

SOLUTION OF A FUNCTIONAL INTEGRAL INCLUSION IN BANACH SPACE

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Abstract. In this paper we study the existence of weak solutions $x \in C[I, E]$ for the nonlinear functional integral inclusion

$$x(t) \in a(t) + \int_0^t F(t, s, g(s, x(m(s)))) ds, \quad t \in I = [0, T]$$

where E is reflexive Banach space and the set-valued function F satisfy Caratheodory condition.

Key Words and Phrases: Set-valued functions, weak solutions, functional integral inclusion, fixed point, Caratheodory condition.

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1. INTRODUCTION

Let $I = [0, T]$ and let $L^1(I)$ be the class of all Lebesgue integrable functions defined on the interval I . Let E be a reflexive Banach space with norm $\|\cdot\|$ and dual E^* . Denote $C[I, E]$ the Banach space of strongly continuous functions $x : I \rightarrow E$ with sup-norm.

Consider the functional integral inclusion

$$x(t) \in a(t) + \int_0^t F(t, s, g(s, x(m(s)))) ds \quad (1.1)$$

where $F : I \times I \times E \rightarrow P(E)$ is a nonlinear set-valued mapping, and $P(E)$ denote the family of nonempty subsets of the Banach space E .

Here we study the existence of weak solutions $x \in C[I, E]$ of the functional integral inclusion (1.1) in the reflexive Banach space E .

In the past few years, several papers have been devoted to the study of integral equations by different authors under different conditions on the kernel (see for instance [2]-[4] and [8]-[9] and their references). However very few results are available for integral inclusions (see [1], [6] and [10]).

The fundamental tools used in the proofs of all above mentioned works are essentially fixed point arguments or iterative methods.

In this paper, using a fixed point theorem, we shall be concerned with the existence of weak solutions $x \in C[I, E]$ of the functional integral inclusion (1.1), under the assumption that the set-valued function F satisfy Caratheodory condition.

2. PRELIMINARIES

In this section we introduce definitions and some auxiliary results which are used throughout this paper.

let E be a Banach space and let $x : I \rightarrow E$. Then

(1) $x(\cdot)$ is said to be weakly continuous (measurable) at $t_0 \in I$ if for every $\phi \in E^*$, $\phi(x(\cdot))$ is continuous (measurable) at t_0 .

(2) A function $h : E \rightarrow E$ is said to be sequentially continuous if h maps weakly convergent sequence in E to weakly convergent sequence in E .

If x is weakly continuous on I , then x is strongly measurable and hence weakly measurable (see [5] and [7]). Note that in reflexive Banach spaces weakly measurable functions are Pettis integrable (see [7] and [12]) if and only if $\phi(x(\cdot))$ is Lebesgue integrable on I for every $\phi \in E^*$.

Now we state a fixed point theorem and some propositions which will be used in the sequel (see [11]).

Theorem 2.1. (O'Regan fixed point theorem) *Let E be a Banach space and let Q be a nonempty, bounded, closed and convex subset of the space $(C[0, T], E)$ and let $A : Q \rightarrow Q$ be a weakly sequentially continuous and assume that $AQ(t)$ is relatively weakly compact in E for each $t \in [0, T]$. Then A has a fixed point in the set Q .*

Proposition 2.2. *A subset of a reflexive Banach space is weakly compact if and only if it is closed in the weak topology and bounded in the norm topology.*

Proposition 2.3. *Let E be a normed space with $y \neq 0$. Then there exists a $\phi \in E^*$ with $\|\phi\| = 1$ and $\|y\| = \phi(y)$.*

Definition 2.4. (L^1 -Caratheodory) The multivalued map $F : I \times E \rightarrow P(E)$ is L^1 -Caratheodory if the following conditions hold:

(i) $t \rightarrow F(t, y)$ is measurable for each $y \in E$,

(ii) $y \rightarrow F(t, y)$ is upper semicontinuous for almost all $t \in I$.

(iii) For each $r > 0$, there exists $h_r \in L^1(I, E)$ such that

$\|F(t, y)\| = \sup\{\|f\| : f \in F(t, y)\} \leq h_r(t)$, for all $\|y\| \leq r$, and for almost all $t \in I$.

Definition 2.5. Let $S_{F(\cdot, x(\cdot))}^1 = \{f \in L^1(I, E) : f(t) \in F(t, x(t)) \text{ for a.e. } t \in I\}$ denote the set of selections of F that belongs to $L^1[I, E]$.

3. MAIN RESULTS

Consider now the functional integral inclusion (1.1) under the following assumptions

(1) $t \rightarrow F(t, s, y)$ is measurable for each $y \in E$.

(2) $y \rightarrow F(t, s, y)$ is upper semicontinuous for almost all $(t, s) \in I \times I$.

(3) For each $r_1 > 0$, there exists an integrable function $k(t, s)$, $(t, s) \in I \times I$ such that

$$\|F(t, s, y)\| = \sup\{\|f\| : f \in F(t, s, y)\} \leq |k(t, s)|$$

- for all $\|y\| \leq r_1$ and for almost all $(t, s) \in I \times I$.
- (4) The set of all Caratheodory selections $S_{F(t, \dots, x(\cdot))}^1$ is nonempty.
- (5) $g(\cdot, x)$ is weakly measurable on I for every $x \in E$.
- (6) g satisfies the weakly Lipschitz condition

$$\phi(g(t, x) - g(t, y)) \leq L\phi(x - y)$$

for every $(t, x), (t, y) \in I \times E$.

- (7) $m : [0, T] \rightarrow [0, T], m(t) \leq t$ is continuous function.
- (8) $a : [0, T] \rightarrow [0, T]$ is continuous function.
- (9) $\int_0^t |k(t, s)| ds \leq K, \forall t \in I$.

Example 3.1. Let $\bar{S} = \{x \in E : \|x\| \leq 1\}$ and $I = [0, T]$. Consider a multifunction $F : I \times I \times \bar{S} \rightarrow P(E)$ defined by

$$F(t, s, x) = k(t, s)\bar{S}, t, s \in I = [0, T].$$

Then F is L^1 -Caratheodory. In fact, for the norm in the Banach space we have

$$\|F(t, s, x)\| = \sup\{\|f\| : f \in F(t, s, x)\} \leq |k(t, s)|$$

for almost all $(t, s) \in I \times I$.

Remark 3.2. From the assumptions (1)-(4), there exists $f \in S_F$ such that

$$\|f(t, s, y)\| \leq |k(t, s)|$$

with

$$x(t) = a(t) + \int_0^t f(t, s, g(s, x(m(s)))) ds, t \in [0, T] \tag{3.1}$$

and then the solution of the functional integral equation (3.1), if it exists, is a solution of the functional integral inclusion (1.1).

Now, let

$$y(t) = g(t, x(m(t))), t \in [0, T], \tag{3.2}$$

then from (3.1) we have

$$x(t) = a(t) + \int_0^t f(t, s, y(s)) ds, t \in [0, T] \tag{3.3}$$

and the functional integral equation (3.1) is equivalent to the coupled system (3.2) and (3.3).

Consider now the coupled system (3.2) and (3.3).

Definition 3.3. By a weak solution of the coupled system (3.2) and (3.3) we mean the ordered pair of functions $(x, y), x, y \in C[I, E]$ such that

$$\begin{aligned} \phi(x(t)) &= a(t) + \int_0^t \phi(f(t, s, y(s))) ds, t \in [0, T] \\ \phi(y(t)) &= \phi(g(s, x(m(s)))) , t \in [0, T] \end{aligned}$$

for all $\phi \in E^*$.

For the existence of weak solutions $x, y \in C[I, E]$ of the coupled system (3.2) and (3.3) we have the following theorem

Theorem 3.4. *Let the assumptions (1)-(9) be satisfied. Then the coupled system (3.2) and (3.3) has a weak solution $x, y \in C[I, E]$.*

Proof. Let X be the class of all ordered pair $U = (x, y)$, $x, y \in C[I, E]$, with norm

$$\|(x, y)\| = \|x\| + \|y\|$$

Let

$$\begin{aligned} U(t) &= (x(t), y(t)) \\ &= (a(t) + \int_0^t f(t, s, y(s))ds, g(t, x(m(t))), t \in [0, T]. \end{aligned}$$

Let A be any operator defined by

$$AU(t) = A(x(t), y(t)) = (A_1y(t), A_2x(t))$$

where

$$A_1y(t) = a(t) + \int_0^t f(t, s, y(s))ds, t \in [0, T]$$

and

$$A_2x(t) = g(t, x(m(t))), t \in [0, T].$$

Define the set Q_r by

$$Q_r = \{U = (x, y) \in X : x, y \in C[I, E], \|y\| \leq r_1, \|x\| \leq r_2, r = r_1 + r_2\}.$$

Let $U = (x, y) \in Q_r$ be an arbitrary ordered pair, then from proposition 2.3 we have

$$\begin{aligned} \|A_1y(t)\| &= \phi(A_1y(t)) \\ &= \phi(a(t)) + \int_0^t \phi(f(t, s, y(s)))ds \\ &= \|a\| + \int_0^t \|f(t, s, y(s))\|ds \\ &\leq \|a\| + \int_0^t |k(t, s)|ds \\ &\leq \|a\| + K. \end{aligned}$$

Therefore

$$\|A_1y(t)\| \leq \|a\| + K = r_1$$

and

$$\begin{aligned} \|A_2x(t)\| &= \phi(A_2x(t)) \\ &= \phi(g(t, x(m(t)))) \\ &= L\phi(x) + \sup \phi(g(t, 0)) \\ &\leq L\|x\| + M, \end{aligned}$$

where $M = \sup \phi(g(t, 0))$.

Then

$$\|A_2x(t)\| \leq Lr_2 + M = r_2, \text{ where } r_2 = \frac{M}{1-L}.$$

Now

$$\begin{aligned}\|AU(t)\| &= \|A_1y(t)\| + \|A_2x(t)\| \\ &\leq \|a\| + K + Lr_2 + M \\ &= r.\end{aligned}$$

Then

$$\|AU\| \leq r.$$

Hence, $AU \in Q_r$, which proves that $AQ_r \subset Q_r$, i.e. $A : Q_r \rightarrow Q_r$, and the class of functions $\{AQ_r\}$ is uniformly bounded.

Now Q_r is nonempty, closed, convex and uniformly bounded.

As a consequence of proposition 2.2, then $\{AQ_r\}$ is relatively weakly compact.

Now, we shall prove that $A : X \rightarrow X$.

Let $t_1, t_2 \in I$, $t_1 < t_2$ (without loss of generality assume that $\|AU(t_2) - AU(t_1)\| \neq 0$), then

$$\begin{aligned}A_1y(t_2) - A_1y(t_1) &= (a(t_2) - a(t_1)) + \int_0^{t_2} f(t_2, s, y(s))ds - \int_0^{t_1} f(t_1, s, y(s))ds \\ &= (a(t_2) - a(t_1)) + \int_0^{t_1} f(t_2, s, y(s))ds + \int_{t_1}^{t_2} f(t_2, s, y(s))ds \\ &\quad - \int_0^{t_1} f(t_1, s, y(s))ds \\ &= (a(t_2) - a(t_1)) + \int_0^{t_1} (f(t_2, s, y(s)) - f(t_1, s, y(s)))ds \\ &\quad + \int_{t_1}^{t_2} f(t_2, s, y(s))ds.\end{aligned}$$

Therefore as a consequence of proposition 2.3, we obtain

$$\begin{aligned}\|A_1y(t_2) - A_1y(t_1)\| &= \phi(A_1y(t_2) - A_1y(t_1)) \\ &= \phi(a(t_2) - a(t_1)) + \int_0^{t_1} \phi(f(t_2, s, y(s)) - f(t_1, s, y(s)))ds \\ &\quad + \int_{t_1}^{t_2} \phi(f(t_2, s, y(s)))ds \\ &= \|a(t_2) - a(t_1)\| + \int_0^{t_1} \|f(t_2, s, y(s)) - f(t_1, s, y(s))\|ds \\ &\quad + \int_{t_1}^{t_2} \|f(t_2, s, y(s))\|ds \\ &\leq \|a(t_2) - a(t_1)\| + \int_0^{t_1} \|f(t_2, s, y(s)) - f(t_1, s, y(s))\|ds \\ &\quad + \int_{t_1}^{t_2} |k(t, s)|ds\end{aligned}$$

and

$$\begin{aligned}
\|A_2x(t_2) - A_2x(t_1)\| &= \phi(A_2x(t_2) - A_2x(t_1)) \\
&= \phi(g(t_2, x(m(t_2))) - g(t_1, x(m(t_1)))) \\
&\leq \phi(g(t_2, x(m(t_2))) - g(t_2, x(m(t_1)))) \\
&\quad + \phi(g(t_2, x(m(t_1))) - g(t_1, x(m(t_1)))) \\
&\leq L\phi(x(m(t_2)) - x(m(t_1))) \\
&\quad + \phi(g(t_2, x(m(t_1))) - g(t_1, x(m(t_1)))).
\end{aligned}$$

Then

$$\begin{aligned}
\|AU(t_2) - AU(t_1)\| &= \|(A_1y(t_2), A_2x(t_2)) - (A_1y(t_1), A_2x(t_1))\| \\
&= \|((A_1y(t_2) - A_1y(t_1)), (A_2x(t_2) - A_2x(t_1)))\| \\
&= \|A_1y(t_2) - A_1y(t_1)\| + \|A_2x(t_2) - A_2x(t_1)\|.
\end{aligned}$$

This proves that $A : X \rightarrow X$.

Finally, we prove that A is weakly sequentially continuous.

Let $\{U_n\}$ be a sequence in Q_r converges weakly to $U \forall t \in I$, then we have the two sequences $\{y_n\}$, $\{x_n\}$, such that $\{y_n\}$ converges strongly to y and $\{x_n\}$ converges weakly to x , i.e. $y_n \rightarrow y$, $x_n \rightharpoonup x$, $\forall t \in I$.

Since $g(t, x(m(t)))$ is weakly Lipschitz in x , i.e. weakly continuous in x , then $g(t, x_n(m(t)))$ converges weakly to $g(t, x(m(t)))$.

Thus $\phi(g(t, x_n(m(t))))$ converges strongly to $\phi(g(t, x(m(t))))$, and $\phi(f(t, s, y_n(s)))$ converges strongly to $\phi(f(t, s, y(s)))$.

Also,

$$\|f(t, s, y)\| \leq |k(t, s)|.$$

Applying Lebesgue dominated convergence theorem for Pettis integral, then we obtain

$$\begin{aligned}
\phi(A_1y_n(t)) &= \phi(a(t) + \int_0^t f(t, s, y_n(s)) \\
&= \phi(a(t) + \int_0^t \phi(f(t, s, y_n(s))) \\
&\rightarrow \phi(a(t) + \int_0^t \phi(f(t, s, y(s))) \\
&\rightarrow \|a(t)\| + \int_0^t \|f(t, s, y(s))\|, \forall \phi \in E^*, t \in I
\end{aligned}$$

i.e. $\phi(A_1y_n(t)) \rightarrow \phi(A_1y(t))$, and then

$$\|A_1y_n(t)\| \rightarrow \|A_1y(t)\|.$$

Also

$$\begin{aligned}
\phi(A_2x_n(t)) &= \phi(g(t, x_n(m(t)))) \\
&\rightarrow \phi(g(t, x(m(t)))) \\
&\rightarrow \|g(t, x(m(t)))\|, \forall \phi \in E^*, t \in I
\end{aligned}$$

i.e. $\phi(A_2x_n(t)) \rightarrow \phi(A_2x(t))$, and then

$$\|A_2x_n(t)\| \rightarrow \|A_2x(t)\|.$$

Therefore,

$$\begin{aligned} \|AU_n(t)\| &= \|A(x_n(t), y_n(t))\| \\ &= \|(A_1y_n(t), A_2x_n(t))\| \\ &= \|A_1y_n(t)\| + \|A_2x_n(t)\| \\ &\rightarrow \|A_1y(t)\| + \|A_2x(t)\| \\ &\rightarrow \|(A_1y(t), A_2x(t))\| \\ &\rightarrow \|AU(t)\| \end{aligned}$$

Hence, A is weakly sequentially continuous (i.e. $AU_n(t) \rightarrow AU(t)$, $\forall t \in I$ weakly). Since all conditions of O'Regan theorem are satisfied, then the operator A has at least one fixed point $U \in Q_r$ and then the coupled system (3.2) and (3.3) has at least one weak solution $(x, y) \in X$, then there exists at least one weak solution $x \in C[I, E]$ of the functional integral equation (3.2).

Consequently, there exists at least one weak solution $x \in C[I, E]$ of the functional integral inclusion (1.1).

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