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## Applications of the spectral radius to some integral equations

MIROŚŁAWA ZIMA

*Abstract.* In the paper [13] we proved a fixed point theorem for an operator  $\mathcal{A}$ , which satisfies a generalized Lipschitz condition with respect to a linear bounded operator  $A$ , that is:

$$m(\mathcal{A}x - \mathcal{A}y) \prec Am(x - y).$$

The purpose of this paper is to show that the results obtained in [13], [14] can be extended to a nonlinear operator  $A$ .

*Keywords:* fixed point theorem, spectral radius, integral-functional equation

*Classification:* 47H07, 47H10, 47G10

### 1. Fixed point theorem

Let  $X$  be a Banach space. An operator  $A : X \rightarrow X$  is said to be linearly bounded if (analogously to a linear operator)

$$\exists_{M>0} \forall_{x \in X} \|Ax\| \leq M\|x\|.$$

This definition implies that  $A$  vanishes at zero. The number

$$\|A\| = \inf\{M > 0 : \|Ax\| \leq M\|x\|, x \in X\}$$

we call the norm of  $A$ . Since, as in the case of linear operator,

$$\|A^{n+m}\| \leq \|A^n\| \|A^m\|,$$

there exists the limit

$$(1) \quad r(A) = \lim_{n \rightarrow \infty} \|A^n\|^{1/n}.$$

We call  $r(A)$  the generalized spectral radius of  $A$ . If we assume additionally that  $A$  is a positively homogeneous operator then the following formula holds:

$$(2) \quad \|A\| = \sup_{\|x\|=1} \|Ax\|.$$

Let  $(X, \|\cdot\|, \prec, m)$  denote a Banach space of elements  $x \in X$ , with a binary relation  $\prec$  and a mapping  $m : X \rightarrow X$ . We shall assume that:

- 1° the relation  $\prec$  is transitive,
- 2°  $\theta \prec m(x)$  and  $\|m(x)\| = \|x\|$  for all  $x \in X$ ,
- 3° the norm  $\|\cdot\|$  is monotonic, that is, if  $\theta \prec x \prec y$  then  $\|x\| \leq \|y\|$ .

Now we can formulate a variant of Banach's contraction principle.

**Theorem 1.** *In the Banach space considered above, let the operators  $\mathcal{A} : X \rightarrow X, A : X \rightarrow X$  be given with the following properties:*

- 4° *A is linearly bounded and  $r(A) < 1$ ,*
- 5° *A is positively increasing, that is, if  $\theta \prec x \prec y$  then  $Ax \prec Ay$ ,*
- 6°  *$m(Ax - Ay) \prec Am(x - y)$  for all  $x, y \in X$ .*

Then the equation

$$\mathcal{A}x = x$$

has a unique solution in the set  $X$ .

The proof of Theorem 1 is analogous to that of Theorem 1 [13], so it can be omitted. Similar theorems can be found in [5], [8], [9], [11].

### 2. An integral-functional equation

In this section we shall show an application of Theorem 1 to an integral-functional equation. Consider the equation

$$(3) \quad x(t) = \int_0^t f\left(s, \max_{[0, \sqrt{s}]} \{x(\tau)\}\right) ds, \quad t \in [0, T], \quad T \geq 1.$$

We show that under suitable assumptions the equation (3) has exactly one solution in the set of continuous functions on the interval  $[0, T]$ .

**Remark.** *The equation (3) can be considered with connection to the Cauchy problem*

$$\begin{aligned} x'(t) &= f\left(t, \max_{[0, \sqrt{t}]} \{x(\tau)\}\right), \quad t \in [0, T], \quad T \geq 1, \\ x(0) &= 0. \end{aligned}$$

*Differential equations with maxima or suprema were studied for example in the papers [3], [6] and in the monograph [1].*

**Theorem 2.** *Suppose that*

- 7°  *$f : [0, T] \times \mathbb{R} \rightarrow \mathbb{R}$  is a continuous function and satisfies the Lipschitz condition*

$$|f(t, x) - f(t, y)| \leq L(t)|x - y|,$$

*where  $L$  is continuous and non-negative function on the interval  $[0, T]$ ,*

- 8°  $\max_{[0, T]} L(t) < 2$ .

*Under the assumptions 7°–8° the equation (3) has a unique solution in the set of continuous functions on the interval  $[0, T]$ .*

**PROOF:** We set the Banach space  $(X, \|\cdot\|, \prec, m)$  from Theorem 1 as follows: let  $X$  be a set of continuous functions on  $[0, T]$ ,  $\|x\| = \max_{[0, T]} |x(t)|$  and  $(m(x))(t) =$

$|x(t)|$  for  $t \in [0, T]$ . Moreover, we say that  $x \prec y$  if and only if  $x(t) \leq y(t)$  for all  $t \in [0, T]$ . Obviously, the conditions 1°–3° are satisfied in this case. Consider the operator

$$(4) \quad (\mathcal{A}x)(t) = \int_0^t f\left(s, \max_{[0, \sqrt{s}]} \{x(\tau)\}\right) ds, \quad t \in [0, T], \quad T \geq 1.$$

To prove Theorem 2 we shall show that  $\mathcal{A}$  has a unique fixed point in  $X$ . From 7° it follows that

$$(5) \quad \begin{aligned} |(\mathcal{A}x)(t) - (\mathcal{A}y)(t)| &\leq \int_0^t L(s) \left| \max_{[0, \sqrt{s}]} \{x(\tau)\} - \max_{[0, \sqrt{s}]} \{y(\tau)\} \right| ds \\ &\leq \int_0^t L \max_{[0, \sqrt{s}]} |x(\tau) - y(\tau)| ds, \end{aligned}$$

where  $L = \max_{[0, T]} |L(t)|$ . Let

$$(6) \quad (\mathcal{A}x)(t) = \int_0^t L \max_{[0, \sqrt{s}]} |x(\tau)| ds, \quad t \in [0, T].$$

The operator (6) maps  $X$  into  $X$  and it is linearly bounded. Moreover, in view of (5), the condition 6° of Theorem 1 is fulfilled. It remains to show that the spectral radius of the operator (6) is less than 1. Observe that

$$\begin{aligned} (\mathcal{A}^2x)(t) &= \int_0^t L \max_{[0, \sqrt{s}]} \left| \int_0^\tau L \max_{[0, \sqrt{s_1}]} |x(\tau_1)| ds_1 \right| ds \\ &= L^2 \int_0^t \int_0^{\sqrt{s}} \max_{[0, \sqrt{s_1}]} |x(\tau_1)| ds_1 ds. \end{aligned}$$

Continuing this process, we get

$$(\mathcal{A}^n x)(t) = L^n \int_0^t \int_0^{\sqrt{s_1}} \dots \int_0^{\sqrt{s_{n-1}}} \max_{[0, \sqrt{s_n}]} |x(\tau)| ds_n ds_{n-1} \dots ds_1.$$

Thus

$$\|\mathcal{A}^n x\| \leq L^n \frac{2}{3} \cdot \frac{4}{7} \cdot \dots \cdot \frac{2^{n-1}}{2^n - 1} T^{\frac{2^n - 1}{2^{n-1}}} \|x\|$$

and

$$\|\mathcal{A}^n\|^{1/n} \leq L \left( \frac{2}{3} \cdot \frac{4}{7} \cdot \dots \cdot \frac{2^{n-1}}{2^n - 1} T^{\frac{2^n - 1}{2^{n-1}}} \right)^{1/n}.$$

Therefore  $r(\mathcal{A}) \leq \frac{L}{2}$ . By the assumption 8°,  $r(\mathcal{A}) < 1$ . Hence, in virtue of Theorem 1, the operator (4) has a unique fixed point in  $X$ . This completes the proof of Theorem 2. □

### 3. A method of evaluation of the generalized spectral radius

Evaluation of the spectral radius of a linearly bounded operator by definition (1) is not easy. It is known that if  $A$  is a linear bounded operator then we can use the formula

$$(7) \quad r(A) = \lim_{n \rightarrow \infty} \|A^n x_0\|^{1/n},$$

where  $x_0$  is a suitably chosen element of a Banach space (see [2], [4]). We shall show that (7) holds also for some nonlinear operators.

Let  $S(X)$  denote a class of linearly bounded operators  $A : X \rightarrow X$  satisfying the following implication

$$(8) \quad \left( \limsup_{n \rightarrow \infty} \|A^n x\|^{1/n} \leq a \right) \implies (r(A) \leq a), \quad x \in X.$$

Particularly, the linear bounded operators belong to  $S(X)$  (see [10]). It is easy to show that the linearly bounded and positively homogeneous operators for which there exists  $\bar{x} \in X, \|\bar{x}\| = 1$  such that for  $n \in \mathbb{N} \quad \|A^n\| = \|A^n \bar{x}\|$ , belong to  $S(X)$ , too. Indeed, if  $A$  is linearly bounded and positively homogeneous then (2) holds. Suppose, on the contrary, that  $\limsup_{n \rightarrow \infty} \|A^n x\|^{1/n} \leq a$  and  $r(A) > a$ , that is, there exists  $\delta > 0$  such that  $r(A) \geq a + \delta$ . Then there exists  $N_1 \in \mathbb{N}$  such that for  $n > N_1$

$$\|A^n\| \geq \left(a + \frac{\delta}{2}\right)^n.$$

On the other hand, it follows from  $\limsup_{n \rightarrow \infty} \|A^n x\|^{1/n} \leq a$  that for  $\bar{x}$  there exists  $N_2 \in \mathbb{N}$  such that for  $n > N_2$

$$\|A^n \bar{x}\| \leq \left(a + \frac{\delta}{4}\right)^n.$$

Put  $n_0 = \max(N_1, N_2) + 1$ . Then

$$(9) \quad \|A^{n_0}\| = \sup_{\|x\|=1} \|A^{n_0} x\| = \|A^{n_0} \bar{x}\| \geq \left(a + \frac{\delta}{2}\right)^{n_0}.$$

and

$$\|A^{n_0} \bar{x}\| \leq \left(a + \frac{\delta}{4}\right)^{n_0},$$

contrary to (9).

Let  $K$  be a solid and normal cone in a Banach space  $X$ . For  $x_0 \in \text{int } K$  we define  $\|\cdot\|_{x_0}$ -norm of an element  $x \in X$  as follows (see [4], [12])

$$(10) \quad \|x\|_{x_0} = \inf\{t > 0 : -tx_0 \prec_K x \prec_K tx_0\},$$

where the relation  $\prec_K$  is generated by  $K$ .

**Lemma.** *Suppose that the operator  $A : X \rightarrow X$  belongs to  $S(X)$ . Suppose further that  $A$  is positive, subadditive, positively increasing (with respect to the relation  $\prec_K$ ) and positively homogeneous. Then  $r(A) \leq \|Ax_0\|_{x_0}$ .*

PROOF: In view of (10) we get

$$Ax_0 \prec_K \|Ax_0\|_{x_0}x_0.$$

Let  $x \in K$ . Then  $Ax \in K$  and, by (10),

$$Ax \prec_K \|Ax\|_{x_0}x_0.$$

Put  $u(x) = \|Ax\|_{x_0}$ . Since  $A$  is positively increasing and positively homogeneous, we get for  $x \in K$  and  $n \in \mathbb{N}$ :

$$(11) \quad A^n x \prec_K u(x)A^{n-1}x_0 \prec_K u(x)\|Ax_0\|_{x_0}^{n-1}x_0.$$

The cone  $K$  is normal, so there exists  $M > 0$  such that

$$\|A^n x\| \leq Mu(x)\|Ax_0\|_{x_0}^{n-1}\|x_0\|.$$

Moreover,  $K$  is generating (since  $\text{int } K \neq \emptyset$ ). Therefore for every  $x \in X$  there exist  $x_1, x_2 \in K$  such that  $x = x_1 - x_2$ . Thus, by positive homogeneity and subadditivity of  $A$  we have

$$\|A^n x\| \leq \|A^n x_1\| + \|A^n x_2\| \leq 2 \max\{\|A^n x_1\|, \|A^n x_2\|\}.$$

Hence

$$\|A^n x\|^{1/n} \leq (2 \max\{\|A^n x_1\|, \|A^n x_2\|\})^{1/n}.$$

But, in view of (11), for  $x_1, x_2 \in K$  there exist the constants  $u(x_1), u(x_2)$  such that

$$\|A^n x_1\| \leq Mu(x_1)\|Ax_0\|_{x_0}^{n-1}\|x_0\|$$

and

$$\|A^n x_2\| \leq Mu(x_2)\|Ax_0\|_{x_0}^{n-1}\|x_0\|.$$

Thus

$$\|A^n x\|^{1/n} \leq (2 \max\{Mu(x_1)\|Ax_0\|_{x_0}^{n-1}\|x_0\|, Mu(x_2)\|Ax_0\|_{x_0}^{n-1}\|x_0\|\})^{1/n}$$

and consequently

$$(12) \quad \limsup_{n \rightarrow \infty} \|A^n x\|^{1/n} \leq \|Ax_0\|_{x_0}.$$

Since the operator  $A$  belongs to  $S(X)$ , we conclude from (12) that  $r(A) \leq \|Ax_0\|_{x_0}$ , which ends the proof of the lemma.  $\square$

**Theorem 3.** *Let  $K$  be a normal and solid cone in a Banach space  $X$  and let  $x_0 \in \text{int } K$ . If the assumptions of the lemma are satisfied then (7) holds.*

PROOF: It is easily seen that

$$A^n x_0 \prec_K \|A^n x_0\|_{x_0} x_0.$$

Hence, in virtue of the lemma, we get

$$r(A^n) \leq \|A^n x_0\|_{x_0},$$

but

$$r(A^n) = [r(A)]^n.$$

Thus

$$(13) \quad r(A) \leq \liminf_{n \rightarrow \infty} \|A^n x_0\|_{x_0}^{1/n}.$$

On the other hand, since the norms  $\|\cdot\|$ ,  $\|\cdot\|_{x_0}$  are equivalent (see for example [12]), there exists a constant  $m > 0$  such that

$$\|A^n x_0\|_{x_0} \leq m \|A^n x_0\| \leq m \|A^n\| \|x_0\|.$$

Hence

$$(14) \quad \limsup_{n \rightarrow \infty} \|A^n x_0\|_{x_0}^{1/n} \leq r(A).$$

Combining (13) with (14) we obtain

$$r(A) = \lim_{n \rightarrow \infty} \|A^n x_0\|_{x_0}^{1/n}.$$

Finally, we apply equivalence of the norms  $\|\cdot\|$ ,  $\|\cdot\|_{x_0}$  again, which gives (7). This ends the proof of Theorem 3.  $\square$

**Remark.** *The proof of Theorem 3 is similar to that of Theorem 9.1 [4].*

#### 4. The generalized spectral radius of the sum of two operators

In applications of Theorem 1 it may occur that the operator  $A$  has the form  $A = A_1 + A_2$ . It is known that if  $A_1$  and  $A_2$  are linear, bounded and commutative then ([4], [7])

$$(15) \quad r(A_1 + A_2) \leq r(A_1) + r(A_2).$$

In this section we give a sufficient condition for linearly bounded operators, different from the global commutativity, under which the inequality (15) holds.

Consider a Banach space  $(X, \|\cdot\|, \prec)$  assuming that the conditions 1° and 3° are satisfied and moreover:

- 9° the relation  $\prec$  is reflexive,
- 10° if  $x \prec y$  then  $x + z \prec y + z$ .

**Theorem 4.** *In the Banach space considered above, let the linearly bounded operators  $A_1 : X \rightarrow X$ ,  $A_2 : X \rightarrow X$  be given. Suppose that if  $\theta \prec x$  then  $\theta \prec A_1x$  and  $\theta \prec A_2x$ . Moreover, we assume that there exists an element  $x_0 \in X$ ,  $\theta \prec x_0$  such that:*

- 11°  $r(A_1 + A_2) = \lim_{n \rightarrow \infty} \|(A_1 + A_2)^n x_0\|^{1/n}$ ,
- 12°  $A_2 A_1^j A_2^k x_0 \prec A_1^j A_2^{k+1} x_0$  for  $j = 1, 2, \dots, k = 0, 1, \dots$ .

Then (15) holds.

The proof of Theorem 4 is analogous to that of Theorem 1 [14], so it can be omitted.

Finally we shall show an application of Theorems 1, 3 and 4. Consider the integral-functional equation

$$(16) \quad x(t) = \int_0^t f\left(s, \max_{[0, s^a]} \{x(\tau)\}, x(s^a)\right) ds,$$

where  $t \in [0, T]$ ,  $T \geq 1$ ,  $0 < a < 1$ .

**Theorem 5.** *Assume that:*

- 13°  $f : [0, T] \times \mathbb{R}^2 \rightarrow \mathbb{R}$  is continuous and satisfies the Lipschitz condition

$$|f(t, x_1, x_2) - f(t, y_1, y_2)| \leq L_1(t)|x_1 - y_1| + L_2(t)|x_2 - y_2|,$$

where the functions  $L_1, L_2$  are continuous and non-negative on the interval  $[0, T]$ ,

- 14°  $\max_{[0, T]} \{L_1(t)\} + \max_{[0, T]} \{L_2(t)\} < \frac{1}{1-a}$ .

Then the equation (16) has a unique solution in the set of continuous functions on the interval  $[0, T]$ .

PROOF: Let  $(X, \|\cdot\|, \prec, m)$  be the Banach space from the proof of Theorem 2. We shall show that the operator

$$(\mathcal{A}x)(t) = \int_0^t f\left(s, \max_{[0, s^a]} \{x(\tau)\}, x(s^a)\right) ds, \quad t \in [0, T], \quad T \geq 1,$$

has exactly one fixed point in  $X$ . In view of our assumptions we have

$$|(\mathcal{A}x)(t) - (\mathcal{A}y)(t)| \leq \int_0^t L_1 \max_{[0, s^a]} |x(\tau) - y(\tau)| ds + \int_0^t L_2 |x(s^a) - y(s^a)| ds,$$

where  $L_i = \max_{[0, T]} \{L_i(t)\}$ ,  $i = 1, 2$ . Let

$$(\mathcal{A}x)(t) = \int_0^t L_1 \max_{[0, s^a]} |x(\tau)| ds + \int_0^t L_2 |x(s^a)| ds.$$



Obviously,  $A$  is linearly bounded and positively increasing. To prove our theorem it is sufficient to show that  $r(A) < 1$ . Observe that  $A = A_1 + A_2$ , where

$$(A_1x)(t) = \int_0^t L_1 \max_{[0, s^a]} |x(\tau)| ds$$

and

$$(A_2x)(t) = \int_0^t L_2 |x(s^a)| ds.$$

It is easy to check that  $A$ ,  $A_1$  and  $A_2$  belong to  $S(X)$ . In the space of continuous functions on the interval  $[0, T]$  we choose the cone  $K$  of non-negative functions. Such a cone is solid and normal and  $x_0(t) \equiv 1$  for  $t \in [0, T]$  is its interior element. Clearly,  $A$ ,  $A_1$  and  $A_2$  satisfy the remaining assumptions of Theorem 3. Thus the condition 11° of Theorem 4 is fulfilled. Moreover, for  $j = 1, 2, \dots$ ,  $k = 0, 1, \dots$  we have

$$(A_2 A_1^j A_2^k x_0)(t) = L_1^j L_2^{k+1} \frac{1}{a_1 a_2 \dots a_{k+j+1}} t^{a_{k+j+1}} = (A_1^j A_2^{k+1} x_0)(t),$$

where  $a_1 = a + 1$ ,  $a_n = a \cdot a_{n-1} + 1$ . Hence

$$A_2 A_1^j A_2^k x_0 \prec A_1^j A_2^{k+1} x_0, \quad j = 1, 2, \dots, \quad k = 0, 1, \dots$$

Therefore, in virtue of Theorem 4

$$r(A) \leq r(A_1) + r(A_2).$$

Using (7), we obtain

$$r(A_1) = (1 - a)L_1$$

and

$$r(A_2) = (1 - a)L_2.$$

Thus, by 14°,  $r(A) < 1$ . This ends the proof of Theorem 4.  $\square$

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