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*Commentationes Mathematicae Universitatis Carolinae*, Vol. 8 (1967), No. 2, 273--289

Persistent URL: <http://dml.cz/dmlcz/105111>

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THE SOLVABILITY OF NONLINEAR INTEGRAL EQUATIONS

Josef KOLOMÝ, Praha

1. In this remark we continue the investigations [1] on solutions of nonlinear integral equations. In [1] we gave some conditions for the solvability of Hammerstein integral equations in  $L_2$ -space. The purpose of this note is to investigate the equation  $u - Ahu = 0$ , where  $A: L_2 \rightarrow L_p$  ( $1 < p < 2$ ,  $p^{-1} + q^{-1} = 1$ ) is a linear continuous mapping of  $L_2$  into  $L_p$  and  $h(u) = g(u(x), x)$  is an operator of Nemyekij such that  $h$  is a mapping of  $L_p$  into  $L_2$ . To the end of this note we shall also consider Urysohn integral equations in  $L_2$ -space. Some recent works in this subject are cited in [1].

First, I must correct the misprint from [1]. In theorem 7 and remark 3 [1] must be  $\text{mes } G = \infty$  ( instead of  $\text{mes } G < \infty$  ). The Golomb-Vajnberg theorem also holds for the domains  $G$  with  $\text{mes } G = \infty$ , cf. [2].

The theorems 5,7,8 and corollaries 1,3 [1] hold in more general form. We can suppose only that  $N \leq g'_x(x, t) \leq M$ ,  $N, M = \text{const}$  and  $\lambda M \|A\| \leq 1$  or  $\lambda M \|A\| < 1$  (or  $M \|A\| \leq 1$ ) is satisfied if  $M > 0$ . If  $M < 0$ , then these assumptions are unnecessary. Moreover, we can consider in theorems 5,8,9 [1] the following more general equations:  
 $x - \lambda A\phi(x) = f$ ,  $x - A\phi(x) = 0$   $A\phi(x) = 0$  instead  
of  $x(s) - \lambda \int_G K(s, t) g(x(t), t) dt = f(s)$ ,  $x(s) -$

$$-\int_G K(s,t)g(x(t),t)dt=0, \int_G K(s,t)g(x(t),t)dt=0, \text{ respectively.}$$

2. Let  $X, Y$  be real Banach spaces. A mapping  $F: X \rightarrow Y$  is said to be bounded if  $F$  transforms bounded sets in  $X$  into bounded sets in  $Y$ . It is well known that an uniformly continuous (nonlinear) mapping  $F: D_R \rightarrow Y$ ,  $D_R = \{u \in X : \|u\| \leq R\}$  is bounded on  $D_R$ . A mapping  $F: X \rightarrow Y$  is said to be quasi-bounded [3] (or linearly upper bounded [4]) if there exist two constants

$$\alpha > 0, \gamma > 0 \text{ such that } \|F(u)\| \leq \gamma \|u\| \text{ for all } u \in X \text{ with } \|u\| \geq \alpha. \text{ In particular, a mapping } F: X \rightarrow Y \text{ is asymptotic close to zero if } \lim_{\|u\| \rightarrow \infty} \frac{\|F(u)\|}{\|u\|} = 0.$$

Denote by  $E_n$  the euclidean  $n$ -space.

Lemma 1. Let  $g(u, x)$  be a  $N$ -function [5, chapt. VI] ( $u \in (-\infty, +\infty)$ ,  $x \in G$ ,  $G$  denotes a measurable subset of  $E_n$  with  $\text{mes } G < \infty$ ) such that an operator of Nemyckij  $h(u) = g(u(x), x)$  maps  $L_p$  into  $L_q$  ( $p > 2$ ,  $p^{-1} + q^{-1} = 1$ ). If  $|g(u, x)| \leq \varphi(x)|u|^{1-\alpha} + \psi(x)$ , ( $u \in (-\infty, +\infty)$ ,  $x \in G$ ), where  $\varphi(x) \in L_{p/(p-2)}$ ,  $\psi(x) \in L_q$ ,  $0 < \alpha < 1$ , then  $h$  is bounded continuous and asymptotic close to zero, i.e.  $\lim_{\|u\|_p \rightarrow \infty} \frac{\|h(u)\|_{L_q}}{\|u\|_p} = 0$ .

Proof. In fact

$$\begin{aligned} (1) \quad \|h(u)\|_{L_q} &= \left( \int_G |g(u(x), x)|^q dx \right)^{\frac{1}{q}} \leq \\ &\leq \left( \int_G (\varphi(x)|u(x)|^{1-\alpha} + \psi(x))^q dx \right)^{\frac{1}{q}} \leq \\ &\leq \left( \int_G (\varphi(x)|u(x)|^{1-\alpha})^q dx \right)^{\frac{1}{q}} + \|\psi\|_{L_q}. \end{aligned}$$

Applying the Hölder's inequality with  $p_1^{-1} = \frac{p-2}{p-1}$ ,  $q_1^{-1} = \frac{p}{p-1}$

we obtain

$$(2) \quad \|\varphi u^{1-\alpha}\|_{L_2} \leq \|\varphi\|_{L_{p/(p-2)}} \|u^{1-\alpha}\|_{L_p}$$

Using the Hölder's inequality with  $p_1 = \alpha^{-1}$ ,  $q_1^{-1} = 1-\alpha$  ( $0 < \alpha < 1$ ), then

$$(3) \quad \|u^{1-\alpha}\|_{L_p} \leq (\text{mes } G)^{\frac{\alpha}{p}} \|u\|_{L_p}^{1-\alpha}$$

From (1), (2), (3) it follows that

$$(4) \quad \|h(u)\|_{L_2} \leq C \|\varphi\|_{L_{\frac{p}{p-2}}} \|u\|_{L_p}^{1-\alpha} + \|\psi\|_{L_2},$$

$$C = (\text{mes } G)^{\frac{\alpha}{p}}. \quad \text{Hence } \lim_{\|u\|_{L_p} \rightarrow \infty} \|h(u)\|_{L_2} \|u\|_{L_p}^{-1} = 0.$$

From (4) we conclude that  $h$  is bounded. Since  $h: L_p \rightarrow L_2$ ,  $h$  is also continuous [6, chapt. I]. This completes the proof.

**Lemma 2.** Let  $X, Y, Z$  be Banach spaces,  $A: X \rightarrow Y$  a linear continuous mapping of  $X$  into  $Y$ . Assume that a mapping  $F: Y \rightarrow Z$  is nonlinear bounded and asymptotic close to zero. Then the mapping  $FA: X \rightarrow Z$  is bounded and asymptotic close to zero.

This assertion is a slight generalization of George's result [7].

**Theorem 1** [1]. Let  $F: X \rightarrow X$ ,  $P: X \rightarrow X$ ,  $T: X \rightarrow X$  be mappings of a Hilbert space  $X$  into  $X$ ,  $P, T$  be linear continuous mappings onto  $X$  having the inverses  $P^{-1}$ ,  $T^{-1}$ . Let the inequality

$$\|PF(u_1) - PF(u_2) - T(u_1 - u_2)\| \leq \alpha \|u - v\|$$

hold for every  $u_1, u_2 \in X$  with  $\alpha \|T^{-1}\| \leq 1$ .

If there exist two positive constants  $\alpha, \gamma$ ,  $\gamma < \|T^{-1}\|$

such that  $\|T(u) - PF(u)\| \leq \frac{\gamma}{\|T^{-1}\|} \|u\|$  for all  $u \in X$

with  $\|u\| \geq \alpha$ , then the equation  $F(u) = y$  has at least one solution  $u_0 \in X$  for every  $y \in X$ .

From theorem 1 it is easy to deduce the following

Corollary 1 [1]. Let  $F: X \rightarrow X$  be a mapping of a Hilbert space  $X$  into  $X$  which has the Gâteaux derivative  $F'(u)$  for every  $u \in X$ . Let  $PF'(u)$  be a normal operator for every  $u \in X$  and such that  $(PF'(u)v, v) \geq 0$  for every  $u \in X, v \in X$ , where  $P$  is a linear mapping of  $X$  into  $X$  having an inverse  $P^{-1}$  and  $\|P\| \leq (\sup_{u \in X} \|F'(u)\|)^{-1}$ .

If there exist two positive constants  $\alpha, \gamma, \gamma < 1$  such that  $\|u - PF(u)\| \leq \gamma \|u\|$  for all  $u \in X$  with  $\|u\| \geq \alpha$ , then  $F$  is onto.

Another result concerning the solution of functional equations with quasi-bounded operators has been obtained by W.V. Petryshyn [8]. His assertion is as follows: Suppose that  $A$  is  $P$ -compact quasi-bounded mapping (with constant  $\gamma$ ) of a real Banach space  $X$  into itself. If  $\mu > \gamma$ , then  $(A - \mu I)$  is onto.

A linear bounded operator  $A: X \rightarrow X$  is said to be strictly positive in a Hilbert space  $X$ , if  $u \neq 0$  implies  $(Au, u) > 0$ .

Lemma 3 [6, chap. I]. Let  $K: L_{q_0} \rightarrow L_{p_0}$  be a linear continuous mapping of  $L_{q_0}$  into  $L_{p_0}$  ( $1 < q_0 < q < 2$ ,  $p^{-1} + q^{-1} = 1$ ). Suppose that  $K$  acts as a continuous strictly positive self-adjoint mapping from  $L_2$  into  $L_2$ . Then  $K$  can be represented in the form  $K = AA^*$ , where

$A = K^{\frac{1}{2}} : L_2 \rightarrow L_n$  is continuous and  $A^*$  denotes the adjoint of  $A$ , so that  $A^* : L_n \rightarrow L_2$ .

In lemma 3  $K^{\frac{1}{2}}$  denotes the positive square root of  $K$ . Moreover, it is easy to prove that  $\|A\|_{L_2 \rightarrow L_n} \leq \|K\|_{L_2 \rightarrow L_n}^{\frac{1}{2}}$

and  $\|A\|_{L_2 \rightarrow L_2} \leq \|K\|_{L_2 \rightarrow L_2}^{\frac{1}{2}}$ , where  $\|A\|_{L_2 \rightarrow L_n}$

(or  $\|K\|_{L_2 \rightarrow L_n}$ ) denotes the norm of  $A$  (or  $K$ ) considered as a mapping of  $L_2$  into  $L_n$  (or from  $L_n$  into  $L_n$ ).

Under the assumptions of lemma 3, let  $h(u) = g(u(x), x)$  be an operator of Nemyckij having the property that  $h : L_n \rightarrow L_2$ . Consider the equation

$$(5) \quad \varphi = K h(\varphi).$$

Then the equation (1) investigated in  $L_n$  is equivalent to

$$(6) \quad u - A^* h(Au) = 0$$

considered in  $L_2$  in the following sense: If  $u_0$  is a solution of (6) in  $L_2$ , then  $\varphi_0 = Au_0$  is a solution of (5) in  $L_n$ . Conversely: if  $\varphi_0$  is a solution of (5) in  $L_n$ , then  $u_0 = A^* h(\varphi_0)$  is a solution of (6) in  $L_2$ .

Theorem 2. Under the assumptions of lemma 3 let the following conditions be fulfilled:

1°  $h'(u) = g'_u(u(x), x)$  is a continuous mapping from  $L_n$  into  $L_{n/n-2}$ ,  $N \leq g'_u(u, x) \leq M$  for every  $u \in (-\infty, +\infty)$  and almost every  $x \in G$ , where  $G$  is a measurable subset of  $E_s$  with  $mes G < \infty$  and

$M \|K\|_{L_2 \rightarrow L_2} \leq 1$  if  $M > 0$  ( $N, M = const$ ).

2°  $|g(u, x)| \leq \varphi(x) |u|^{1-\alpha} + \psi(x)$ , ( $u \in (-\infty, +\infty)$ ,  $x \in G$ ), where  $\varphi \in L_{n/n-2}$ ,  $\psi \in L_2$  and  $0 < \alpha < 1$ .

Then the equation (5) has at least one solution  $\varphi_0$  in  $L_n$ .

**Proof.** The proof of theorem 2 depends on lemma 1 - 3 and corollary 1. Since  $1 < q_0 < q < 2$ ,  $n > 2$ . In view of  $1^0$  and [5, § 20] the operator  $h$  acts from  $L_n$  into  $L_q$  and has a linear Gâteaux differential

$$Dh(u, v) = g'_u(u(x), x) v(x), \quad u, v \in L_n.$$

Since  $g'_u(u, x)$  is bounded,

$$\|Dh(u, v)\|_{L_2} \leq \|h'(u)\|_{\frac{L_n}{n-2}} \|v\|_{L_n} \leq N_2 \|v\|_{L_n},$$

$N_2 = N_1 (\text{mes } G)$ ,  $N_1 = \text{Max}(|M|, |N|)$ . Thus  $Dh(u, v)$  is bounded in  $L_n$  and continuous in  $u \in L_n$  for an arbitrary (but fixed)  $v \in L_n$ . Consider the equation (6) in  $L_2$ . Using lemma 3, we have that  $K = AA^*$ , where  $A$  is a continuous mapping of  $L_2$  into  $L_n$ . Set  $Q(u) = A^*h(Au)$ . Then the mapping  $Q: L_2 \rightarrow L_2$  has a linear bounded Gateaux differential

$$DQ(u, v) = A^*g'_u(Au(x), x)Av = Q'(u)v, \quad v, u \in L_2$$

on the space  $L_2$  ( $Q'(u)$  denotes the Gâteaux derivative at the point  $u \in L_2$ ). Furthermore, assuming  $1^0$

$$\|Q'(u)v\|^2 = \|A^*g'_u(Au(x), x)Av(x)\|^2 \leq$$

$$\leq \|A\|_{L_2 \rightarrow L_n}^2 \int_G |g'_u(Au, x)Av|^2 dx \leq$$

$$\leq N_1^2 \|A\|_{L_2 \rightarrow L_n}^2 \|A\|_{L_2 \rightarrow L_2}^2 \|v\|_{L_2}^2 \leq N_1^2 \|K\|_{L_2 \rightarrow L_n} \|K\|_{L_2 \rightarrow L_2} \|v\|_{L_2}^2.$$

$$\text{Hence } h = \sup_{u \in L_2} \|F'(u)\| \leq 1 + N_1 \|K\|_{L_2 \rightarrow L_n}^{1/2} \|K\|_{L_2 \rightarrow L_2}^{1/2},$$

where  $F(u) = u - Q(u)$ . Suppose  $M < 0$ , then

$$(F'(u)v, v) \geq \|v\|^2, \quad u, v \in L_2.$$

If  $M > 0$ , we have

$$\begin{aligned}
 (Q'(u)v, v) &= (A^* g'_u(Au, x) Av, v) = \int_G g''_u(Au, x) (Av)^2 dx \\
 &\leq M \|Av\|_{L_2}^2 \leq M \|A\|_{L_2 \rightarrow L_2}^2 \|v\|_{L_2}^2 \leq M \|K\|_{L_2 \rightarrow L_2} \|v\|_{L_2}^2.
 \end{aligned}$$

Thus  $(F'(u)v, v) \geq 0$  for every  $u \in L_2$  and  $v \in L_2$ .

Moreover,  $A^* h(Au) = \text{grad } f(Au)$ , where

$$f(u) = f_0 + \int_G \int_0^u q(v, x) dv.$$

Using theorem 5.1 [5] we see that

$$(Dh(u, v_1), v_2) = (Dh(u, v_2), v_1)$$

for every  $v_1, v_2 \in L_2$  and  $u \in L_2$ . Hence

$$\begin{aligned}
 (DQ(u, v_1), v_2) &= (A^* Dh(Au, Av_1), v_2) = \\
 &= (Dh(Au, Av_1), Av_2) = (Dh(Au, Av_2), Av_1) = \\
 &= (A^* Dh(Au, Av_2), v_1) = (v_1, DQ(u, v_2)).
 \end{aligned}$$

Hence  $Q'(u)$  is self-adjoint mapping in  $L_2$  for every  $u \in L_2$ .

According to lemma 1,2  $hA : L_2 \rightarrow L_2$  and obviously  $A^* hA$  are asymptotic close to zero. Set  $P = \vartheta I$ , where  $\vartheta$  is a fixed number satisfying the inequality

$$0 < \vartheta < (1 + N_1 \|K\|_{L_2 \rightarrow L_2}^{1/2} \|K\|_{L_2 \rightarrow L_2}^{1/2})^{-1}.$$

Taking  $0 < \varepsilon < \vartheta$ , there exists a positive number  $N_2$  such that for every  $u \in L_2$  with  $\|u\| \geq N_2$ , we have  $\vartheta \|A^* h(Au)\| < \varepsilon \|u\|$ .

Clearly, for every  $u \in L_2$  with  $\|u\| \geq N_2$  there is  $\|u - \vartheta F(u)\| \leq \gamma \|u\|$ , where  $\gamma = 1 - \vartheta + \varepsilon < 1$ .

Using corollary 1 we see that the equation (6) has at least one solution  $u^*$  in  $L_2$ . Hence  $u^* = A^* h u^*$  is a solution of (5). This concludes the proof.



**Remark 1.** Recall that the condition 1° of theorem 2 implies the boundedness of  $h : L_p \rightarrow L_q$  on  $L_p$ .

Moreover,  $h$  is Lipschitzian on  $L_p$ . Indeed, from the equality ( $u, v \in L_p$ )

$$h(u) - h(v) = (u(x) - v(x)) \int_0^1 g'_u(v(x) + t(u(x) - v(x)), x) dx$$

it follows [5, § 20] that

$$\|h(u) - h(v)\|_{L_q} \leq \|u - v\|_{L_p} \cdot \left( \int_0^1 dt \int_G |g'_u(v(x) + t(u(x) - v(x)), x)|^{\frac{p}{p-2}} dx \right)^{\frac{p-2}{p}}.$$

Since  $g'_u(u, x)$  is bounded,

$$\|h(u) - h(v)\|_{L_q} \leq N_2 \|u - v\|_{L_p},$$

where  $N_2 = N_1 \text{mes } G$ ,  $N_1 = \text{Max}(|M|, |N|)$ .

Assume that  $K$  is an operator determined by

$$(7) \quad K(u) = \int_G K(s, t) u(t) dt,$$

where  $K(s, t)$  is defined on  $G \times G$ ,  $G$  is a measurable subset of  $E_s$  with  $\text{mes } G < \infty$ .

**Theorem 3.** Under the conditions of theorem 2 let  $K$  be an operator defined by (7), where the kernel  $K(s, t)$  is such that  $\text{vrai sup}_{s, t \in G} |K(s, t)| = d^2 < \infty$ . Then the equation (5) has at least one solution  $\varphi_0$  such that  $\text{vrai sup}_{x \in G} |\varphi_0(x)| < \infty$ .

**Proof.** According to theorem 2 the equation (6) has at least one solution  $u_0 \in L_2$ . Then  $\varphi_0 = Au_0$  is a solution of (5). By the Vajnsberg-Golomb theorem ( $A = K^{\frac{1}{2}}$ ) we obtain

$\text{vrai sup}_{x \in G} |K^{\frac{1}{2}} u_0| \leq d \|u_0\|_{L_2}$ . This concludes the proof.

Theorem 4. Under the assumptions of lemma 3 let the following conditions be fulfilled:

1°  $K$  is defined by (7) and  $\text{vrai sup}_{s,t \in G} |K(s,t)| = d^2 < \infty$ ,

2°  $h'(u) = g'_u(u(x), x)$  is a continuous mapping from  $L_p$  into  $L_{p/(p-2)}$ , where  $g'_u(u, x)$  is such that for every  $u \in \langle -c, c \rangle$ , ( $c > 0$ ) and almost every  $x \in G$  there is  $N \leq g'_u(u, x) \leq M$ , ( $N, M = \text{const}$ ).

If either a)  $M < 0$ ,  $0 < \lambda < R \|A h'(0)\|^{-1}$ , where  $R = cd^{-1}$ , or b)  $M > 0$ ,

$$|\lambda| < \text{Min} \left( \frac{1}{M \|K\|_{L_2 \rightarrow L_2}}, \frac{Rm}{\|A h'(0)\|} \right),$$

where  $m = 1 - |\lambda| M \|K\|_{L_2 \rightarrow L_2}$ , then the equation

$$y(s) - \lambda \int_G K(s,t) y(t) dt = 0.$$

has at least one solution  $y_0 \in A(D_R)$  such that

$$\text{vrai sup}_{x \in G} |y_0(x)| < +\infty, \text{ where } D_R = \{u \in L_2 : \|u\| \leq R, R = cd^{-1}\}.$$

Proof. Instead of the equation

$$(8) \quad y - \lambda K h(y) = 0$$

we shall solve the equation

$$(9) \quad u - \lambda A^* h(Au) = 0$$

in  $L_2$ . By the Golomb-Vajzberg theorem we have that

$\text{vrai sup}_{x \in G} |Au| \leq d \|u\|_{L_2}$  for every  $u \in L_2$ . Thus for every

$u \in D_R = \{u \in L_2; \|u\| \leq R, R = cd^{-1}\}$  there is

$\text{vrai sup}_{x \in G} |Au| \leq c$  and

$$(10) \quad N \leq g'_u(Au, x) \leq M.$$

By 2°, (10) and according to [5, § 20] we see that the mapping

$Q(u) = A^* h(Au)$ ,  $Q: L_2 \rightarrow L_2$ , has for every  $u \in D_R, v \in L_2$ ,

a linear bounded Gâteaux differential  $DQ(u, v) =$

$$= A^* g'_u (A u, x) A v .$$

Suppose a), then  $(F'(u) v, v) \geq \|v\|^2$  for every  $u \in D_R$  and  $v \in L_2$ , where  $F(u) = u - \lambda G(u)$ . We shall apply theorem 3 [1] with  $E = D_R$ ,  $u_0 = 0$ ,  $m = 1$ ,  $P_1 = I$  ( $I$  denotes the identity mapping of  $L_2$ ) and  $k = (1 + |\lambda| N_1 \|K\|_{L_2 \rightarrow L_n}^{\frac{1}{2}} \|K\|_{L_2 \rightarrow L_2}^{\frac{1}{2}})^2$ ,  $N_1 = \text{Max}(|M|, |N|)$ .

It remains to prove that  $D_{R,\vartheta} = \{u \in L_2; \|u - u_1\| \leq R_{\vartheta}\} \subset D_R$ , where

$$u_1 = \vartheta \lambda A^* h(0), \quad R_{\vartheta} = \alpha_{\vartheta} (1 - \alpha_{\vartheta})^{-1} \vartheta \|u_1\| ,$$

$$\alpha_{\vartheta} = \sup_{u \in D_R} \|I - \vartheta F'(u)\| \leq (1 - 2\vartheta + \vartheta^2 k)^{\frac{1}{2}} < 1 .$$

A number  $\vartheta$  satisfies

$$(11) \quad 0 < \vartheta < \text{Min}(k^{-1}, 2 R a \vartheta^{-1}) ,$$

where  $a = R - \lambda \|A^* h(0)\|$ ,  $\vartheta = R^2 k - \lambda^2 \|A^* h(0)\|^2$ .

For the verification of this assertion cf. the proof of theorem 6 [1].

Assuming b) we have  $(F'(u) v, v) \geq m \|v\|^2$  for every  $u \in D_R$ ,  $v \in L_2$  with  $m = 1 - |\lambda| M \|K\|_{L_2 \rightarrow L_2}$ .

It is easy to show that

$$D_{R,\vartheta}^* = \{u \in L_2; \|u - u_1\| \leq R_{\vartheta}^*\} \subset D_R ,$$

where  $u_1 = \vartheta \lambda A^* h(0)$ ,  $R_{\vartheta}^* = \alpha_{\vartheta}^* (1 - \alpha_{\vartheta}^*)^{-1} \vartheta \|u_1\|$ ,

$\alpha_{\vartheta}^* \leq (1 - 2m\vartheta + \vartheta^2 k)^{\frac{1}{2}} < 1$ . In this case a number satisfies the inequality

$$(12) \quad 0 < \vartheta < \text{Min}\left(\frac{m}{k}, \frac{2 R a_1}{\vartheta_1}\right) ,$$

where  $a_1 = Rm - \lambda \|A^* h(0)\|$ ,  $\vartheta_1 = R^2 k - \lambda^2 \|A^* h(0)\|^2$ .

Therefore, according to theorem 3 [1] the equation (9) has a unique solution  $u^*$  in  $D_{R,\vartheta}$  ( $D_{R,\vartheta} \subset D_R \subset L_2$ ) (or

in  $D_{R, \alpha}^*$ ). Hence  $\varphi_0 = Au^* \in A(D_R)$  is a solution of (8) in  $L_p$ . Moreover, by Vajnberg-Golomb theorem  $\text{vrai sup}_{x \in G} |\varphi_0| < +\infty$ . This completes the proof of theorem 4.

**Remark 2.** If the conditions of theorem 4 are satisfied, then  $\varphi_n \rightarrow \varphi_0$  in the norm topology of  $L_p$ , where  $\varphi_n = Au_n, u_{n+1} = (1-\alpha)\varphi_n + \lambda \alpha A^* h(Au_n), u_0 = 0$  and  $\varphi_0$  denotes a solution of (8). A positive number  $\alpha$  is determined according to the condition a) or b) by (11), or by (12). Suppose for instance a), then the equation (9) has a solution  $u^*$  in  $D_R \subset L_2$  and  $\lim_{n \rightarrow \infty} \|u_n - u^*\|_{L_2} = 0$ . So that  $\varphi_0 = Au^* \in A(D_R)$  is a solution of (8) and  $\|\varphi_0 - \varphi_n\|_{L_p} = \|Au^* - Au_n\| \leq \|A\|_{L_2 \rightarrow L_p} \cdot \|u_n - u^*\|_{L_2} \rightarrow 0$  whenever  $n \rightarrow \infty$ . Since  $\|A\| = \|A^*\|$  and

$$\|A\|_{L_2 \rightarrow L_p} \leq \|K\|_{L_2 \rightarrow L_p}^{\frac{1}{2}}, \text{ we have that}$$

$$\|A\|_{L_2 \rightarrow L_p} \|A^* h(0)\| \leq \|A\|_{L_2 \rightarrow L_p}^2 \|h(0)\| \leq \|K\|_{L_2 \rightarrow L_p} \|h(0)\|_{L_2}.$$

Hence

$$\begin{aligned} \|\varphi_0 - \varphi_n\|_{L_p} &\leq \lambda \alpha^n \alpha_{\alpha}^{-n} (1 - \alpha_{\alpha})^{-1} \|A\|_{L_2 \rightarrow L_p} \|A^* h(0)\| \leq \\ &\leq \lambda \alpha^n \alpha_{\alpha}^{-n} (1 - \alpha_{\alpha})^{-1} \|K\|_{L_2 \rightarrow L_p} \|h(0)\|_{L_2}. \end{aligned}$$

Similar assertions also hold for the case b).

### 3. Consider Urysohn integral equation

$$(13) \quad u(s) - \int_G K(s, t, u(t)) dt = \eta(s)$$

in a real space  $L_2(G)$ , where a function  $K(s, t, u)$  is defined for  $s, t \in G, u \in (-\infty, +\infty)$ ,  $G$  is a measurable subset of  $E_2$  with  $\text{mes } G < \infty$  and  $\eta \in L_2$ .

Assume that  $K(s, t, u)$  defines an operator

$$(14) \quad A(u) = \int_G K(s, t, u(t)) dt,$$

which maps  $L_2$  into  $L_2$ . Let  $Q: L_2 \rightarrow L_2$  be a continuous mapping from  $L_2$  into  $L_2$  defined by

$$(15) \quad Q(u) = \int_G Q(s, t) u(t) dt,$$

where  $Q(s, t)$  is determined on  $G \times G$ . Set

$T = I - \lambda Q$  ( $I$  denotes the identity mapping of  $L_2$ ,  $\lambda$  a real number). Suppose that  $\lambda$  is a regular value of  $Q$ . Under these conditions, using theorem 1, we shall prove the following

**Theorem 5.** Let the following conditions be fulfilled:

1° for every  $u_1, u_2 \in (-\infty, +\infty)$ ,  $s, t \in G$

$$|K(s, t, u_1) - K(s, t, u_2) - \lambda Q(s, t)(u_1 - u_2)| \leq \varphi(s, t) |u_1 - u_2|,$$

where  $\alpha = \left( \int_G \int_G \varphi^2(s, t) ds dt \right)^{\frac{1}{2}} \leq \frac{1}{\|\lambda^{-1}\|}$ .

$$2^\circ |K(s, t, u) - \lambda Q(s, t)u| \leq \sum_{k=1}^n q_k(s, t) |u|^{1-\alpha_k} + h(s, t)$$

( $s, t \in G, u \in (-\infty, +\infty)$ ), where  $0 < \alpha_k < 1$ ,

( $k=1, 2, \dots, n$ ),  $h(s, t) \in L^2_{G \times G}$  and the functions  $q_k(s, t)$ ,

( $k=1, 2, \dots, n$ ) are such that

$$(16) \quad \int_G \left( \int_G |q_k(s, t)|^{\frac{2}{\alpha_k}} dt \right)^{\frac{\alpha_k}{2}} ds < \infty.$$

Then the equation (13) has at least one solution  $u_0 \in L_2$  for every  $y \in L_2$ .

**Proof.** Assuming 2°, then for every  $u \in L_2$

$$\begin{aligned} \|T(u) - F(u)\| &= \|\lambda Q(u) - A(u)\| \leq \\ &\leq C \left( M \sum_{k=1}^n \|u\|^{1-\alpha_k} + N \right)^{\frac{1}{2}}, \end{aligned}$$

where  $M = \max_{k=1,2,\dots,n} \int_G \left( \int_G |g_k(s,t)|^{\frac{2}{\alpha_k}} dt \right)^{\frac{\alpha_k}{2}} ds$ ,

$$N = \int_G \int_G h^2(s,t) ds dt, \quad F(u) = u - A(u), \quad C = \text{mes } G.$$

Hence

$$\lim_{\|u\| \rightarrow \infty} \frac{\|T(u) - F(u)\|}{\|u\|} = 0.$$

In view of 1° for every  $u_1, u_2 \in L_2$

$$\begin{aligned} \|F(u_1) - F(u_2) - T(u_1 - u_2)\| &= \|A(u_1) - A(u_2) - \lambda Q(u_1 - u_2)\| \leq \\ &\leq \alpha \|u_1 - u_2\| \end{aligned}$$

with  $\alpha \leq \frac{1}{\|T^{-1}\|}$ . Thus all the assumptions of theorem 1 are satisfied. This completes the proof.

**Theorem 6.** Let  $K(s, t, u)$  be a function satisfying the following conditions:

1° For every  $u_1, u_2 \in (-\infty, +\infty)$ ,  $(s, t \in G)$  there is

$$|K(s, t, u_1) - K(s, t, u_2)| \leq c_p(s, t) |u_1 - u_2|.$$

2°  $|K(s, t, u)| \leq \beta |u| + \sum_{k=1}^n g_k(s, t) |u|^{1-\alpha_k} h(s, t)$ ,

$(s, t \in G, u \in (-\infty, +\infty))$ , where  $0 < \alpha_k < 1$  ( $k=1, 2, \dots, n$ )

$h(s, t) \in L^2_{G \times G}$ ,  $\beta$  is a number sufficiently

small ( $0 \leq \beta \leq \varepsilon < 1$ ) and the functions  $g_k(s, t)$

( $k=1, 2, \dots, n$ ) satisfy (16).

If  $|\lambda| \leq \frac{1}{\|c_p\|_{L^2_{G \times G}}}$  then the equation

$$u(s) - \lambda \int_G K(s, t, u(t)) dt = \eta(s)$$

has at least one solution  $u_0 \in L_2$  for every  $\eta \in L_2$ .

**Proof.** The proof is similar to the proof of theorem 5.

In next we suppose that  $A$  is defined by (14), where

$K(s, t, u)$  is a function given on  $G \times G \times (-\infty, +\infty)$

and  $G$  is a bounded closed subset of  $E_s$ .

**Lemma 4.** Let  $X$  be a Banach space,  $A: X \rightarrow X$  a completely continuous mapping of  $X$  into  $X$ ,  $Q: X \rightarrow X$  a linear mapping such that

$$\lim_{\|u\| \rightarrow \infty} \frac{\|A(u) - \lambda Q(u)\|}{\|u\|} = 0.$$

If  $\lambda \neq 0$  is not a characteristic number of  $Q$ , then the equation

$$(17) \quad u - A(u) = y$$

has at least one solution  $u_0 \in X$  for every  $y \in X$ .

**Proof.** By [6, chapt. IV, lemma 3.1] the operator  $Q$  is completely continuous. Since  $\lambda$  is a regular value of  $Q$ ,  $Q_\lambda^{-1} = (I - \lambda Q)^{-1}$  exists, is bounded and everywhere defined. The equation  $F(u) = y$  with  $F = I - A$  is equivalent to

$$(18) \quad u = R(u) + Q_\lambda^{-1} y,$$

where  $R(u) = Q_\lambda^{-1}(Q_\lambda(u) - F(u)) = Q_\lambda^{-1}(A(u) - \lambda Q(u))$ .

Furthermore, since  $Q_\lambda^{-1}$  is continuous and  $A - \lambda Q$  completely continuous,  $R$  is completely continuous. In view of

$$\|R(u)\| \leq \|Q_\lambda^{-1}\| \|A(u) - \lambda Q(u)\|$$

we have that  $\lim_{\|u\| \rightarrow \infty} \frac{\|R(u)\|}{\|u\|} = 0$ . Using the theorem of

Dubrovskij [9, chapt. III] we see that (18) has at least one solution in  $X$ . Thus the equation (17) has at least one solution  $u_0 \in X$  for every  $y \in X$ . This concludes the proof.

**Theorem 7.** Let one of the following conditions be fulfilled:

1° The operator  $A(u)$  defined by (14) is completely continuous in  $L_2$ -space and the function  $K(s, t, u)$  is

such that

$$(19) |K(s, t, u) - \lambda Q(s, t, u)| \leq a + b |u|^\alpha,$$

( $s, t \in G, u \in (-\infty, +\infty)$ ), where  $a, b > 0, 0 \leq \alpha < 1$ ,  $Q(s, t)$  is a kernel of (15) and  $\lambda \neq 0$  is not a characteristic value of  $Q$ .

$2^\circ$   $K(s, t, 0) = 0, (s, t \in G), K(s, t, u)$  has a bounded derivative  $K'_u(s, t, u)$  and  $K'_u(s, t, u) \rightarrow Q(s, t)$  as  $u \rightarrow \infty$  uniformly with respect to  $s, t \in G$ , where  $Q(s, t)$  is either identically equal to zero, or defines a linear operator (15) having the property that 1 is not a characteristic value of  $Q$ .

Then the equation (13) has at least one solution  $u_0 \in L_2$  for every  $y \in L_2$ .

Proof. The proof of theorem 7 depends on lemma 4. Assuming  $1^\circ$ , it is sufficient to prove that  $\lim_{\|u\| \rightarrow \infty} \|A(u) - \lambda Q(u)\| \|u\|^{-1} = 0$ . In fact, using (19)

$$(20) \|A(u) - \lambda Q(u)\| \leq (\text{mes } G)^{\frac{1}{2}} [a \text{mes } G + b \int_G |u(t)|^\alpha dt].$$

Applying the Hölder's inequality with  $p^{-1} = \alpha, q^{-1} = 1 - \alpha$  we obtain that

$$(21) \int_G |u(t)|^\alpha dt \leq (\text{mes } G)^{1-\alpha} \left( \int_G |u(t)| dt \right)^\alpha.$$

According to Cauchy-Schwarz inequality

$$(22) \left( \int_G |u(t)| dt \right)^\alpha \leq (\text{mes } G)^{\frac{\alpha}{2}} \|u\|^\alpha.$$

By (20), (21) and (22)

$$\lim_{\|u\| \rightarrow \infty} \frac{\|A(u) - \lambda Q(u)\|}{\|u\|} \leq (\text{mes } G)^{\frac{1}{2}} \lim_{\|u\| \rightarrow \infty} \left[ \frac{a}{\|u\|} + \frac{b(\text{mes } G)^{\frac{\alpha}{2}}}{\|u\|^{1-\alpha}} \right] = 0.$$

Assuming  $2^\circ$ , we see that  $|K(s, t, u)| \leq M |u|$  for every  $s, t \in G, u \in (-\infty, +\infty)$ ,  $M = \text{const}$ .



According to [6, chapt. I, th. 3.2] the mapping  $A(u)$  acts from  $L_2$  into  $L_2$  and is completely continuous. Furthermore,  $A$  is asymptotic close to a linear mapping  $Q$  [cf. 6, chapt. V, § 3]. Thus all the assumptions of lemma 4 are satisfied. This completes the proof.

Remark 3. Some results concerning the solutions of homogeneous Hammerstein integral equations being asymptotic close to linear ones has been established by M.A. Krasnoselskij [6, chapt. III, § 4, 5].

4. Theorem 8. Let  $F: X \rightarrow X$  be a mapping of a uniformly convex Banach space  $X$  into  $X$  such that for every  $u_1, u_2 \in D_R = \{u \in X: \|u\| \leq R\}$  there is

$$\|PF(u_1) - PF(u_2) - K(u_1 - u_2)\| \leq \alpha \|u_1 - u_2\|,$$

where  $P: X \xrightarrow{\text{onto}} X$ ,  $K: X \xrightarrow{\text{onto}} X$  are linear mappings having the inverses  $P^{-1}$ ,  $K^{-1}$ . Let  $F$  be a Fréchet-differentiable at  $0$ ,  $F(0) = 0$ ,  $\alpha = \|K - PF'(0)\| < 1$  and  $\alpha \|K^{-1}\| \leq 1$ . Let  $\varepsilon$  be an arbitrary positive number such that  $\varepsilon < 1 - \alpha$ .

Then there exists a positive number  $\delta$  such that for any  $y \in X$  with  $\|y\| \leq \frac{\delta(1-\alpha+\varepsilon)}{\|P\|}$  the equation  $F(u) = y$  has at least one solution in the ball  $D_\delta = \{u \in X: \|u\| \leq \delta\}$ .

Proof. To prove the theorem 8, use the same arguments as in [10] and the Browder's fixed point theorem [11].

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- (Received January 30, 1967)