

ON THE KNESER-HUKUHARA PROPERTY FOR INTEGRAL EQUATIONS IN LOCALLY CONVEX SPACES

STANISLAW SZUFLA

This paper contains a Hukuhara - type theorem for nonlinear Volterra integral equations in locally convex spaces.

1. Introduction

Let $T = \{(t,s): 0 \leq s \leq t \leq a\}$ and let W be an open subset of a quasicomplete locally convex topological vector space E . In this paper we consider the integral equation

$$(1) \quad x(t) = q(t) + \int_0^t f(t,s,x(s))ds,$$

where f is a bounded continuous function from $T \times W$ into E and q is a continuous function from $[0,a]$ into W . We shall give sufficient conditions for the existence of a continuous solution of (1). These conditions are formulated in terms of measures of noncompactness (see [9]). In particular, they hold in the case when $f = f_1 + f_2$, where f_1 is completely continuous and f_2 satisfies a Kamke condition (see [5]). Moreover, we shall show that the set of all continuous solutions of (1) is a continuum in the corresponding space of continuous functions. For the case when E is a Banach space, similar problems were investigated in several papers (see [10], [8], [11], [13]). Our considerations are based on the Lemma from Section 2 which gives a topological characterization of sets of fixed points of a certain class of nonlinear operators,

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namely the so-called Volterra operators introduced in [14]. Section 2 is a complement to the papers [12] and [3] (see also [14]), but our Lemma does not follow from these papers.

2. The basic lemma

Let K be a bounded convex subset of a normed space and let Y be a Hausdorff topological vector space. Denote by $C = C(K, Y)$ the space of continuous functions $K \rightarrow Y$ with the topology of uniform convergence.

LEMMA. Assume that $F: C \rightarrow C$ is a continuous mapping such that

1. the set $F(C)$ is equiuniformly continuous;
2. there exist $t_0 \in K$ and $x_0 \in Y$ such that

$$F(x)(t_0) = x_0 \text{ for all } x \in C;$$

3. for every $\varepsilon > 0$ and $x, y \in C$

$$x|_{K_\varepsilon} = y|_{K_\varepsilon} \implies F(x)|_{K_\varepsilon} = F(y)|_{K_\varepsilon},$$

where $K_\varepsilon = \{t \in K: \|t - t_0\| \leq \varepsilon\}$;

4. every sequence (x_n) in C such that $\lim_{n \rightarrow \infty} (x_n - F(x_n)) = 0$ has a limit point.

Then the set $S_F = \{x \in C: x = F(x)\}$ is nonempty and connected whenever it is compact.

Proof. By Lemma 1 of [12] there exists a sequence (F_n) such that $I - F_n$ is a homeomorphism $C \rightarrow C$ and $\lim_{n \rightarrow \infty} F_n(x) = F(x)$ uniformly in $x \in C$. From this and condition 4 it is clear that $S_F \neq \emptyset$. Suppose that S_F is compact and not connected. Thus there are nonempty compact sets S_0, S_1 such that $S_F = S_0 \cup S_1$ and $S_0 \cap S_1 = \emptyset$. As C is a completely regular space, this implies (see [7], Chapter 41, II, Remark 3) that there exists a continuous function $w: C \rightarrow [0, 1]$ 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 . Put

$$e_n(r) = (1 - r)(u_0 - F_n(u_0)) + r(u_1 - F_n(u_1)) \quad (0 \leq r \leq 1)$$

and $u_{nr} = (I - F_n)^{-1}(e_n(r))$. Since $e_n(r)$ depends continuously on r

and $I - F_n$ is a homeomorphism, the mapping $r \rightarrow w(u_{nr})$ is continuous on $[0,1]$. Moreover, $u_{n0} = u_0$ and $u_{n1} = u_1$, so that $w(u_{n0}) = 0$ and $w(u_{n1}) = 1$. From this we deduce that there exists $r_n \in [0,1]$ such that

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

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

$$(3) \quad \lim_{n \rightarrow \infty} (v_n - F(v_n)) = \lim_{n \rightarrow \infty} (F_n(v_n) - F(v_n) + e_n(r_n)) = 0 .$$

Consequently, by condition 4, the sequence (v_n) has a limit point v . In view of (3) it is clear that $v \in S_F$, so that $w(v) = 0$ or $w(v) = 1$. On the other hand, (2) implies that $w(v) = 1/2$, which yields a contradiction.

3. Volterra integral equations in locally convex spaces

Now we return to the equation (1). Let P be a family of continuous seminorms generating the topology of E . For any $p \in P$ and for any bounded subset X of E denote by $\beta_p(X)$ the infimum of all $\epsilon > 0$ for which there exists a finite subset Z of E such that $X \subset Z + B_p(\epsilon)$, where $B_p(\epsilon) = \{x \in E: p(x) \leq \epsilon\}$. The family $(\beta_p(X))_{p \in P}$ is called the Hausdorff measure of noncompactness of X (for properties see [9]).

Let us recall that a function $h: T \times R_+ \rightarrow R_+$ is called a Kamke function if h satisfies the Caratheodory conditions and, for any $0 < d \leq a$, the function $u = 0$ is the unique nonnegative continuous solution of the inequality $u(t) \leq \int_0^t h(t,s,u(s))ds$ on $[0,d]$.

THEOREM 1. Assume that for any $p \in P$ there exists a Kamke function $(t,s,u) \rightarrow h_p(t,u)$ such that h_p is nondecreasing in u and

$$(4) \quad \beta_p(f(t,[0,t] \times X)) \leq h_p(t,\beta_p(X))$$

for each $t \in [0,a]$ and for each bounded subset X of E .

Then there exists an interval $J = [0, d]$ such that the set of all continuous solutions $x: J \rightarrow E$ of (1), considered as a subset of $C(J, E)$, is nonempty, compact and connected.

Proof. As W is open and q is continuous, we can choose a set B of the form $B = \{x \in E: p_i(x) \leq b, i = 1, \dots, m\}$, where $p_1, \dots, p_m \in P$, such that $q(t) + B \subset W$ for all $t \in [0, a]$.

Let $M = \sup \{p_i(f(t, s, x)) : i = 1, \dots, m, (t, s) \in T, x \in W\}$,

$d = \min(a, b/M)$ and $J = [0, d]$. Put

$$r(x) = \begin{cases} x & \text{for } x \in B \\ x/Q(x) & \text{for } x \in E \setminus B, \end{cases}$$

where Q is the Minkowski functional of B , and put

$$g(t, s, x) = f(t, s, q(s) + r(x - q(s))) \text{ for } (t, s) \in T \text{ and } x \in E.$$

From the known properties of Minkowski's functional it follows that r is a continuous function from E into B and $r(X) \subset \bigcup_{0 \leq \lambda \leq 1} \lambda X$

for each subset X of E . Hence

$$\beta_p(\{q(s) + r(x - q(s)) : s \in [0, a], x \in X\}) \leq \beta_p(X)$$

for any $p \in P$ and for any bounded subset X of E . This shows that g is a bounded continuous function from $T \times E$ into E and g satisfies (4).

We introduce a mapping F defined by

$$F(x)(t) = q(t) + \int_0^t g(t, s, x(s)) ds \text{ for } t \in J \text{ and } x \in C,$$

where $C = C(J, E)$. It can be easily verified that F is a continuous mapping $C \rightarrow C$, the set $F(C)$ is bounded and equicontinuous, and (1) is equivalent to the equation $x = F(x)$. Now we shall show that F satisfies condition 4. Let (x_n) be a sequence such that

$$(5) \quad \lim_{n \rightarrow \infty} (x_n - F(x_n)) = 0.$$

Put $V = \{x_n : n = 1, 2, \dots\}$ and $V(t) = \{u(t) : u \in V\}$. As the set $F(C)$ is equicontinuous, it follows from (5) that V is also equicontinuous. Therefore for any $p \in P$ the function $t \rightarrow v(t) = \beta_p(V(t))$ is

continuous on J . For a given $t \in J$ we divide the interval $[0, t]$ into n parts $0 = t_0 < t_1 < \dots < t_n = t$ in such a way that

$$\Delta t_i = t_i - t_{i-1} = t/n \text{ for } i = 1, \dots, n.$$

Let $V_i = \{u(s) : u \in V, t_{i-1} \leq s \leq t_i\}$. Then

$$F(V)(t) \subset q(t) + \sum_{i=1}^n \Delta t_i \overline{\text{conv}} g(t, [0, t] \times V_i).$$

Moreover, for any i , $1 \leq i \leq n$, there exists $s_i \in [t_{i-1}, t_i]$ such that

$$\beta_p(V_i) = \sup \{\beta_p(V(s)) : t_{i-1} \leq s \leq t_i\} = v(s_i)$$

(see [1], Theorem 2.2). Hence, by (5), (4) and corresponding properties of β_p , we obtain

$$\begin{aligned} v(t) \leq \beta_p(F(V)(t)) &\leq \sum_{i=1}^n \Delta t_i \beta_p(g(t, [0, t] \times V_i)) \leq \sum_{i=1}^n \Delta t_i h_p(t, \beta_p(V_i)) \\ &= \sum_{i=1}^n \Delta t_i h_p(t, v(s_i)). \end{aligned}$$

But if $n \rightarrow \infty$, then $\sum_{i=1}^n \Delta t_i h_p(t, v(s_i)) \rightarrow \int_0^t h_p(t, v(s)) ds$. Thus

$$v(t) \leq \int_0^t h_p(t, v(s)) ds \text{ for } t \in J.$$

As h_p is a Kamke function, this implies that

$$\beta_p(V(t)) = 0 \text{ for all } t \in J.$$

Since this equality holds for every $p \in P$, it follows that for any $t \in J$ the set $V(t)$ is relatively compact in E . By Ascoli's theorem [6; Theorem 7.17] from this we deduce that V is relatively compact in C . Hence the sequence (x_n) has a limit point. On the other hand, as $S_F = F(S_F)$, by repeating the above argument we infer that S_F is compact. Applying now the Lemma, we conclude that S_F is nonempty and connected.

4. Kneser's theorem for weak solutions of the Cauchy problem

In this section we shall present another application of the Lemma. Let E be a (sequentially) weakly complete Banach space, $B = \{x \in E : \|x - x_0\| \leq b\}$, and let $f: [0, a] \times B \rightarrow E$ be a bounded weakly-weakly continuous function. Let $M = \sup \{\|f(t, x)\| : 0 \leq t \leq a, x \in B\}$,

$d = \min(a, b/M)$ and $J = [0, d]$. Denote by E_w the space E provided with the weak topology.

THEOREM 2. Assume that

$$\beta(f(J \times X)) \leq h(\beta(X)) \quad \text{for each subset } X \text{ of } B,$$

where h is a nondecreasing Kamke function and β is the measure of weak noncompactness (see [2]).

Then the set of all weak solutions of the Cauchy problem

$$(6) \quad x' = f(t, x), \quad x(0) = x_0,$$

defined on J , is nonempty, compact and connected in $C(J, E_w)$.

Proof. Put

$$r(x) = \begin{cases} x & \text{if } x \in B \\ x_0 + b(x - x_0)/\|x - x_0\| & \text{if } x \in E \setminus B \end{cases}$$

and

$$F(x)(t) = x_0 + \int_0^t f(s, r(x(s))) ds \quad (t \in J, x \in C),$$

where $C = C(J, E_w)$.

It is known that F is a continuous mapping $C \rightarrow C$, the set $F(C)$ is bounded and equiuniformly (strongly) continuous, and the function $x \in C$ is a weak solution of (6) if and only if $x = F(x)$. Arguing similarly as in the proof of Theorem 1, we can show that F satisfies condition 4 and the set S_F is nonempty and compact. By the Lemma it follows from this that S_F is connected.

Remark. The assumptions of Theorem 1 or 2 guarantee that the corresponding operator F satisfies condition 4, but it is an open question whether it satisfies the stronger condition:

for every net (x_α)

$$\lim (x_\alpha - F(x_\alpha)) = 0 \implies (x_\alpha) \text{ has a limit point.}$$

Therefore our theorems do not follow from the results of [3] and [12].

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A. Mickiewicz University

Poznań

Poland