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WEAK SOLUTIONS OF A BOUNDARY
VALUE PROBLEM FOR NONLINEAR
ORDINARY DIFFERENTIAL EQUATION OF
SECOND ORDER IN BANACH SPACES

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(Communicated by Milan Medved')

ABSTRACT. Using the measure of weak noncompactness we give sufficient conditions for the existence of a weak solution of a boundary value problem for the equation $x'' = f(t, x, x')$ in Banach space.

Let $J = \langle 0, a \rangle$ be a compact interval in \mathbb{R} and let E be a weakly sequentially complete real Banach space. In this paper we give an existence theorem for weak solutions of the boundary value problem

$$x'' = f(t, x, x'), \quad x(0) = x(a) = 0. \quad (1)$$

Our approach is to impose on f weak compactness type conditions in terms of the measure of weak noncompactness introduced by De Blasi [4]. Let us recall that similar study relative to the strong topology has attracted much attention in recent years [2], [8], [11].

A function $x: J \rightarrow E$ is called a *weak solution of (1)* if x has a weak second derivative x'' on J , $x(0) = x(a) = 0$ and

$$x''(t) = f(t, x(t), x'(t)) \quad \text{for } t \in J.$$

Throughout this paper we shall assume that f is a weakly-weakly continuous function (cf. [3], [10]) from $J \times E \times E$ into E and $\|f(t, x, y)\| \leq M$ for $t \in J$, $x, y \in E$. It is well known that (1) is equivalent to the integral equation

$$x(t) = \int_0^a G(t, s) f(s, x(s), x'(s)) ds, \quad (2)$$

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where \int denotes the weak Riemann integral and

$$G(t, s) = \begin{cases} (t - a) s/a & \text{if } 0 \leq s \leq t \leq a, \\ (s - a) t/a & \text{if } 0 \leq t \leq s \leq a. \end{cases}$$

Moreover

$$\int_0^a |G(t, s)| ds \leq \frac{a^2}{8} \quad \text{and} \quad \int_0^a \left| \frac{\partial G}{\partial t}(t, s) \right| ds \leq \frac{a}{2} \quad \text{for } t \in J \quad (3)$$

(cf. [6, Ch. XII.4]).

As in [4], for a bounded subset A of E we denote by $\beta(A)$ the *measure of weak noncompactness* of A defined by

$$\beta(A) = \inf\{\varepsilon > 0 : \text{there exists a weakly compact subset } K \text{ such that } A \subset K + \varepsilon Q\},$$

where Q is the unit ball. Recall that β has the following properties:

- 1° If $A \subset B$, then $\beta(A) \leq \beta(B)$;
- 2° $\beta(A) = 0$ if and only if A is relatively weakly compact in E ;
- 3° $\beta(A \cup B) = \max(\beta(A), \beta(B))$;
- 4° $\beta(\overline{A}^w) = \beta(A)$, (\overline{A}^w denotes the weak closure of A);
- 5° $\beta(A + B) \leq \beta(A) + \beta(B)$;
- 6° $\beta(\lambda A) = |\lambda| \beta(A)$;
- 7° $\beta(\text{conv } A) = \beta(A)$;
- 8° $\beta\left(\bigcup_{|\lambda| \leq h} \lambda A\right) = h \beta(A)$.

For any set H of functions from J into E put

$$H(t) = \{u(t) : u \in H\}, \quad H(J) = \{u(t) : u \in H, t \in J\}.$$

Arguing similarly as in the proof of Lemma 2.2 in [1], we can prove the following:

LEMMA 1. *If H is a strongly equicontinuous and uniformly bounded set of functions from J into E , then*

$$\beta(H(J)) = \sup_{t \in J} \beta(H(t)).$$

Denote by $C_w(J, E)$ the space of weakly continuous functions $J \rightarrow E$ endowed with the topology of weak uniform convergence.

In what follows we shall need the following Krasnosielkii-type:

LEMMA 2. *Let g be a weakly-weakly continuous function from $J \times E$ into E . Then for any $\varphi \in E^*$, $\varepsilon > 0$ and $u \in C_w(J, E)$ there exists a weak neighbourhood U of 0 in E such that*

$$|\varphi(g(t, x(t)) - g(t, u(t)))| \leq \varepsilon$$

for all $t \in J$ and $x \in C_w(J, E)$ such that $x(s) - u(s) \in U$ for $s \in J$ (cf. [12, Lemma 2]).

Our main result is the following:

THEOREM. *If there exist positive numbers p, q such that $p\frac{a^2}{8} + q\frac{a}{2} < 1$ and*

$$\beta(f(J \times X \times Y)) \leq p\beta(X) + q\beta(Y) \quad (4)$$

for every bounded subsets X, Y of E , then the problem (1) has a weak solution.

Proof of the Theorem. Let $C_{1w}(J, E)$ be the space of all weakly continuous functions $u: J \rightarrow E$ having weakly continuous weak derivative u' , endowed with the topology of weak uniform convergence. (More precisely, a net (x_α) converges to x in $C_{1w}(J, E)$ if and only if $x_\alpha \rightarrow x$ and $x'_\alpha \rightarrow x'$ weakly uniformly). Denote by B the set of all functions $x \in C_{1w}(J, E)$ which satisfy the inequalities

$$\max\left(\sup_{t \in J} \|x(t)\|, \sup_{t \in J} \frac{a}{4} \|x'(t)\|\right) \leq M \frac{a^2}{8},$$

$$\|x'(t) - x'(\tau)\| \leq M|t - \tau|, \quad \|x(t) - x(\tau)\| \leq Ma|t - \tau|/2, \quad (t, \tau \in J).$$

It is clear that B is a convex closed subset of $C_{1w}(J, E)$.

We define an operator F by

$$F(x)(t) = \int_0^a G(t, s) f(s, x(s), x'(s)) ds \quad (x \in B, t \in J).$$

By (3) for each $x \in B$ the function $u = F(x)$ satisfies the inequalities

$$\|u''(t)\| = \|f(t, x(t), x'(t))\| \leq M, \quad \|u'(t)\| \leq M \frac{a}{2}, \quad \|u(t)\| \leq M \frac{a^2}{8},$$

for $t \in J$, and consequently by the mean value theorem

$$\|u'(t) - u'(\tau)\| \leq M|t - \tau|, \quad \|u(t) - u(\tau)\| \leq Ma \frac{|t - \tau|}{2}, \quad \text{for } t, \tau \in J.$$

This proves that

$$F(B) \subset B. \tag{5}$$

Moreover, by Lemma 2, for given $\varphi \in E^*$, $y \in B$ and $\varepsilon > 0$ we can choose a weak neighbourhood U of 0 in E such that

$$|\varphi(f(t, x(t), x'(t)) - f(t, y(t), y'(t)))| \leq \varepsilon,$$

for $t \in J$ and $x \in B$ such that $x(s) - y(s) \in U$ and $x'(s) - y'(s) \in U$ for $s \in J$.

Hence, by (3),

$$\begin{aligned} & |\varphi(F(x)(t) - F(y)(t))| \\ &= \left| \int_0^a G(t, s) \varphi(f(s, x(s), x'(s)) - f(s, y(s), y'(s))) \, ds \right| \leq a^2 \varepsilon / 8, \end{aligned}$$

$$\begin{aligned} & |\varphi((F(x))'(t) - (F(y))'(t))| \\ &= \left| \int_0^a \frac{\partial G}{\partial t}(t, s) \varphi(f(s, x(s), x'(s)) - f(s, y(s), y'(s))) \, ds \right| \leq a \varepsilon / 2, \end{aligned}$$

for $t \in J$ and $x \in B$ such that $x(s) - y(s) \in U$ and $x'(s) - y'(s) \in U$ for $s \in J$.

From this we deduce that the operator F is continuous.

Now we shall prove the following:

LEMMA 3. *If $V \subset B$ and*

$$V \subset \overline{\text{conv}}(F(V) \cup \{0\}), \tag{6}$$

then V is relatively compact in $C_{1w}(J, E)$.

Proof. As $V \subset B$, the sets V and $V' = \{x' : x \in V\}$ are uniformly bounded and strongly equicontinuous.

Since for convex subsets of E the closure in the norm topology coincides with the weak closure (cf. [5, Th. II.1]), it is clear from (6) that

$$\begin{aligned} V(t) &\subset \overline{\text{conv}} \left(\left\{ \int_0^a G(t, s) f(s, x(s), x'(s)) \, ds : x \in V \right\} \cup \{0\} \right), \\ V'(t) &\subset \overline{\text{conv}} \left(\left\{ \int_0^a \frac{\partial G}{\partial t}(t, s) f(s, x(s), x'(s)) \, ds : x \in V \right\} \cup \{0\} \right), \quad (t \in J). \end{aligned} \tag{7}$$

Fix $t \in J$. We divide the interval J into m parts $0 = t_0 < t_1 < \dots < t_m = a$ in such a way that $\Delta t_i = t_i - t_{i-1} = \frac{a}{m}$ ($i = 1, \dots, m$). Put $T_i = \langle t_{i-1}, t_i \rangle$ and $h_i = \sup\{|G(t, s)| : s \in T_i\} = |G(t, s_i)|$, where $s_i \in T_i$. Since for each $x \in V$

$$\begin{aligned} \int_0^a G(t, s) f(s, x(s), x'(s)) \, ds &= \sum_{i=1}^m \int_{T_i} G(t, s) f(s, x(s), x'(s)) \, ds \\ &\in \sum_{i=1}^m \Delta t_i \overline{\text{conv}} \{G(t, s) f(s, x(s), x'(s)) : x \in V, s \in T_i\} \\ &\subset \sum_{i=1}^m \Delta t_i \overline{\text{conv}} \left(\bigcup_{|\lambda| \leq h_i} \lambda f(J \times V(J) \times V'(J)) \right), \end{aligned}$$

from (7), (4) and corresponding properties of β it follows that

$$\begin{aligned} \beta(V(t)) &\leq \beta \left(\left\{ \int_0^a G(t, s) f(s, x(s), x'(s)) \, ds : x \in V \right\} \right) \\ &\leq \sum_{i=1}^m \Delta t_i h_i \beta(f(J \times V(J) \times V'(J))) \\ &\leq \sum_{i=1}^m \Delta t_i |G(t, s_i)| (p\beta(V(J)) + q\beta(V'(J))). \end{aligned}$$

On the other hand, if $m \rightarrow \infty$, then

$$\sum_{i=1}^m \Delta t_i |G(t, s_i)| \rightarrow \int_0^a |G(t, s)| \, ds.$$

Thus

$$\beta(V(t)) \leq \int_0^a |G(t, s)| \, ds (p\beta(V(J)) + q\beta(V'(J))),$$

and by (3)

$$\beta(V(t)) \leq \frac{a^2}{8} (p\beta(V(J)) + q\beta(V'(J))).$$

Analogously, we can prove that

$$\beta(V'(t)) \leq \frac{a}{2} (p\beta(V(J)) + q\beta(V'(J))).$$

By Lemma 1 the above inequalities imply that

$$\begin{aligned} \max(\beta(V(J)), \frac{a}{4}\beta(V'(J))) &\leq \frac{a^2}{8}(p\beta(V(J)) + q\beta(V'(J))) \\ &\leq \left(p\frac{a^2}{8} + q\frac{a}{2}\right) \max(\beta(V(J)), \frac{a}{4}\beta(V'(J))). \end{aligned}$$

As $p\frac{a^2}{8} + q\frac{a}{2} < 1$, this shows that $\beta(V(J)) = \beta(V'(J)) = 0$, i.e. the sets $V(J)$ and $V'(J)$ are relatively weakly compact in E .

By Ascoli's theorem, this proves that the sets V and V' are relatively compact in $C_w(J, E)$, so that V is relatively compact in $C_{1w}(J, E)$. This ends the proof of Lemma 3.

Now we return to the proof of the Theorem. We define a sequence (y_n) by $y_0 = 0$, $y_{n+1} = F(y_n)$ ($n \in \mathbb{N}$). Let $Y = \{y_n : n \in \mathbb{N}\}$. As $Y \subset B$ and $Y = F(Y) \cup \{0\}$, from Lemma 3 it follows that Y is relatively compact in $C_{1w}(J, E)$. Denote by Z the set of all limit points of (y_n) . We shall show that $Z = F(Z)$. If $y \in F(Z)$, then $y = F(x)$ for some $x \in Z$. Thus there exists a subnet (x_α) of (y_n) such that $x_\alpha \rightarrow x$. From the continuity of F it follows that $F(x_\alpha) \rightarrow F(x) = y$. As $(F(x_\alpha))$ is also a subnet of (y_n) , we see that $y \in Z$. Conversely, let $y \in Z$. Then there exists a subnet (y_α) of (y_n) such that $y_\alpha \rightarrow y$ and $y_\alpha = F(x_\alpha)$, where (x_α) is also a subnet of (y_n) . Since the set Y is relatively compact, (x_α) has a convergent subnet (x_γ) . Let $x = \lim x_\gamma$. Then $x \in Z$ and $y_\gamma = F(x_\gamma) \rightarrow F(x)$. On the other hand, $y_\gamma \rightarrow y$. Hence $y = F(x) \in F(Z)$.

Let us put $R(X) = \overline{\text{conv}}F(X)$ for $X \subset B$, and let Ω denote the family of all subsets X of B such that $Z \subset X$ and $R(X) \subset X$. From (5) it is clear that $B \in \Omega$. Denote by V the intersection of all sets of the family Ω . As $Z \subset V$, V is nonempty and $Z = F(Z) \subset R(Z) \subset R(V)$. Since $R(V) \subset R(X) \subset X$ for all $X \in \Omega$, $R(V) \subset V$, and therefore $V \in \Omega$. Moreover, $R(R(V)) \subset R(V)$, and hence $R(V) \in \Omega$. Consequently, $V = R(V)$, i.e. $V = \overline{\text{conv}}F(V)$. In view of Lemma 3 this implies that V is a compact subset of B . Applying now the Schauder-Tychonoff fixed point theorem to the mapping $F|_V$, we conclude that there exists $x \in V$ such that $x = F(x)$. It is clear that x satisfies (2) and hence x is a weak solution of (1).

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