

Solvability of non-linear integro-differential equation

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Abstract. The aim of this paper is to study the existence of weakly continuous and continuous solutions of an integro-differential equation in the space $C[0,1]$.

Keywords. b -metric space, weakly (s, r) -contractive multi-valued operator, fixed point theorem.

1. Introduction. Several fixed point theorems such as Banach, Krasnoselskii, Darbo, ...etc enable us to prove the existence and uniqueness or existence solutions of many integral equations in different Banach spaces [3,7,10,11].

In this work, we try to establish the sufficient conditions under which we can prove the existence theorem of an integro-differential equation to get weakly continuous solutions in the space $C[0,1]$ by using a fixed point theorem due to Lingjuan Ye and Congcong [16]. Also, we will treat the existence of continuous solutions for the same integro-differential equation in the space $C[0,1]$ by using a fixed point theorem due to Nadler [6]. In the following, we will introduce some definitions and basic theorems that will be used in our paper (see [1- 4, 19-21]).

Definition 1. (b -metric space)[5]

Let X be a non-empty set and $b \geq 1$ is a given real number. A function $d: X \times X \rightarrow \mathbb{R}^+$ is said to be b -metric space if and only if for all $x, y, z \in X$, the following conditions are satisfied:

- i) $d(x, y) = 0$ if and only if $x = y$
- ii) $d(x, y) = d(y, x)$
- iii) $d(x, z) \leq b[d(x, y) + d(y, z)]$

Then the triplet (X, d, b) is called b -metric space.

Definition 2. (complete b -metric space)[16]

Let (X, d, b) be a b -metric space and $\{x_n\}$ be a sequence of X , then we can define the following:

- i) $\{x_n\}$ is convergent if there exists an x in X such that for any $\varepsilon < 0$, there exists an $n(\varepsilon) \in \mathbb{N}$ such that $n \geq n(\varepsilon)$, $d(x_n, x) < \varepsilon$

- ii) $\{x_n\}$ is a Cauchy sequence if for any $\varepsilon < 0$, there exists an $n(\varepsilon) \in \mathbb{N}$ such that $m, n \geq n(\varepsilon), d(x_n, x_m) < \varepsilon$
- iii) (X, d) is complete if and only if every Cauchy sequence in X is convergent.

Definition 3. ((s, r)-contractive multi-valued operator) [16]

Let (X, d) be a metric space, $T: X \rightarrow CB(X)$ be a multi-valued operator. If there exist constants s, r with $r \in [0, 1], s \geq r$ such that for all $x, y \in X$

$$d(y, Tx) \leq Ksd(x, y) \Rightarrow H(Tx, Ty) \leq rM_T(x, y)$$

Where

$$M_T(x, y) = \max \left\{ d(x, y), d(x, Tx), d(y, Ty), \frac{d(x, Ty) + d(y, Tx)}{2K} \right\}$$

Then T is called a (s, r) -contractive multi-valued operator.

Definition 4. (weakly (s, r)-contractive multi-valued operator) [16]

Let (X, d) be a metric space, $T: X \rightarrow CB(X)$ be a multi-valued operator. If there exist $r \in [0, 1], s \geq r, L \geq 0$ such that for all $x, y \in X$

$$d(y, Tx) \leq Ksd(x, y) \Rightarrow H(Tx, Ty) \leq rM_T(x, y) + L \min\{d(x, y), d(y, Tx)\}$$

Where

$$M_T(x, y) = \max \left\{ d(x, y), d(x, Tx), d(y, Ty), \frac{d(x, Ty) + d(y, Tx)}{2K} \right\}$$

Then T is called a weakly (s, r) -contractive multi-valued operator.

Remark. when $L = 0$, the above definition reduces to definition 3.

Definition 5. (Hausdorff b-metric) [17]

For $A, B \in CB(X)$, define the function $H: CB(X) \times CB(X) \rightarrow \mathbb{R}^+$ by

$$H(A, B) = \max\{\delta(A, B), \delta(B, A)\}$$

where

$$\delta(A, B) = \sup\{d(a, B), a \in A\}, \quad \delta(B, A) = \sup\{d(b, A), b \in B\}$$

with

$$d(a, C) = \inf \{d(a, x), x \in C\}$$

H is called the Hausdorff b -metric induced by the b -metric d

We recall the following properties from [5, 6]

Theorem 1

Let (X, d, s) be a b -metric space. For any $A, B, C \in CB(X)$, [$CB(X)$ denotes the family of non-empty, closed and bounded subsets of X] and any $a, b, c \in X$, we have the following:

- 1) $d(x, B) \leq d(x, b)$ for any $b \in B$
- 2) $\delta(A, B) \leq H(A, B)$

- 3) $d(x, B) \leq H(A, B)$ for any $a \in A$
- 4) $H(A, A) = 0$
- 5) $H(A, B) = H(B, A)$
- 6) $H(A, C) \leq s[H(A, B) + H(B, C)]$
- 7) $d(x, A) \leq s[d(x, y) + d(y, A)]$

Theorem 2

Let (X, d, s) be a b -metric space. For any $A, B \in CB(X)$. Then for each $h > 1$ and for each $a \in A$, there exists $b(a) \in B$ such that $d(a, b(a)) \leq hH(A, B)$

Theorem 3

Let (X, d, s) be a b -metric space. For any $A \in CB(X)$ and $x \in X$, we have $d(x, A) = 0$ iff $x \in \bar{A} = A$, where \bar{A} denotes the closure of the set A .

Theorem 4

Let (X, d, s) be a b -metric space and let $\{x_n\}$ be a sequence in X . If $\lim_{n \rightarrow \infty^+} x_n = y$ and $\lim_{n \rightarrow \infty^+} x_n = z$, then $y = z$

Theorem 5

Let (X, d, s) be a b -metric space and let $\{x_n\}$ be a sequence in X such that $d(x_n, x_{n+1}) \leq \lambda d(x_{n-1}, x_n)$ For some $\lambda \in (0, s^{-1})$ and each $n \in \mathbb{N}$. Then $\{x_n\}$ is a Cauchy sequence in X

2. Main results

Consider the integro-differential equation

$$x(t) = g(t) + \int_0^1 k(t, s) f(s, x'(s)) ds, \quad t \in [0,1] \quad (1)$$

Now, we will create an integral equation which equivalent to the integro-differential equation (1), by differentiating equation (1) with respect to t , hence we get

$$x'(t) = g'(t) + \int_0^1 k'(t, s) f(s, x'(s)) ds, \quad t \in [0,1]$$

Assume that

$$x'(t) = y(t), \quad g'(t) = h(t), \quad k'(t, s) = v(t, s)$$

Then the last integral equation becomes

$$y(t) = h(t) + \int_0^1 v(t, s) f(s, y(s)) ds, \quad t \in [0,1] \quad (2)$$

So, the solution of our integro-differential equation (1) can be determined if the solution of the equivalent integral equation (2) is obtained.

First, we will treat a weakly continuous solution of our integro-differential equation (1) in the space $C[0,1]$; the space of all continuous functions defined on an interval $I = [0,1]$, with metric

$$d(x, y) = \max_{t \in [0,1]} |x(t) - y(t)|^2, \quad \forall x, y \in C[0,1]$$

In this case, we see that the space (C, d) is a complete b -metric space with $K = 2$.

We will use in this section the following fixed point theorem due to Lingjuan Ye and Congcong Shen [16].

Theorem 2.1

Let (X, d) be a complete b -metric space and let $T: X \rightarrow CB(X)$ be a weakly (s, r) -contractive operator with $r < \min\{\frac{1}{K}, s\}$. Then T has fixed point.

Let $X = C[0,1]$ and define the operator

$$T: X = C[0,1] \rightarrow CB(X)$$

where $CB(X)$ denotes the space of all nonempty, closed and bounded subsets in X , as:

$$Ty(t) = h(t) + \int_0^1 v(t, s) f(s, y(s)) ds$$

Now, we will consider some assumptions under which our existence theorem can be proved.

Assume that:

- (i) $h \in C(I)$
- (ii) $v = v(t, s): I \times I \rightarrow \mathbb{R}$ is continuous with respect to its two variables t, s such that

$$\int_0^1 |v(t, s)|^2 ds < \alpha, \quad 0 \leq \alpha \leq 1$$

- (iii) $f = f(t, x(t)) : I \times \mathbb{R} \rightarrow \mathbb{R}$ is continuous such that

$$|f(t, y_1) - f(t, y_2)|^2 \leq r|y_1 - y_2|^2, \quad r = \min\left\{\frac{1}{2}, s\right\}, \quad s > 0$$

- (iv) For each $x \in C(I, \mathbb{R})$, the multivalued operator $f: I \times \mathbb{R} \rightarrow K_{cv}(\mathbb{R})$ is such that $f(s, x(s))$ is lower semicontinuous in $I \times I$

Now, we have the main result in the following theorem

Theorem 2.2

If the assumptions (i) – (iv) are satisfied, then there exists at least a weakly continuous solution of the integral equation (3.2) in the space $C[0,1]$.

Proof

First, we can deduce from the assumption (ii) that the integral operator

$$(Vx)(t) = \int_0^1 v(t, s)x(s)ds$$

Will be continuous and transforms the space $C[0,1]$ into itself [14], also due to assumption (iii) we deduce that the superposition generated by the function f transforms space $C[0,1]$ into itself [14], so using our assumptions, we see that the operator T transforms the space $X = C[0,1]$ into the space $CB(X)$, i.e.

$$T: X = C[0,1] \rightarrow CB(X)$$

Next, since

$$\begin{aligned} d(Ty_1, Ty_2) &= \max_{|y_1|, |y_2| < \delta} \left| \int_0^1 v(t, s) f(s, y_1(s)) - v(t, s) f(s, y_2(s)) ds \right|^2 \\ &\leq \max_{|y_1|, |y_2| < \delta} \int_0^1 |v(t, s) [f(s, y_1(s)) - f(s, y_2(s))]|^2 ds \\ &\leq \alpha \max_{|y_1|, |y_2| < \delta} \int_0^1 |[f(s, y_1(s)) - f(s, y_2(s))]|^2 ds \\ &\leq \alpha \max_{|y_1|, |y_2| < \delta} \int_0^1 r|y_1(s) - y_2(s)|^2 ds \\ &\leq \alpha r \max_{|y_1|, |y_2| < \delta} |y_1(t) - y_2(t)|^2 \\ &= \alpha r d(y_1(t), y_2(t)) \\ &\leq \alpha r M_T (y_1(t), y_2(t)) + \lim\{d(y_1(t), y_2(t)), d(y_2(t), Ty_1(t))\} \end{aligned}$$

Where $M_T(y_1, y_2) = \max\{d(y_1, y_2), d(y_1, Ty_1), d(y_2, Ty_2), \frac{d(y_1, Ty_2) + d(y_2, Ty_1)}{4}\}$

Then T satisfies the conditions of theorem (2.1) and T has a fixed point ■

Next, we will investigate a solution of our integro-differential equation (1) in the space $C(I, \mathbb{R})$ of all continuous real functions defined on an interval $I \subset \mathbb{R}$, with norm

$$\|x\| = \sup_{t \in I} \|x(t)\|$$

In this section, we will use the following fixed point theorem due to Nadler [6].

Theorem 2.3

Let (X, d, s) be a complete b -metric space and let $T: X \rightarrow CB(X)$. Assume that there exists $k \in (0,1)$ such that $sH(Tx, Ty) \leq kd(x, y)$ for all $x, y \in X$, then T has a fixed point.

Now, we will consider following assumptions under which our theorem will be proved. Assume that:

- (i) $h \in C(I, \mathbb{R})$
- (ii) For each $x \in C(I, \mathbb{R})$, the multivalued operator $f: I \times \mathbb{R} \rightarrow K_{cv}(\mathbb{R})$ is such that $f(s, x(s))$ is lower semicontinuous in $I \times I$
- (iii) The function $v = v(t, s): I \times I \rightarrow \mathbb{R}$ is continuous with respect to its two variables t, s and there exists a constant $k \in (0,1)$, such that

$$\sup_{t \in I} \int_0^1 v(t, s) ds \leq \sqrt{\frac{k}{2}}$$

- (iv) there exists $l(t) \in L^1(I)$, for each $t \in I$ such that $H(f(s, x), f(s, y)) \leq l(s)|x(s) - y(s)|$, for all $s \in I$ and for all $x, y \in \mathbb{R}$

Hence, we have the following theorem

Theorem 2.4

If the conditions (i) – (iv) are satisfied, then equation (3.2) has at least one solution in $C(I, \mathbb{R})$

Proof

Let us define the multivalued operator

$$T: C(I, \mathbb{R}) \longrightarrow CL(I, \mathbb{R})$$

Where $CL(I, \mathbb{R})$ denotes the space of all non-empty and closed functions defined on an interval $I \subset \mathbb{R}$, as

$$Tx(t) = \left\{ u \in C(I, \mathbb{R}) : u(t) \in h(t) + \int_0^1 v(t, s) f(s, x(s)) ds, t \in I \right\}$$

for each $x \in C(I, \mathbb{R})$.

Let $x \in C(I, \mathbb{R})$ and $f_x(s) = f(s, x(s))$, $s \in I$, for the multivalued operator $f_x: I \rightarrow K_{cv}(\mathbb{R})$, by Michael’s selection theorem, we get that there exists a continuous operator $g_x: I \rightarrow \mathbb{R}$, such that $g_x(s) \in f_x(s)$, for all $t \in I$.

This implies that $h(t) + \int_0^1 v(t, s) f_x(s) ds \in Tx$ and so Tx is a non-empty set. It is an easy matter to show that T is closed.

Let $x_n \rightarrow x$, $Tx_n \rightarrow y$, we want to prove that $Tx = y$

Since

$$Tx_n = g(t) + \int_0^1 k(t, s) f(s, x_n(s)) ds$$

then as $n \rightarrow \infty$, we have

$$Tx_n \rightarrow g(t) + \int_0^1 k(t, s) f(s, x(s)) ds = Tx$$

Hence, $y = Tx$ and so T is closed.

Next, we show that the multivalued operator T satisfies all the hypotheses of theorem (2.3)

Let $x, y \in C(I, \mathbb{R})$ be such that $w_1 \in Tx$, then there exists $g_x(s)$ with $s \in I$ such that $w_1(t) \in h(t) + \int_0^1 v(t, s) g_x(s) ds, t \in I$.

On the other hand, by hypothesis (iii), we get

$$H(f(s, x(s)), f(s, y(s))) \leq l(s)|x(s) - y(s)|, \text{ for all } s \in I, x, y \in \mathbb{R}$$

Consequently, there exists $w_2 \in f_y(s)$ such that

$$|g_x(s) - w_2(s)| \leq l(s)|x(s) - y(s)| \text{ for all } s \in I$$

Now, we can consider the multivalued operator S defined by

$$S(s) = f_y(s) \cap \{u \in \mathbb{R} : |f_x(s) - u| \leq l(s)|x(s) - y(s)|\}, s \in I$$

Taking into the account the fact the multivalued operator f is lower semicontinuous, it follows that there exists a continuous operator $f_y: I \rightarrow \mathbb{R}$ such that $f_y(s) \in S(s), s \in I$.

We have

$$z(t) = h(t) + \int_0^1 v(t, s) f_y(s) ds \in h(t) + \int_0^1 v(t, s) f(s, y(s)) ds$$

$$\begin{aligned} \text{and } |w_1(t) - z(t)|^2 &\leq \left(\int_0^1 v(t, s) |f_x(s) - f_y(s)| ds \right)^2 \\ &\leq \left(\int_0^1 v(t, s) |x(s) - y(s)| ds \right)^2 \\ &\leq \left(\int_0^1 v(t, s) \sqrt{(x(s) - y(s))^2} ds \right)^2 \\ &\leq \left(\int_0^1 v(t, s) \sqrt{\|(x - y)^2\|_\infty} ds \right)^2 \\ &\leq \|(x - y)^2\|_\infty \left(\int_0^1 v(t, s) ds \right)^2 \\ &\leq \|(x - y)^2\|_\infty \left(\sqrt{\frac{k}{2}} \right)^2 \end{aligned}$$

So, we have

$$d(v, z) \leq \frac{k}{2} d(x, y)$$

Then

$$2H(Tx, Ty) \leq kd(x, y), \quad \text{for all } x, y \in C(I, \mathbb{R})$$

Thus, all the conditions of theorem (2.3) are satisfied, and then equation (2) has a fixed point. ■

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