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On the existence of weak solutions of integral equations in Banach spaces

DARIUSZ BUGAJEWSKI

Abstract. In this paper we investigate weakly continuous solutions of some integral equations in Banach spaces. Moreover, we prove a fixed point theorem which is very useful in our considerations.

Keywords: fixed point, Hammerstein integral equation, Volterra integral equation, measure of weak noncompactness, weak continuity

Classification: 45D05, 45G10, 47H10

1. Introduction

The purpose of this paper is to prove an existence theorem for weakly continuous solutions of the Hammerstein integral equation

$$(1) \quad x(t) = g(t) + \lambda \int_I K(t, s) f(s, x(s)) ds$$

and a Kneser-type theorem for weakly continuous solutions of the Volterra integral equation

$$(2) \quad x(t) = g(t) + \lambda \int_0^t K(t, s) f(s, x(s)) ds,$$

where “ \int ” denotes the weak Riemann integral.

A similar existence theorem for strongly continuous solutions of (1) was proved in [8].

In our considerations we apply the following fixed point

Theorem 1. *Let D be a closed and convex subset of a Hausdorff locally convex space such that $0 \in D$, and let G be a continuous mapping of D into itself. If the implication*

$$(3) \quad (V = \text{conv } G(V) \text{ or } V = G(V) \cup \{0\}) \implies V \text{ is relatively compact}$$

holds for every subset V of D , then G has a fixed point.

PROOF: In our proof we use some ideas from the paper of Daneš [3]. Define a sequence (y_n) by the formulas $y_0 = 0$, $y_{n+1} = G(y_n)$ ($n = 0, 1, \dots$). Let

$Y = \{y_n : n = 0, 1, \dots\}$. Since $Y = G(Y) \cup \{0\}$, so from (3) it is clear that the set Y is relatively compact. Denote by Z the set of all limit points of the sequence (y_n) . It can be verified that $Z = G(Z)$. Now, let $R(X) = \text{conv } G(X)$ for $X \subset D$ and let Ω denote the family of all subsets X of D such that $Z \subset X$ and $R(X) \subset X$. Since D is convex, so $\text{conv } G(D) \subset \text{conv } D = D$. Moreover, D is closed, so it contains all limit points of Y . Hence $D \in \Omega$. Denote by V the intersection of all sets of the family Ω . Because $Z \subset V$, so V is nonempty. Moreover, $Z = G(Z) \subset R(Z) \subset R(V)$ and $R(V) \subset R(X) \subset X$ for every $X \in \Omega$, so $R(V) \subset V$ and, consequently, $R(V) \in \Omega$. Hence $V = R(V)$, i.e. $V = \text{conv } G(V)$. By (3), this implies that \overline{V} is a compact subset of D . Applying now the Schauder-Tychonoff fixed point theorem, we conclude that the mapping G has a fixed point. The proof is completed. \square

Our main condition that guarantees the existence of weak solutions of (1) and (2) will be formulated in terms of measure of weak noncompactness ω introduced by De Blasi in [4]. Let us recall that for any nonvoid, bounded subset X of a Banach space E , $\omega(X) = \inf\{t > 0 : \text{there exists a weakly compact set } C \text{ such that } X \subset C + tB\}$, where B is the norm unit ball.

2. Hammerstein integral equation

Let $I = [0, a]$ be a compact interval in \mathbb{R} and let E_1, E_2 be Banach spaces. We assume that E_1 is weakly sequentially complete and

- 1° $g : I \rightarrow E_1$ is a weakly continuous function;
- 2° $f : I \times E_1 \rightarrow E_2$ is a weakly-weakly continuous function such that for any $r > 0$ there exists $m_r > 0$ such that $\|f(s, x)\| \leq m_r$ for all $s \in I$ and $\|x\| \leq r$;
- 3° K is a continuous function from I^2 into the space $\mathcal{L}(E_2, E_1)$ of continuous linear functions $E_2 \rightarrow E_1$.

Now we shall prove the following existence theorem for equation (1).

Theorem 2. *If 1°-3° hold and there exists $M > 0$ such that*

$$(4) \quad \omega(f(I \times X)) \leq M\omega(X)$$

for each bounded subset X of E_1 , then there exists $\varrho > 0$ such that for any $\lambda \in \mathbb{R}$ with $|\lambda| < \varrho$ the equation (1) has at least one weakly continuous solution (for simplicity, we denote by the same symbol ω the measures of weak noncompactness in E_1 and E_2).

PROOF: Let $\varrho = \min(\sup_{r>0} \frac{r-c}{aLm_r}, \frac{1}{r(H)})$, where $c = \sup_{t \in I} \|g(t)\|$, $L = \sup_{t,s \in I} \|K(t, s)\|$, and let $r(H)$ be the spectral radius of the integral operator H defined by

$$(Hu)(t) = \int_I M \|K(t, s)\| u(s) ds \quad (u \in C(I, \mathbb{R}), t \in I).$$

Fix $\lambda \in \mathbb{R}$ with $|\lambda| < \varrho$, and choose $b > 0$ in such a way that $c + |\lambda|aKm_b < b$. Denote by $C_w(I, E_1)$ the space of weakly continuous functions $I \rightarrow E_1$, endowed with the topology of weak uniform convergence, and by \tilde{B} the set of all weakly continuous functions $I \rightarrow B_b$, where $B_b = \{z \in E_1 : \|z\| \leq b\}$. We shall consider \tilde{B} as a topological subspace of $C_w(I, E_1)$. Put $G(x)(t) = g(t) + F(x)(t)$, where

$$F(x)(t) = \lambda \int_I K(t, s)f(s, x(s)) ds \text{ for } x \in \tilde{B} \text{ and } t \in I.$$

From the inequalities

$$\|F(x)(t) - F(x)(\tau)\| \leq |\lambda| \int_I \|K(t, s) - K(\tau, s)\| m_b ds$$

$$\|F(x)(t)\| \leq |\lambda| a L m_b \quad (x \in \tilde{B}, t, \tau \in I)$$

it is clear that G maps \tilde{B} into itself and the set $F(\tilde{B})$ is strongly equicontinuous. Moreover, by using the Krasnoselskii-type

Lemma 1. *Let E be a Banach space. For any $\phi \in E^*$, $\varepsilon > 0$ and $x \in \tilde{B}$ there exists a weak neighbourhood U of 0 in E such that $|\phi(f(t, x(t)) - f(t, w(t)))| \leq \varepsilon$ for $t \in I$ and $w \in \tilde{B}$ such that $w(s) - x(s) \in U$ for all $s \in I$,*

it can be shown that G is continuous. Before passing to further considerations, we shall quote the following known lemmas:

Lemma 2. *Let $V \subset C_w(I, E_1)$. Put $V(t) = \{u(t) : u \in V\}$ and $V(T) = \{u(t) : u \in V, t \in T\}$. If V is strongly equicontinuous and uniformly bounded, then*

- (i) *the function $t \rightarrow \omega(V(t))$ is continuous on I ;*
- (ii) *$\omega(V(T)) = \sup\{\omega(V(t)) : t \in T\}$ for each compact subset T of I .*

Lemma 3. *For any continuous mapping $A : I \rightarrow \mathcal{L}(E_2, E_1)$ and for each bounded subset Z of E_2 we have*

$$\omega(\{A(s)z : s \in I, z \in Z\}) \leq \max_{s \in I} \|A(s)\| \omega(Z)$$

(cf. [1]).

Now we shall show that G satisfies (3). It is clear that the set \tilde{B} is convex and closed. Let V be a subset of \tilde{B} such that $V \subset \overline{\text{conv}}(G(V) \cup \{0\})$. Put $W = F(V)$, $v(t) = \omega(V(t))$ and $w(t) = \omega(W(t))$ for $t \in I$. Using the properties of ω we get

$$(5) \quad v(t) \leq \omega(\overline{\text{conv}}(G(V)(t) \cup \{0\})) = \omega(G(V)(t)) = \omega(F(V)(t)) = w(t) \text{ for } t \in I$$

and, similarly,

$$(6) \quad w(V(T)) \leq w(W(T)) \text{ for each subinterval } T \text{ of } I.$$

As W is strongly equicontinuous and uniformly bounded, by Lemma 2 the function $s \rightarrow w(s)$ is continuous on I . Fix $t \in I$ and $\eta > 0$. Since I is compact and the

functions $s \rightarrow w(s)$, $s \rightarrow \|K(t, s)\|$ are continuous, so there exists $r > 0$ such that $\|K(t, s)\| \leq r$ and $|\lambda|Mw(s) \leq r$ for $s \in I$. Choose $\delta > 0$ in such a way that

$$(7) \quad \left| \|K(t, s)\| - \|K(t, \tau)\| \right| \leq \frac{\eta}{2r} \quad \text{and} \quad M|\lambda| |w(s) - w(\tau)| \leq \frac{\eta}{2r}$$

for $s, \tau \in I$ such that $|s - \tau| \leq \delta$. Divide the interval I into n parts $0 = t_0 < t_1 < \dots < t_n = a$ in such a way that $t_i - t_{i-1} \leq \delta$ for $i = 1, \dots, n$. Let $T_i = [t_{i-1}, t_i]$, $i = 1, \dots, n$. By Lemma 2 there exists $\tau_i \in T_i$ such that

$$(8) \quad \omega(W(T_i)) = w(\tau_i), \quad i = 1, \dots, n.$$

By the mean value theorem we obtain

$$\begin{aligned} F(x)(t) &= \\ &= \sum_{i=1}^n \lambda \int_{T_i} K(t, s) f(s, x(s)) ds \in \lambda \sum_{i=1}^n (t_i - t_{i-1}) \overline{\text{conv}} (K(t, T_i) f(T_i \times V(T_i))), \end{aligned}$$

where $K(t, T_i) f(T_i \times V(T_i)) = \{K(t, s) f(s, x(s)) : x \in V, s \in T_i\}$.

By (4) and Lemma 3 we have $\omega(K(t, T_i) f(T_i \times V(T_i))) \leq \|K(t, s_i)\| M\omega(V(T_i))$ for some $s_i \in T_i$. Hence, by (6) and (8)

$$\begin{aligned} w(t) &\leq |\lambda| \sum_{i=1}^n (t_i - t_{i-1}) \omega(\text{conv } K(t, T_i) f(T_i \times V(T_i))) \\ &\leq |\lambda| \sum_{i=1}^n (t_i - t_{i-1}) \|K(t, s_i)\| M\omega(V(T_i)) \\ &\leq |\lambda| \sum_{i=1}^n (t_i - t_{i-1}) \|K(t, s)\| M\omega(W(T_i)) \\ &= |\lambda| \sum_{i=1}^n (t_i - t_{i-1}) \|K(t, s_i)\| Mw(\tau_i). \end{aligned}$$

By (7) we obtain

$$|\lambda| M(t_i - t_{i-1}) \|K(t, s_i)\| w(\tau_i) \leq |\lambda| \int_{T_i} M \|K(t, s)\| w(s) ds + (t_i - t_{i-1}) \eta.$$

Thus

$$w(t) \leq |\lambda| \int_I M \|K(t, s)\| w(s) ds + a\eta.$$

Since the above inequality holds for every $\eta > 0$, so

$$w(t) \leq |\lambda| \int_I M \|K(t, s)\| w(s) ds.$$

As $|\lambda|r(H) < 1$, it follows that $w(t) = 0$ and, consequently, by (5), $v(t) = 0$ for $t \in I$. Hence $V(t)$ is relatively compact for $t \in I$ and, by Ascoli's theorem, V is relatively compact in $C_w(I, E_1)$. Applying now Theorem 1, we deduce that there exists $u \in \tilde{B}$ such that $u = G(u)$. This ends the proof of Theorem 2. \square

3. A Kneser-type theorem

In this section we shall consider the equation (2) and we shall prove the following

Theorem 3. *If 1°–3° and (4) hold, then there exists an interval $J = [0, d]$ such that the set S of all weakly continuous solutions of (2), defined on J , is nonempty, compact and connected in the space $C_w(J, E_1)$.*

PROOF: The proof of this theorem is based on some ideas from [7]. Let $\varrho = \sup_{r>0} \frac{r-c}{Lm_r}$, where $c = \sup_{t \in J} \|g(t)\|$ and $L = \sup_{t,s \in J} \|K(t,s)\|$. Fix $e < \varrho$ and choose $b > 0$ in such a way that $c + Lm_b e < b$. Let $d = \min(a, e)$ and $J = [0, d]$. Denote by \tilde{B} the set of all weakly continuous functions $J \rightarrow B_b$, where $B_b = \{z \in E : \|z\| \leq b\}$. We will consider \tilde{B} as a topological subspace of $C_w(J, E_1)$. Put $G(x)(t) = g(t) + F(x)(t)$, where

$$F(x)(t) = \int_0^t K(t,s)f(s,x(s)) ds \quad \text{for } x \in \tilde{B} \text{ and } t \in J.$$

From the inequalities

$$\|F(x)(t) - F(x)(\tau)\| \leq \int_0^\tau \|K(\tau,s)\| m_b ds + (t - \tau)Lm_b$$

$$\|F(x)(t)\| \leq Ldm_b \quad (x \in \tilde{B}, 0 \leq \tau \leq t \leq d)$$

it is clear that $G(\tilde{B}) \subset \tilde{B}$ and the set $F(\tilde{B})$ is strongly equicontinuous. By Lemma 1 we can prove that G is continuous. For any positive integer n set

$$G_n(x)(t) = \begin{cases} g(t) & \text{if } 0 \leq t \leq \frac{d}{n}, \\ g(t) + \int_0^{t-d/n} K(t,s)f(s,x(s)) ds & \text{if } \frac{d}{n} \leq t \leq d. \end{cases}$$

Analogously as for G , it can be shown that G_n maps continuously \tilde{B} into itself. Moreover,

$$(9) \quad \|G_n(x)(t) - G(x)(t)\| \leq \frac{d}{n} Lm_b \quad \text{for } x \in \tilde{B} \text{ and } t \in J.$$

Further, it can be easily verified that there exists a unique element $x_n \in \tilde{B}$ such that $x_n = G_n(x_n)$. From the above it is clear that there exists a sequence (u_n) such that $u_n \in \tilde{B}$ and

$$(10) \quad \lim_{n \rightarrow \infty} \sup_{t \in J} \|u_n(t) - G(u_n)(t)\| = 0.$$

Let $V = \{u_n : n \in \mathbb{N}\}$ and let $W = F(V)$. Arguing similarly as in Section 2, it can be shown that V is relatively compact in $C_w(J, E_1)$. Hence (u_n) has a limit point. From (10) and the continuity of G , it follows that $u = G(u)$. This proves that the set S is nonempty.

Further, since G is continuous, so S is closed. As $S = \overline{G(S)}$, so $\omega(S(t)) = \omega(F(S)(t))$ for $t \in J$. Using again similar arguments as in Section 2, we can show that S is compact in $C_w(J, E_1)$.

Now we shall prove that S is connected. Suppose that it is not connected. Thus there exist nonempty compact sets S_0, S_1 such that $S = S_0 \cup S_1$ and $S_0 \cap S_1 = \emptyset$. Since $C_w(J, E_1)$ is a completely regular space, so there exists (cf. [6, §41, II, Remark 3]) a continuous function $w : C_w(J, E_1) \rightarrow [0, 1]$ such that $w(x) = 0$ for $x \in S_0$ and $w(x) = 1$ for $x \in S_1$. Fix $u_0 \in S_0, u_1 \in S_1$ and a positive integer n . Set

$$a_n(t) = r(u_1 - G_n(u_1)) + (1 - r)(u_0 - G_n(u_0)) \quad (0 \leq r \leq 1).$$

By (9), we have

$$(11) \quad \|a_n(r)(t)\| \leq \frac{d}{n} Lm_b \quad \text{for } t \in J \text{ and } 0 \leq r \leq 1.$$

Hence

$$(12) \quad \|a_n(r)(t) + G_n(x)(t)\| \leq \|a_n(r)(t)\| + \|G_n(x)(t)\| \leq \frac{d}{n} Lm_b + c + (d - \frac{d}{n}) Lm_b < b$$

for $x \in \tilde{B}, t \in J$ and $0 \leq r \leq 1$.

Fix $r \in [0, 1]$. Define a sequence of functions $x_i, i = 1, \dots, n$, by the formulas

$$\begin{aligned} x_1(t) &= a_n(r)(t) + g(t) && \text{for } 0 \leq t \leq \frac{d}{n} \\ \bar{x}_i(t) &= \begin{cases} x_i(t) & \text{for } 0 \leq t \leq \frac{i}{n}d, \\ x_i(\frac{i}{n}d) & \text{for } \frac{i}{n}d \leq t \leq d, \end{cases} \\ x_{i+1}(t) &= \begin{cases} x_i(t) & \text{for } 0 \leq t \leq \frac{i}{n}d, \\ a_n(r)(t) + G_n(\bar{x}_i)(t) & \text{for } \frac{i}{n}d \leq t \leq \frac{i+1}{n}d. \end{cases} \end{aligned}$$

Put $u_{nr} = x_n$. From the above definitions and (12) it follows that $u_{nr} \in \tilde{B}$ and $u_{nr} = a_n(r) + G_n(u_{nr})$.

Now we shall show that u_{nr} depends continuously on r . Since

$$\begin{aligned} \|a_n(p)(t) - a_n(r)(t)\| &= \|p(u_1(t) - G_n(u_1)(t)) + (1 - p)(u_0(t) - G_n(u_0)(t)) - \\ &\quad - r(u_1(t) - G_n(u_1)(t)) + (1 - r)(u_0(t) - G_n(u_0)(t))\| \leq \\ &\leq |p - r| (\|u_1(t) - G_n(u_1)(t)\| + \|u_0(t) - G_n(u_0)(t)\|) = \\ &= |p - r| (\|G(u_1)(t) - G_n(u_1)(t)\| + \|G(u_0)(t) - G_n(u_0)(t)\|) \leq \\ &\leq |p - r| \frac{2}{n} d Lm_b \quad \text{for } 0 \leq p \leq 1 \text{ and } t \in J, \end{aligned}$$

so $\lim_{p \rightarrow r} u_{np}(t) = u_{nr}(t)$ uniformly on $[0, \frac{d}{n}]$. Thus $\lim_{p \rightarrow r} \bar{u}_{np}(t) = \bar{u}_{nr}(t)$ uniformly on J . By the continuity of G_n

$$\lim_{p \rightarrow r} \phi(G_n(\bar{u}_{np})(t) - G_n(\bar{u}_{nr})(t)) = 0$$

uniformly on J , so $\lim_{p \rightarrow r} \phi(u_{np}(t) - u_{nr}(t)) = 0$ uniformly on $[\frac{1}{n}d, \frac{2}{n}d]$ and, consequently, $\lim_{p \rightarrow r} \phi(u_{np}(t) - u_{nr}(t)) = 0$ uniformly on $[0, \frac{2}{n}d]$ for $\phi \in E_1^*$. Repeating this argument, we deduce that

$$\lim_{p \rightarrow r} \phi(u_{np}(t) - u_{nr}(t)) = 0 \quad \text{uniformly on } J$$

for $\phi \in E_1^*$. Hence u_{nr} depends continuously on r and, consequently, the mapping $r \rightarrow w(u_{nr})$ is continuous on $[0, 1]$. Moreover, $u_{n0} = u_0$ and $u_{n1} = u_1$, so $w(u_{n0}) = 0$ and $w(u_{n1}) = 1$. From this we deduce that there exists $r_n \in [0, 1]$ such that

$$(13) \quad w(u_{nr_n}) = \frac{1}{2}.$$

For simplicity put $v_n = u_{nr_n}$. As $\lim_{n \rightarrow \infty} a_n(r) = 0$ uniformly on r , we get

$$(14) \quad \lim_{n \rightarrow \infty} (v_n - G(v_n)) = \lim_{n \rightarrow \infty} (a_n(r) + G_n(v_n) - G(v_n)) = 0.$$

Using once more similar arguments as in Section 2, we conclude that the sequence (v_n) has a limit point v . In view of (14) and the continuity of G , we infer that $v \in S$, so $w(s) = 0$ or $w(s) = 1$. On the other hand, from (13) it is clear that $w(v) = \frac{1}{2}$, which yields a contradiction. \square

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