Bogdan Rzepecki Remark in connection with an article of G. G. Hamedani: "Global existence of solutions of certain functional-differential equations" [Časopis Pěst. Mat. 106 (1981), 48-51]

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REMARK IN CONNECTION WITH AN ARTICLE OF HAMEDANI

BOGDAN RZEPECKI, POZNAŃ (Received Juny 15, 1981)

1. G. G. Hamedani [1] proved under suitable assumptions that the equation

$$y'(t) = f(t, y(h_1(t)), ..., y(h_n(t)), y'(h_{n+1}(t)), ..., y'(h_{n+m}(t)), \lambda)$$

has exactly one solution defined in an interval $J = (-\alpha, \alpha)$ and fulfilling an initial condition $y(0) = \eta$, and this solution depends continuously on the parameter λ . In this note we use a contraction principle (given in Sec. 2 as Proposition) to establish the well-posedness of the Cauchy problem for the above type functional-differential equation with f, h_i , λ and η in certain Ω^* -spaces (see e.g. [2]) which arise in a natural way. We shall treat the case n = m = 1 and $J = [0, \infty)$, since for n, m > 1 and $J = (-\alpha, \alpha)$ with $0 < \alpha \le \infty$ $0 \le t_i h(t)$, $|h_i(t)| \le t$, $t \in J$, the proof is similar and the reader can repeat it himself.

2. Let E be a Fréchet space with a saturated sequence $p_1, p_2, ...$ of seminorms which generates the topology of E (see e.g. [5]). Let A be a nonempty subset of E and let T be a one-to-one transformation of A into E for which T[A] is a closed set. Suppose that F_n (n = 1, 2, ...) and F_0 are mappings from A into E satisfying the following conditions:

(1) $F_n[A] \subset T[A]$ for all $n \ge 1$, (2) $\lim_{n \to \infty} F_n x = F_0 x$ for all x in A, and (3) $p_i(F_n x - F_n y) \le k \cdot p_i(Tx - Ty)$ for all $i \ge 1$, $n \ge 1$ and x, y in A, where $0 \le k < 1$.

Now, we give the following result of the type of Banach contraction principle:

Proposition ([3], [4]). Under the above assumptions there exists a unique point x_m (m = 0, 1, ...) in A such that $F_m x_m = T x_m$, and $T x_n \to T x_0$ as $n \to \infty$.

3. Throughout this part, $J = [0, \infty)$, R is the Euclidean space, and C(J) denotes the set of all continuous real functions defined on J.

The set C(J) let be considered as a vector space with the topology of almost uniform convergence (i.e., uniform convergence on compact subsets of J). This topology

is determined by the sequence (p_n) of seminorms given as $p_n(x) = \sup_{0 \le t \le n} |x(t)|$ for x in C(J), and therefore C(J) is a Fréchet space.

Let K and L < 1 be nonnegative constants, and let G be a locally bounded function of J into itself. Next, we use the following notation:

 \mathfrak{F} - the set of all continuous real functions f defined on $J \times R \times R \times R$ such that $|f(t, x_1, y_1, \lambda) - f(t, x_2, y_2, \lambda)| \leq K |x_1 - x_2| + L |y_1 - y_2|$ for $t \geq 0$ and $x_1, x_2, y_1, y_2, \lambda$ in R;

 \mathfrak{F}_0 - the set of all f in \mathfrak{F} such that $|f(t, x, y, \lambda_1) - f(t, x, y, \lambda_2)| \leq G(t) |\lambda_1 - \lambda_2|$ for $t \geq 0$ and $x, y, \lambda_1, \lambda_2$ in R;

 \mathfrak{U} – the set of all continuous functions φ of J into itself with $\varphi(t) \leq t$ for $t \geq 0$.

By (PC) we shall denote the problem of finding the solution on the half-line $t \ge 0$ of the differential equation

$$y'(t) = f(t, y(g(t)), y'(h(t)), \lambda)$$

satisfying the initial condition

$$y(0)=\eta;$$

here $f \in \mathfrak{F}$, g and h in \mathfrak{U} , and λ , η in R are given. Obviously, our (PC) problem is equivalent to the equation

$$x(t) = f\left(t, \eta + \int_0^{g(t)} x(s) \, \mathrm{d}s, \ x(h(t)), \lambda\right)$$

in the space C(J).

Theorem. For an arbitrary $f \in \mathfrak{F}$, $g \in \mathfrak{U}$, $h \in \mathfrak{U}$, $\lambda \in R$ and $\eta \in R$ there exists a unique function $y_{(f,g,h,\lambda,\eta)}$ satisfying the (PC) problem on J.

Assume, moreover, that the sets $\mathfrak{F}_0, \mathfrak{U}$ are given the \mathfrak{L}^* -space structures ([2]) by the almost uniform convergence on $J \times R \times R \times R$ and J, respectively. Then the transformation

$$(f, g, h, \lambda, \eta) \mapsto y_{(f,g,h,\lambda,\eta)}$$

maps continuously the \mathfrak{L}^* -product ([2]) $\mathfrak{F}_0 \times \mathfrak{U} \times \mathfrak{U} \times \mathbb{R} \times \mathbb{R}$ into C(J).

Proof. Let r > 0 be a constant such that $r^{-1}K + L < 1$. Let $\psi = (f, g, h, \lambda, \eta) \in \mathfrak{F} \times \mathfrak{U} \times \mathfrak{U} \times \mathfrak{R} \times R$. Define:

$$(Tx)(t) = \exp(-rt)x(t),$$

$$(Fx)(t) = \exp(-rt)f\left(t, \eta + \int_0^{g(t)} x(s) \, \mathrm{d}s, x(h(t)), \lambda\right)$$

for x in C(J). Then $F[C(J)] \subset C(J) = T[C(J)]$. For a positive integer n and u, v in C(J) and $0 \le t \le n$, we have

$$\left|f\left(t,\eta+\int_{0}^{g(t)}v(s)\,\mathrm{d} s,v(h(t)),\lambda\right)-f\left(t,\eta+\int_{0}^{g(t)}u(s)\,\mathrm{d} s,u(h(t)),\lambda\right)\right|\leq$$

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$$\leq K \int_{0}^{g(t)} |u(s) - v(s)| \, ds + L |u(h(t)) - v(h(t))| \leq \\ \leq K \int_{0}^{t} \exp(rs) |(Tu)(s) - (Tv)(s)| \, ds + L \exp(rh(t)) |(Tu)(h(t)) - (Tv)(h(t))| \leq \\ \leq \left(\int_{0}^{t} \exp(rs) \, ds + L \exp(rt) \right) p_n(Tu - Tv) \leq (r^{-1}K + L) \exp(rt) p_n(Tu - Tv),$$

and it follows that $p_n(Fu - Fv) \leq (r^{-1}K + L) p_n(Tu - Tv)$. Consequently, Proposition is applicable to the mappings T, F and the space C(J). We conclude that there exists a unique x_{ψ} in C(J) and

$$x_{\psi}(t) = f\left(t, \eta + \int_{0}^{g(t)} x_{\psi}(s) \,\mathrm{d}s, \, x_{\psi}(h(t)), \,\lambda\right) \quad \text{for} \quad t \ge 0 \,,$$

which proves the first part of our result.

Let $\psi_m = (f_m, g_m, h_m, \lambda_m, \eta_m) \in \mathfrak{F}_0 \times \mathfrak{U} \times \mathfrak{U} \times R \times R$ for $m = 0, 1, \ldots$ Assume that $\lim_{n \to \infty} f_n = f_0$, $\lim_{n \to \infty} g_n = g_0$, $\lim_{n \to \infty} h_n = h_0$, and $|\lambda_n - \lambda_0| \to 0$ and $|\eta_n - \eta_0| \to 0$ as $n \to \infty$. Further, let I (= [0, a]) be a compact subset of J. We prove that $\sup_{n \to \infty} |y_{\psi_n}(t) - y_{\psi_0}(t)| \to 0$ as $n \to \infty$.

Denote by C(I) the Banach space of all continuous real functions on I with the usual supremum norm $\|\cdot\|$. Now, let us denote by T, F_m (m = 0, 1, ...) the mappings on C(I) defined as above whenever $f = f_m$, $g = g_m$, $h = h_m$, $\lambda = \lambda_m$, $\eta = \eta_m$ and $x \in C(I)$. Obviously, $F_n[C(I)] \subset C(I) = T[C(I)]$ and $\|F_n u - F_n v\| \leq (r^{-1}K + L)$. . $\|Tu - Tv\|$ for $n \geq 1$ and u, v in C(I). Moreover, for $n \geq 1$ and x in C(I) we obtain

$$\begin{aligned} \left| (F_n x) (t) - (F_0 x) (t) \right| &\leq K |\eta_n - \eta_0| + K \left| \int_0^{g_n(t)} x(s) \, \mathrm{d}s - \int_0^{g_0(t)} x(s) \, \mathrm{d}s \right| + \\ &+ L |x(h_n(t)) - x(h_0(t))| + G(t) |\lambda_n - \lambda_0| + \\ &+ \left| f_n \left(t, \eta_0 + \int_0^{g_0(t)} x(s) \, \mathrm{d}s, \, x(h_0(t)), \, \lambda_0 \right) - f_0 \left(t, \eta_0 + \int_0^{g_0(t)} x(s) \, \mathrm{d}s, \, x(h_0(t)), \, \lambda_0 \right) \right| \end{aligned}$$

for t in I. So we have $||F_n x - F_0 x|| \to 0$ as $n \to \infty$.

Finally, by our Proposition there exists a unique $x_m \in C(I)$ (m = 0, 1, ...) such that $x_{\psi_m|I} = x_m$ and $||x_n - x_0|| \to 0$ as $n \to \infty$. This completes the proof of the theorem.

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