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KNESER'S THEOREM FOR WEAK SOLUTIONS OF AN INTEGRAL EQUATION WITH WEAKLY SINGULAR KERNEL

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ABSTRACT. We prove that the set of all weak solutions of the Volterra integral equation (1) is nonempty, compact and connected.

Assume that D = [0, a] is a compact interval in \mathbb{R} , E is a sequentially weakly complete Banach space, $B = \{x \in E : ||x|| \leq b\}$. We prove the existence of a weak solution of the integral equation

(1)
$$x(t) = \int_0^t K(t,s)f(s,x(s)) \, ds$$

where

- 1° $f: D \times B \mapsto E$ is a weakly-weakly continuous function such that $||f(t,x)|| \leq M$ for $(t,x) \in D \times B$;
- $2^{\circ} K(t,s) = \frac{H(t,s)}{(t-s)^{r}}, \ 0 < r < 1, \text{ where } H \text{ is a real continuous function.}$

Moreover, we study the topological structure of the set of all weak solutions of (1). In what follows we shall need the following result of W. Mydlarczyk given in [6].

THEOREM 1. Let $\alpha > 0$ and let $g : \mathbb{R}_+ \mapsto \mathbb{R}_+$ be a nondecreasing function such that g(0) = 0, g(t) > 0 for t > 0. Then the equation

$$u(t) = \int_0^t (t-s)^{\alpha-1} g(u(s)) \, ds \quad (t \ge 0)$$

has a nontrivial continuous solution if and only if

$$\int_0^{\delta} \frac{1}{s} \left[\frac{s}{g(s)} \right]^{1/\alpha} ds < \infty \quad (\delta > 0).$$

Let $c = \max_{t,s \in D} |H(t,s)|$. Choose a positive number d such that $d \leq a$ and $M \cdot c \cdot \frac{d^{1-r}}{1-r} < b$. Denote by $L = M \cdot c \cdot \frac{d^{1-r}}{1-r}$. Hence L < b.

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87

Let J = [0, d]. Denote by $C_w(J, E)$ the space of weakly continuous functions $J \mapsto E$ endowed with the topology of weak uniform convergence. Moreover, denote by β the measure of weak noncompactness introduced by De Blasi [2].

Let us recall that for any nonvoid, bounded subset A of a Banach space E, $\beta(A) = \inf\{\varepsilon > 0 : \text{there exists a weakly compact set } K \text{ such that } A \subset K + \varepsilon B\},$ where B is the norm unit ball. Recall that β has the following properties:

 $1^{\circ} A \subset B \Rightarrow \beta(A) \leqslant \beta(B);$

 $2^{\circ} \beta(\bar{A}^w) = \beta(A)$, where \bar{A}^w denotes the weak closure of A;

 $3^{\circ} \beta(A) = 0 \Leftrightarrow \overline{A}^{w}$ is weakly compact;

- $4^{\circ} \ \beta(A \cup B) = \max(\beta(A), \beta(B));$
- 5° $\beta(\operatorname{conv} A) = \beta(A);$
- 6° $\beta(A+B) \leq \beta(A) + \beta(B);$
- $7^{\circ} \ \beta(\lambda A) = |\lambda|\beta(A), \ (\lambda \in \mathbb{R});$
- 8° $\beta \left(\bigcup_{|\lambda| \leq h} \lambda A \right) = h\beta(A).$

Let V be a subset of $C_w(J, E)$. Put $V(t) = \{u(t) : u \in V\}$ and $V(T) = \{u(t) : u \in V, t \in T\}$. Let us recall the well known Ambrosetti type

LEMMA 1. If the set V is strongly equicontinuous and uniformly bounded, then (a) the function $t \mapsto \beta(V(t))$ is continuous on J;

(b) for each compact subset T of J one has $\beta(V(T)) = \sup\{\beta(V(t)) : t \in T\}.$

Let \tilde{B} denote the set of all weakly continuous functions $J \mapsto B$. We shall consider \tilde{B} as a topological subspace of $C_w(J, E)$. Put

$$F(x)(t) = \int_0^t K(t,s)f(s,x(s))\,ds, \quad (x\in \tilde{B},\ t\in J).$$

Arguing similarly as in [4, p. 132–133] we can prove that the set F(B) is strongly equicontinuous. On the other hand, from the following Krasnoselskii type

LEMMA 2. For any $\varphi \in E^*$, $\varepsilon > 0$ and $z \in \tilde{B}$ there exists a weak neighbourhood U of 0 in E such that $|\varphi(f(t, z(t)) - f(t, w(t)))| \leq \varepsilon$ for $t \in J$ and $w \in \tilde{B}$ such that $w(s) - z(s) \in U$ for all $s \in J$. [8]

It follows that F is a continuous mapping from \tilde{B} into $C_w(J, E)$.

For given $\varepsilon > 0$ denote by S_{ε} the set of all $z \in \tilde{B}$ such that $||z(t) - F(z)(t)|| < \varepsilon$ for all $t \in J$.

LEMMA 3. For each ε , $0 < \varepsilon < b - L$, the set S_{ε} is nonempty and connected in $C_w(J, E)$.

PROOF. For any positive integer n we define $F_n(x)(t) = F(x)(r_n(t))$ $(x \in \tilde{B}, t \in J)$, where

$$r_n(t) = \begin{cases} 0, & \text{if } 0 \leqslant t \leqslant d/n \\ t - d/n, & \text{if } d/n \leqslant t \leqslant d. \end{cases}$$

Put

(2)
$$\sup_{t \in J, \ x \in \tilde{B}} \|F(x)(t) - F(x)(r_n(t))\| = w_n.$$

88

Because the set $F(\tilde{B})$ is equicontinuous, we have $w_n \mapsto 0$ as $n \mapsto \infty$. Moreover, there exists a unique $z_n \in \tilde{B}$ such that $z_n = F_n(z_n)$. It is clear from (2) that $z_n \in S_{\varepsilon}$ for sufficiently large n. Fix $u_0, u_1 \in S_{\varepsilon}$. Put

$$\eta = \max\left(\sup_{t \in J} \|u_0(t) - F(u_0)(t)\|, \sup_{t \in J} \|u_1(t) - F(u_1)(t)\|\right)$$

and $\delta = \varepsilon - \eta$. Fix a positive integer n such that $2w_n < \delta$. Let

$$a_{\lambda} = \lambda(u_1 - F_n(u_1)) + (1 - \lambda)(u_0 - F_n(u_0)) \text{ for } 0 \leq \lambda \leq 1.$$

It follows from (2) that

$$||u_i(t) - F_n(u_i)(t)|| \le ||u_i(t) - F(u_i)(t)|| + ||F(u_i)(t) - F_n(u_i)(t)|| \le \eta + w_n$$

(*i* = 0, 1).

Hence

(3)
$$||a_{\lambda}(t)|| \leq \eta + w_n \text{ for } t \in J \text{ and } 0 \leq \lambda \leq 1.$$

Arguing similarly as in [8, p. 122] we can prove that for each $\lambda \in [0, 1]$ there exists a unique u_{λ} such that $u_{\lambda} = a_{\lambda} + F_n(u_{\lambda})$ and u_{λ} depends continuously on λ . Since

$$\int_0^t \frac{ds}{(t-s)^r} = \frac{t^{1-r}}{1-r}$$

we have

$$\|F(x)(t)\| = \left\| \int_0^t K(t,s)f(s,x(s)) \, ds \right\| \le c \cdot M \cdot \frac{d^{1-r}}{1-r} = L \text{ for } x \in \tilde{B}, \ t \in J.$$

From this and inequalities (2)-(3) we obtain

$$\|u_{\lambda}(t)\| \leq \|a_{\lambda}(t)\| + \|F(u_{\lambda})(r_n(t))\| \leq \eta + w_n + L < \eta + \delta + L = \varepsilon + L < b$$

and

$$\begin{aligned} \|u_{\lambda}(t) - F(u_{\lambda})(t)\| &= \|a_{\lambda}(t) + F_{n}(u_{\lambda})(t) - F(u_{\lambda})(t)\| \\ &\leq \|a_{\lambda}(t)\| + \|F_{n}(u_{\lambda})(t) - F(u_{\lambda})(t)\| \\ &\leq \eta + 2w_{n} < \eta + \delta = \varepsilon \quad (t \in J, \ 0 \leq \lambda \leq 1), \end{aligned}$$

so that $u_{\lambda} \in S_{\varepsilon}$. From this we conclude that for any $u_0, u_1 \in S_{\varepsilon}$ there exists a continuous curve in S_{ε} connecting u_0 and u_1 , which proves that S_{ε} is arcwise connected.

The main result of the paper is the following

THEOREM 2. Let $g : \mathbb{R}_+ \mapsto \mathbb{R}_+$ be a continuous nondecreasing function such that g(0) = 0, g(t) > 0 for t > 0 and

(4)
$$\int_0^\delta \frac{1}{s} \left[\frac{s}{g(s)} \right]^{1/(1-r)} ds = \infty \quad (\delta > 0)$$

If 1° and 2° hold and

(5)
$$\beta(f(J \times X)) \leq g(\beta(X)) \quad for \quad X \subset B_{2}$$

then the set S of all weak solutions of (1) defined on J is nonempty, compact and connected in $C_w(J, E)$.

PROOF. 1. First we shall show that the set S is nonempty. By Lemma 3 there exists a sequence (u_n) such that $u_n \in \tilde{B}$ and

(6)
$$\lim_{n \to \infty} \sup_{t \in J} \|u_n(t) - F(u_n)(t)\| = 0.$$

Let $V = \{u_n : n \in N\}$. Since

$$V \subset \{u_n - F(u_n) : n \in N\} + F(V)$$

$$V(t) \subset \{u_n(t) - F(u_n)(t) : n \in N\} + F(V)(t),$$

$$F(V)(t) \subset V(t) - \{u_n(t) - F(u_n)(t) : n \in N\},$$

it follows from (6) that the set V is strongly equicontinuous and

(7)
$$\beta(V(t)) = \beta(F(V)(t)) \text{ for } t \in J.$$

Hence, by Lemma 1, the function $t \mapsto v(t) = \beta(V(t))$ is continuous on J. Fix $t \in J$ and $\varepsilon > 0$, and choose $\eta > 0$ such that

$$\left\|\int_{t-\eta}^{t} \frac{H(t,s)}{(t-s)^{r}} f(s,x(s)) \, ds\right\| \leqslant \int_{t-\eta}^{t} \frac{|H(t,s)|}{(t-s)^{r}} M \, ds < \varepsilon \quad \text{for all } x \in \tilde{B}.$$

From the continuity of the function $\frac{H(t,s)}{(t-s)^r}g(v(s))$ on $[0,t-\eta]$ it follows that there exists $\delta > 0$ such that

(8)
$$\left|\frac{H(t,\tau)}{(t-\tau)^r}g(v(q)) - \frac{H(t,s)}{(t-s)^r}g(v(s))\right| < \varepsilon$$

if $|\tau - s| < \delta$, $|q - s| < \delta$, $q, s, \tau \in [0, t - \eta]$. Divide the interval $[0, t - \eta]$ into n parts $0 = t_0 < t_1 < \ldots < t_n = t - \eta$ so that $\Delta t_i = t_i - t_{i-1} < \delta$ $(i = 1, \ldots, n)$. Put $T_i = [t_{i-1}, t_i]$. By Lemma 1 for each i there exists $s_i \in T_i$ such that $\beta(V(T_i)) = v(s_i)$ $(i = 1, \ldots, n)$. Put

$$\int_{T} \frac{H(t,s)}{(t-s)^{r}} f(s,V(s)) \, ds = \left\{ \int_{T} \frac{H(t,s)}{(t-s)^{r}} f(s,x(s)) \, ds : x \in V \right\}.$$

Because

$$\begin{split} \int_0^{t-\eta} \frac{H(t,s)}{(t-s)^r} f(s,V(s)) \, ds &\subset \sum_{i=1}^n \int_{t_{i-1}}^{t_i} \frac{H(t,s)}{(t-s)^r} f(s,V(s)) \, ds \\ &\subset \sum_{i=1}^n \Delta t_i \overline{\operatorname{conv}} \left\{ \frac{H(t,s)}{(t-s)^r} f(s,x(s)) : s \in T_i, \ x \in V \right\}, \end{split}$$

OK?

we get

$$\begin{split} \beta \left(\int_0^{t-\eta} \frac{H(t,s)}{(t-s)^r} f(s,V(s)) \, ds \right) \\ &\leqslant \sum_{i=1}^n \Delta t_i \beta \left(\overline{\operatorname{conv}} \left\{ \frac{H(t,s)}{(t-s)^r} f(s,x(s)) : s \in T_i, x \in V \right\} \right) \\ &= \sum_{i=1}^n \Delta t_i \beta \left(\left\{ \frac{H(t,s)}{(t-s)^r} f(s,x(s)) : s \in T_i, x \in V \right\} \right) \\ &= \sum_{i=1}^n \Delta t_i \max_{s \in T_i} \frac{|H(t,s)|}{(t-s)^r} \beta(f(J \times V(T_i))) \\ &\leqslant \sum_{i=1}^n \Delta t_i \frac{|H(t,\tau_i)|}{(t-\tau_i)^r} g(\beta(V(T_i))) \leqslant \sum_{i=1}^n \Delta t_i \frac{|H(t,\tau_i)|}{(t-\tau_i)^r} g(v(s_i)). \end{split}$$

Here $\tau_i \in T_i$ is a number such that $\frac{|H(t,\tau_i)|}{(t-\tau_i)^r} = \max_{s \in T_i} \frac{|H(t,s)|}{(t-s)^r}$. Furthermore, from inequality (8) we infer that

(9)
$$\sum_{i=1}^{n} \Delta t_{i} \frac{|H(t,\tau_{i})|}{(t-\tau_{i})^{r}} g(v(s_{i})) \leq \int_{0}^{t-\eta} \frac{|H(t,s)|}{(t-s)^{r}} g(v(s)) \, ds + \varepsilon(t-\eta).$$

Since

$$F(V)(t) \subset \int_0^{t-\eta} \frac{H(t,s)}{(t-s)^r} f(s,V(s)) \, ds + \int_{t-\eta}^t \frac{H(t,s)}{(t-s)^r} f(s,V(s)) \, ds$$

and

$$\beta\left(\left\{\int_{t-\eta}^t \frac{H(t,s)}{(t-s)^r} f(s,x(s)) \, ds : x \in V\right\}\right) \leqslant 2\varepsilon,$$

from inequalities (8) and (9) it follows that

$$\begin{split} \beta(F(V)(t)) &\leqslant \int_0^{t-\eta} \frac{|H(t,s)|}{(t-s)^r} \, g(v(s)) \, ds + \varepsilon(t-\eta) + 2\varepsilon \\ &\leqslant \int_0^t \frac{|H(t,s)|}{(t-s)^r} \, g(v(s)) ds + \varepsilon t + 2\varepsilon. \end{split}$$

As the last inequality is satisfied for every $\varepsilon > 0$, we get

$$\beta(F(V)(t)) \leqslant \int_0^t \frac{|H(t,s)|}{(t-s)^r} g(v(s)) \, ds.$$

Therefore, by (7),

$$\beta(V(t)) \leqslant \int_0^t \frac{|H(t,s)|}{(t-s)^r} g(v(s)) \, ds$$

i.e.,

$$v(t) \leqslant \int_0^t \frac{|H(t,s)|}{(t-s)^r} g(v(s)) \, ds \text{ for } t \in J.$$

Applying Theorem 1 with $\alpha = 1 - r$ and theorem on integral inequalities [3, Lemma 1] from this we deduce that v(t) = 0 for $t \in J$. Therefore, by Lemma 1

$$\beta(V(J)) = \sup\{\beta(V(t)) : t \in J\} = 0$$

i.e., V is relatively compact in $C_w(J, E)$. Hence we can find a subsequence (u_{n_k}) of (u_n) which converges in $C_w(J, E)$ to a limit u. As F is continuous, from this and (6) we conclude that u = F(u). This proves that the set S is nonempty.

2. Further, since F is continuous, S is closed in $C_w(J, E)$. As S = F(S), we have $\beta(S(t)) = \beta(F(S)(t))$ for $t \in J$. Arguing similarly as in 1, we can show that S is compact in $C_w(J, E)$.

Now we shall prove that S is connected. Suppose that S is not connected in $C_w(J, E)$. As S is compact, there are nonempty compact sets S_1, S_2 such that $S = S_1 \cup S_2$ and $S_1 \cap S_2 = \emptyset$, and there are two disjoint open sets U_1, U_2 such that $S_1 \subset U_1$, $S_2 \subset U_2$. Let $U = U_1 \cup U_2$. We choose n_0 such that $1/n_0 < b - L$. Suppose that for each $n \ge n_0$ there exists $u_n \in S_{1/n} \setminus U$. Put $V = \{u_n : n \in N\}$. Because $\lim_{n\to\infty} \sup_{t\in J} ||u_n(t) - F(u_n)(t)|| = 0$, by repeating the argument from 1 we can

prove that there exists $u_0 \in \overline{V}$ such that $u_0 = F(u_0)$, i.e., $u_0 \in S$. Furthermore, $\overline{V} \subset C_w(J,E) \smallsetminus U$, as U is open, so that $u_0 \in S \smallsetminus U$, a contradiction. Therefore there exists $k \in N$ such that $S_{1/k} \subset U$. Since $U_1 \cap S_{1/k} \neq \emptyset \neq U_2 \cap S_{1/k}$, this shows that $S_{1/k}$ is not connected, which contradicts Lemma 3. Hence S is connected. \Box

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