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Research Article A Fixed Point Theorem Based on Miranda

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Recommended by Robert F. Brown

A new fixed point theorem is proved by using the theorem of Miranda.

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1. Introduction

In 1940, Miranda published the following theorem ([1]).

THEOREM 1.1. Let $\Omega = \{x \in \mathbb{R}^n : |x_i| \le L, i = 1,...,n\}$ and let $f : \Omega \to \mathbb{R}^n$ be continuous satisfying

$$f_i(x_1, x_2, \dots, x_{i-1}, -L, x_{i+1}, \dots, x_n) \ge 0, f_i(x_1, x_2, \dots, x_{i-1}, +L, x_{i+1}, \dots, x_n) \le 0,$$
$$\forall i\{1, \dots, n\}.$$
(1.1)

Then, f(x) = 0 has a solution in Ω .

For n = 1, Theorem 1.1 reduces to the well-known intermediate-value theorem. Miranda proved his theorem using the Brouwer fixed point theorem. Using the Brouwer degree of a mapping, Vrahatis gave another short proof of Theorem 1.1 (see [2]). Following this proof it is easy to see that Theorem 1.1 is also true, if *L* is dependent of *i*; that is, Ω can also be a rectangle and need not to be a cube. Even some L_i can be zero. Very often, the theorem of Miranda is stated as in the following corollary (see also [3, 4]), which is not the theorem of Miranda in its original form, but a consequence of it.

COROLLARY 1.2. Let $\hat{x} \in \mathbb{R}^n$, $L = (l_i) \in \mathbb{R}^n$, $l_i \ge 0$, for i = 1, ..., n, let Ω be the rectangle $\Omega := \{x \in \mathbb{R}^n : |x_i - \hat{x}_i| \le l_i, i = 1, ..., n\}$ and let $f : \Omega \to \mathbb{R}^n$ be a continuous function on Ω .

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Also let

$$F_i^+ := \{ x \in \Omega : x_i = \hat{x}_i + l_i \}, \quad F_i^- := \{ x \in \Omega : x_i = \hat{x}_i - l_i \}, \quad i = 1, \dots, n,$$
(1.2)

be the pairs of parallel opposite faces of the rectangle Ω . If for all i = 1, ..., n

$$f_i(x) \cdot f_i(y) \le 0, \quad \forall x \in F_i^+, \forall y \in F_i^-,$$
(1.3)

then there exists some $x^* \in \Omega$ satisfying $f(x^*) = 0$.

In principle, Corollary 1.2 says that Theorem 1.1 is also true if the \leq -sign and the \geq - sign are exchanged with each other in (1.1). Corollary 1.2 also says that Theorem 1.1 is not restricted to a rectangle with 0 as its center.

Many generalizations have been given (see, e.g., [2, 4-6] for the finite-dimensional case and see [7, 8] for the infinite-dimensional case). In the presented paper we give a generalization of Corollary 1.2 in the infinite-dimensional Hilbert space l^2 . Finally, we prove a fixed point version of Theorem 1.1 in l^2 .

2. The infinite-dimensional case

Let l^2 be the infinite-dimensional Hilbert space of all square summable sequences of real numbers equipped with the natural order

$$x \le y : \Longleftrightarrow x_i \le y_i, \quad \forall_i \in \mathbb{N}, \tag{2.1}$$

and equipped with the norm $||x|| := \sqrt{\sum_{i=1}^{\infty} x_i^2}$.

THEOREM 2.1. Let $\hat{x} = {\{\hat{x}_i\}}_{i=1}^{\infty} \in l^2$, $L = {\{l_i\}}_{i=1}^{\infty} \in l^2$, $l_i \ge 0$, for all $i \in \mathbb{N}$, $\Omega := {x \in l^2 : |x_i - \hat{x}_i| \le l_i$, for all $i \in \mathbb{N}$ } and let $f : \Omega \to l^2$ be a continuous function on Ω . Also let

$$F_i^+ := \{ x \in \Omega : x_i = \hat{x}_i + l_i \}, \quad F_i^- := \{ x \in \Omega : x_i = \hat{x}_i - l_i \}, \quad \forall i \in \mathbb{N}.$$
(2.2)

If for all $i \in \mathbb{N}$ *it holds that*

$$f_i(x) \cdot f_i(y) \le 0, \quad \forall x \in F_i^+, \forall y \in F_i^-,$$
(2.3)

then there exists some $x^* \in \Omega$ satisfying $f(x^*) = 0$.

Proof. For fixed $n \in \mathbb{N}$, we consider the function $\widetilde{h}^{(n)} : \Omega \rightarrow l^2$ defined by

$$\widetilde{h}^{(n)}(x) := \begin{pmatrix} f_1(x_1, x_2, \dots, x_{n-1}, x_n, x_{n+1}, \dots) \\ \vdots \\ f_n(x_1, x_2, \dots, x_{n-1}, x_n, x_{n+1}, \dots) \\ 0 \\ \vdots \end{pmatrix}.$$
(2.4)

Since Ω is compact and since f is continuous, the set $f(\Omega)$ is compact. Therefore, for given $\varepsilon > 0$ there is a finite set of elements $v^{(1)}, \dots, v^{(p)} \in f(\Omega)$ such that if $f(x) \in f(\Omega)$,

then there is a $\nu \in \{\nu^{(1)}, \dots, \nu^{(p)}\}$ such that

$$\|f(x) - \nu\| \le \varepsilon \tag{2.5}$$

and there exists $n_1 = n_1(\varepsilon) \in \mathbb{N}$ such that for all $n > n_1$ it holds that

$$\sqrt{\sum_{j=n+1}^{\infty} (\nu_j)^2} \leq \varepsilon, \quad \forall \nu \in \{\nu^{(1)}, \dots, \nu^{(p)}\}.$$
(2.6)

So, if $n > n_1$ is valid, then for all $f(x) \in f(\Omega)$ we have some $v \in \{v^{(1)}, \dots, v^{(p)}\}$ such that

$$||f(x) - \tilde{h}^{(n)}(x)|| = \left\| \begin{pmatrix} 0 \\ \vdots \\ 0 \\ f_{n+1}(x) \\ f_{n+2}(x) \\ \vdots \end{pmatrix} \right\| \le ||f(x) - \nu|| + \left\| \begin{pmatrix} 0 \\ \vdots \\ 0 \\ \nu_{n+1} \\ \nu_{n+2} \\ \vdots \end{pmatrix} \right\| \le 2\varepsilon \qquad (2.7)$$

for all $x \in \Omega$. Now, for fixed $n \in \mathbb{N}$ we define

$$\Omega_{n} := \begin{pmatrix} \left[\hat{x}_{1} - l_{1}, \hat{x}_{1} + l_{1} \right] \\ \vdots \\ \left[\hat{x}_{n} - l_{n}, \hat{x}_{n} + l_{n} \right] \end{pmatrix}$$
(2.8)

and $h^{(n)}:\Omega_n \to \mathbb{R}^n$ by

$$h^{(n)}(x) := \begin{pmatrix} f_1(x_1, x_2, \dots, x_{n-1}, x_n, \hat{x}_{n+1}, \hat{x}_{n+2}, \dots) \\ \vdots \\ f_n(x_1, x_2, \dots, x_{n-1}, x_n, \hat{x}_{n+1}, \hat{x}_{n+2}, \dots) \end{pmatrix}.$$
(2.9)

Due to (2.3) and Corollary 1.2 there exists $x^{(n)} \in \Omega_n$ with

$$h^{(n)}(x^{(n)}) = 0. (2.10)$$

Setting

$$\widetilde{x}^{(n)} := \begin{pmatrix} x^{(n)} \\ \widehat{x}_{n+1} \\ \widehat{x}_{n+2} \\ \vdots \end{pmatrix}, \qquad (2.11)$$

it holds that

$$\widetilde{x}^{(n)} \in \Omega, \quad \widetilde{h}^{(n)}(\widetilde{x}^{(n)}) = 0.$$
 (2.12)

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Now, let $n > n_1$. Then,

$$\left|\left|f\left(\widetilde{\mathbf{x}}^{(n)}\right)\right|\right| = \left|\left|f\left(\widetilde{\mathbf{x}}^{(n)}\right) - \widetilde{h}^{(n)}\left(\widetilde{\mathbf{x}}^{(n)}\right)\right|\right| \le 2\varepsilon.$$
(2.13)

Hence, $\lim_{n\to\infty} f(\tilde{x}^{(n)}) = 0$. Since Ω is compact, the sequence $\tilde{x}^{(n)}$ has an accumulation point in Ω , say x^* . Without loss of generality, we assume that $\lim_{n\to\infty} \tilde{x}^{(n)} = x^*$ holds. On the one hand, it follows that $\lim_{n\to\infty} f(\tilde{x}^{(n)}) = f(x^*)$, since f is continuous. On the other hand, it follows that $f(x^*) = 0$, since the limit is unique.

Next, we prove the fixed point version of Theorem 1.1 in l^2 .

THEOREM 2.2. Let $L = \{l_i\}_{i=1}^{\infty} \in l^2$, $l_i \ge 0$, for all $i \in \mathbb{N}$. Let $\Omega = \{x \in l^2 : |x_i| \le l_i, \forall i \in \mathbb{N}\}$ and suppose that the mapping $g : \Omega \rightarrow l^2$ is continuous satisfying

$$g_i(x_1, x_2, \dots, x_{i-1}, -l_i, x_{i+1}, \dots) \ge 0,$$

$$g_i(x_1, x_2, \dots, x_{i-1}, +l_i, x_{i+1}, \dots) \le 0,$$

 $\forall i \in \mathbb{N}.$
(2.14)

Then, g(x) = x has a solution in Ω .

Proof. We consider the continuous function

$$f(x) := g(x) - x, \quad x \in \Omega.$$

$$(2.15)$$

Since for all $i \in \mathbb{N}$

$$f_i(x_1, \dots, x_{i-1}, -l_i, x_{i+1}, \dots) = g_i(x_1, \dots, x_{i-1}, -l_i, x_{i+1}, \dots) + l_i \ge 0,$$

$$f_i(x_1, \dots, x_{i-1}, +l_i, x_{i+1}, \dots) = g_i(x_1, \dots, x_{i-1}, +l_i, x_{i+1}, \dots) - l_i \le 0,$$
(2.16)

due to Theorem 2.1 there exists $x \in \Omega$ satisfying f(x) = 0; that is, g(x) = x.

Example 2.3. Let $b \in l^2$ and $A = (a_{ik})$ satisfying $\sum_{i,k=1}^{\infty} |a_{ik}|^2 < \infty$. Then, the mapping

$$g(x) := \left(b_1 - \sum_{k=1}^{\infty} a_{1k} x_k, b_2 - \sum_{k=1}^{\infty} a_{2k} x_k, \dots\right)$$
(2.17)

is (even) a compact mapping from l^2 to l^2 . Now, if *A* is some kind of diagonally dominant in the sense that there exists some $L = \{l_i\}_{i=1}^{\infty} \in l^2$ such that for all $i \in \mathbb{N}$

$$a_{ii} \cdot l_i \ge |b_i| + \sum_{k=1, k \neq i}^{\infty} |a_{ik}| \cdot l_k, \qquad (2.18)$$

then by Theorem 2.1 there exists some $\xi \in \Omega = \{x \in l^2 : |x_i| \le l_i, \forall i \in \mathbb{N}\}$ with $A\xi = b$. By Theorem 2.2 it follows that there exists $\eta \in \Omega$ satisfying $\eta = b - A\eta$.

Remark 2.4. Note that in Theorem 2.2 it is not necessary that *g* is a self-mapping as it is assumed in many other fixed point theorems.

Remark 2.5. Theorem 2.2 is also valid in \mathbb{R}^n of course. Note, however, that the conditions (2.14) cannot be changed analogously as the conditions (1.1) have been changed to (1.3). We demonstrate this in Figure 2.1 for n = 1.



FIGURE 2.1. In both pictures the thick line is the graph of a function y = g(x), $x \in \Omega$. In the left picture, $\Omega = [-L, L]$ and g(-L) < 0, g(L) > 0. According to Corollary 1.2 g(x) has a zero in Ω . However, g(x) has no fixed point in Ω , which is no contradiction to Theorem (2.2), since $g(-L) \ge 0$, $g(L) \le 0$ is not valid, here. In the right picture, $\Omega = [\hat{x} - L, \hat{x} + L]$ and $g(\hat{x} - L) > 0$, $g(\hat{x} + L) < 0$. According to Corollary 1.2, g(x) has a zero in Ω . However, g(x) has no fixed point in Ω .

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