists a ball $B_{\psi, u}$ such that $A \subset B_{\psi, u}$ and $TB_{\psi, u} \subset B_{\psi, u}$ hold and $TB_{\psi, u}$ is precompact in $\mathcal{C}(J, \mathbb{R}^n)$. Thus T is precompact in $\mathcal{C}(J, \mathbb{R}^n)$.

Now we are going to prove that T is an upper semicontinuous function on B_ψ .

Let $z_n(t)$, $n = 1, 2, \dots$, $z(t) \in B_\psi$ and let the sequence $\{z_n\}$ converge to z in B_ψ . Therefore, the set $\{z_n(t), n = 1, 2, \dots, z(t)\}$ is bounded in B_ψ and there exists $u > 0$ such that $\{z_n(t), n = 1, 2, \dots, z(t)\} \subset B_{\psi, u}$ and $TB_{\psi, u} \subset B_{\psi, u}$ and $TB_{\psi, u}$ is precompact in $\mathcal{C}(J, \mathbb{R}^n)$.

Let $h_n(t) \in T(z_n(t))$, $n = 1, 2, \dots$. Then there exists $v_n(t) \in M(z(t))$ such that

$$(22) \quad h_n(t) = y(t) + \int_0^t R(t, s) v_n(s) ds$$

and $|v_n(t)| \leq \varphi(t) F(t, u)$. Thus $v_n(t) \in LL_1(J)$ and the sequence $\{v_n(t)\}$ is bounded in $L_1(\langle 0, L \rangle)$ for every $L > 0$. If $\{E_k\}$, $E_k \subset \langle 0, L \rangle$ measurable, is a nonincreasing sequence such that $\bigcap_{k=1}^{\infty} E_k = \emptyset$, then

$$\lim_{k \rightarrow \infty} \left| \int_{E_k} v_n(s) ds \right| \leq \lim_{k \rightarrow \infty} \int_{E_k} |v_n(s)| ds \leq \lim_{k \rightarrow \infty} \int_{E_k} \varphi(s) F(s, u) ds = 0.$$

Then (see [4], Th. IV. 8.9) it is possible to choose from the sequence $\{v_n(t)\}$ a subsequence $\{v_{n_k}(t)\}$ which weakly converges to a function $v(t) \in L_1(\langle 0, L \rangle)$.

From the fact that $v_{n_k}(t) \in g(t, z_{n_k}(t))$, $k = 1, 2, \dots$, and that $\{z_{n_k}(t)\}$ converges to $z(t)$ in B_ψ and from the hypothesis (H₂) it follows that for $\varepsilon > 0$ and for given $t \in J$ there exists $N = N(\varepsilon, t)$ such that for any $n_k \geq N$ we have

$$g(t, z_{n_k}(t)) \subset O_\varepsilon(g(t, z(t)))$$

where $O_\varepsilon(g(t, z(t)))$ is ε -neighbourhood of the set $g(t, z(t))$. It means that for all $n_k \geq N$,

$$v_{n_k}(t) \in O_\varepsilon(g(t, z(t))).$$

Consider the sequence $\{v_{n_k}\}$, $n_k \geq N$. Then (see [4], Corollary V. 3.14) it is possible to construct such convex combination from v_{n_k} , $n_k \geq N$, denote them $g_m(t)$, $m = 1, 2, \dots$, that the sequence $\{g_m(t)\}$ converges to $v(t)$ in $L_1(\langle 0, L \rangle)$. Then by the Riesz theorem there exists a subsequence $\{g_{m_i}(t)\}$ of $\{g_m(t)\}$ which converges to $v(t)$ a.e. on $\langle 0, L \rangle$. From the convexity of $O_\varepsilon(g(t, z(t)))$ and from the fact that $v_{n_k}(t) \in O_\varepsilon(g(t, z(t)))$ it follows that $g_{m_i}(t) \in O_\varepsilon(g(t, z(t)))$, $i = 1, 2, \dots$, and therefore $v(t) \in \overline{O_\varepsilon(g(t, z(t)))}$. If we let $\varepsilon \rightarrow 0$ we conclude that $v(t) \in g(t, z(t))$. We recall that in our consideration t was a fixed point and that $g(t, z(t))$ is a convex compact subset of \mathbb{R}^n . Thus the function

$$h(t) = y(t) + \int_0^t R(t, s) v(s) ds, \quad t \in \langle 0, L \rangle$$

is well defined and $h(t) \in T(z(t))$ for $t \in \langle 0, L \rangle$. Taking into account the fact that the sequence $\{v_{n_k}\}$ weakly converges to v on $\langle 0, L \rangle$ and the assumption α) we get that the sequence

$$\{h_{n_k}(t)\} = \left\{ y(t) + \int_0^t R(t, s) v_{n_k}(s) ds \right\}, \quad k = 1, 2, \dots$$

converges to $h(t)$ a.e. on $\langle 0, L \rangle$.

The functions $h_{n_k}(t)$, $k = 1, 2, \dots$, being uniformly bounded and equicontinuous on $\langle 0, L \rangle$, it is possible to choose a subsequence of the sequence $\{h_{n_k}(t)\}$ which converges on $\langle 0, L \rangle$ uniformly to a function $\tilde{h}(t)$. Hence $\tilde{h}(t) = h(t)$ a.e. on $\langle 0, L \rangle$.

The number $L > 0$ being chosen arbitrarily, we conclude that from the sequence (22) it is possible to choose a subsequence which converges to a function $h(t)$ uniformly on every compact subinterval of J and $h(t) \in T(z(t))$ for $t \in J$. This completes the proof of upper semicontinuity of T .

The proof of existence of such a ball B_{ψ, u_0} that T maps B_{ψ, u_0} into $\text{cf}(B_{\psi, u_0})$ is similar to that in the proof of Lemma 1.

Theorem 2. Let $\psi(t)$, $\varphi(t)$ be positive continuous functions on J . Assume that

1. $|r(t, s)|$ is locally integrable on $0 \leq s \leq t < \infty$;
2. there exists a constant $P > 0$ such that

$$\int_0^t \psi^{-1}(t) |r(t, s)| \varphi(s) ds \leq P \quad \text{for all } t \in J$$

and

$$\lim_{h \rightarrow 0} \left\{ \left| \int_t^{t+h} |r(t+h, s)| ds \right| + \int_0^t |r(t+h, s) - r(t, s)| ds \right\} = 0$$

for $t \in J$;

3. all assumptions of Lemma 3 are satisfied except ε ;

4. $\lim_{t \rightarrow \infty} \int_0^{t_0} \psi^{-1}(t) |R(t, s)| \varphi(s) ds = 0$ for every fixed $t_0 > 0$.

Then there is a ψ -asymptotic equivalence between the ψ -bounded solutions $x(t)$ of (2) and ψ -bounded solutions $y(t)$ of (1). If instead of 4 the condition

5. $\int_0^{t_0} \psi^{-1}(t) |R(t, s)| \varphi(s) ds \in L_p(J)$, $p \in (0, \infty)$

is satisfied, then there is a (ψ, p) -integral equivalence between the ψ -bounded solutions $x(t)$ of (2) and ψ -bounded solutions $y(t)$ of (1).

Proof. Let $y(t)$ be a ψ -bounded solution of (1). Then the assumptions 1 and 2 imply that $y(t)$ is a continuous function on J . Thus the assumption ε of Lemma 3 is satisfied.

Let T be the operator defined by (14) and let $B_{\psi, u_0} \subset B_\psi$ be such that $TB_{\psi, u_0} \subset B_{\psi, u_0}$. Such B_{ψ, u_0} exists (see the proof of Lemma 3). B_{ψ, u_0} is a bounded, closed and convex subset of B_ψ as well as of $\mathcal{C}(J, \mathbb{R}^n)$. Due to Lemma 3 T is upper semi-continuous in $\mathcal{C}(J, \mathbb{R}^n)$ and TB_{ψ, u_0} is compact. Then by Lemma 2 there exists $x(t) \in B_{\psi, u_0}$ such that $x(t) \in T(x(t))$, i.e. $x(t)$ is a solution of (2). Therefore there exists such $v(t) \in M(x(t))$ that

$$x(t) = y(t) + \int_0^t R(t, s) v(s) ds, \quad t \in J.$$

Then

$$\begin{aligned} \psi^{-1}(t) |x(t) - y(t)| &\leq \int_0^t \psi^{-1}(t) |R(t, s)| |v(s)| ds \leq \\ &\leq \int_0^t \psi^{-1}(t) |R(t, s)| \varphi(s) F(s, u_0) ds. \end{aligned}$$

Using the assumption δ) (i) from Lemma 3 we get

$$\begin{aligned} \psi^{-1}(t) |x(t) - y(t)| &\leq \sup_J F(s, u_0) \int_0^{t_0} \psi^{-1}(t) |R(t, s)| \varphi(s) ds + \\ &+ \sup_{t_0 \leq s < \infty} F(s, u_0) \int_{t_0}^t \psi^{-1}(t) |R(t, s)| \varphi(s) ds. \end{aligned}$$

The first term on the right hand side tends to zero as $t \rightarrow \infty$ by the assumption 4. The second term is not greater than $\sup_{t_0 \leq s < \infty} F(s, u_0) K$. In the above considerations $t_0 > 0$ was an arbitrary number. Using the assumption δ) (ii) in Lemma 3 we get

that for any $\varepsilon > 0$ it is possible to find such $t_0 \geq 0$ that $\sup_{t_0 \leq s < \infty} F(s, u_0)K < \varepsilon$. From all these considerations we can conclude that $\lim_{t \rightarrow \infty} \psi^{-1}(t) |x(t) - y(t)| = 0$ as $t \rightarrow \infty$.

On the other hand, using the assumption δ) (i) in Lemma 3, we get that

$$\psi^{-1}(t) |x(t) - y(t)| \leq \sup_J F(s, u_0) \int_0^t \psi^{-1}(t) |R(t, s)| \varphi(s) ds.$$

By the assumption 5 of our theorem we see that

$$\psi^{-1}(t) |x(t) - y(t)| \in L_p(J).$$

Now, let $x(t)$ be a ψ -bounded solution of (2). Then there exists $v(t) \in M(x(t))$ such that

$$x(t) = y(t) + \int_0^t R(t, s) v(s) ds, \quad t \in J$$

where $y(t)$ is a solution of (1). The proof of the ψ -asymptotic equivalence and (ψ, p) -integral equivalence of $x(t)$ and $y(t)$ is the same as above.

2.

Now, we will consider the equivalences of the equations (3) and (4). We suppose that $A(t) \in LL_1(J)$, $B(t, s) \in LL_1(D)$, $C(t, s) \in LL_1(D)$, where $D = \{0 \leq s \leq t < \infty\}$. Integrating (3) we get

$$(23) \quad y(t) = \xi + \int_0^t F(s) ds + \int_0^t \left[A(s) + \int_s^t B(u, s) du \right] y(s) ds,$$

$t \in J$.

Denote $f(t) = \xi + \int_0^t F(s) ds$, $a(t, s) = A(s) + \int_s^t B(u, s) du$, and let $\gamma(t, s)$ be the resolvent kernel belonging to $a(t, s)$. We see that $f(t)$ is a continuous function on J , $a(t, s)$ and $\gamma(t, s)$ are locally integrable on D . Then

$$(24) \quad y(t) = f(t) + \int_0^t a(t, s) y(s) ds$$

and

$$(25) \quad y(t) = f(t) - \int_0^t \gamma(t, s) f(s) ds.$$

Let $x(t)$, $x(0) = \xi$, be a solution of (4). Then there exists such $v(t) \in M(x(t))$ that

$$(26) \quad x'(t) = F(t) + A(t) x(t) + \int_0^t B(t, s) x(s) ds + \int_0^t C(t, s) v(s) ds.$$

Integrating this equation we have

$$x(t) = \xi + \int_0^t F(s) ds + \int_0^t \left[A(s) + \int_s^t B(u, s) du \right] x(s) ds + \int_0^t \left(\int_s^t C(u, s) du \right) v(s) ds$$

or

$$(27) \quad x(t) = f(t) + \int_0^t a(t, s) x(s) ds + \int_0^t \left(\int_s^t C(u, s) du \right) v(s) ds.$$

Using (25) we get

$$(28) \quad x(t) = y(t) + \int_0^t \left\{ \int_s^t \left[C(u, s) - \gamma(t, u) \int_s^u C(\tau, s) d\tau \right] du \right\} v(s) ds.$$

If we denote

$$(29) \quad \int_s^t \left[C(u, s) - \gamma(t, u) \int_s^u C(\tau, s) d\tau \right] du = \Gamma(t, s)$$

we have

$$(30) \quad x(t) = y(t) + \int_0^t \Gamma(t, s) v(s) ds, \quad x(0) = \xi.$$

Thus we have a situation similar to that represented by (9) and (12). Therefore, the following theorem holds true.

Theorem 3. Let $\psi(t)$, $\varphi(t)$ be positive continuous functions on J . Let $\gamma(t, s)$ fulfil the same hypotheses as $r(t, s)$ and $\Gamma(t, s)$ as $R(t, s)$ in Theorem 1 (Theorem 2) and let $g(t, x)$ be the same as in Theorem 1 (Theorem 2). Then there is a ψ -asymptotic equivalence and a (ψ, p) -integral equivalence, respectively, between the set of all ψ -bounded solutions of (3) and the set of all ψ -bounded solutions of (4).

References

- [1] *Nohel J. A.*: Asymptotic relationships between systems of Volterra equations, *Ann. di Mat. Pura ed Appl.*, (IV) T. XC, 1971, 149–165.
- [2] *Nohel J. A.*: Asymptotic equivalence of Volterra equations, *Ann. di Mat. Pura ed Appl.*, T. XCVI, 1973, 339–347.
- [3] *Lima A. C.*: Asymptotic equivalence of Volterra integral equations, *Acta FRNUC Mathematica*, T. XXXIII, 1977, 19–33.
- [4] *Dunford N., Schwartz J. T.*: *Linear operators, General Theory*, 1958, Interscience Publishers, New York, London.
- [5] *Seah, Sek Wui*: Asymptotic equivalence of multivalued differential systems, *Bolletino U.M.I.*, (5) 17-B, 1980, 1124–1145.

Author's address: 842 15 Bratislava, Mlynská dolina (Katedra matematickej analýzy MFF-UK).