EXISTENCE OF SOLUTIONS OF GENERAL NONLINEAR FUZZY VOLTERRA-FREDHOLM INTEGRAL EQUATIONS

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We study the problem of existence and uniqueness of solutions of a class of nonlinear fuzzy Volterra-Fredholm integral equations.

1. Introduction

Fuzzy differential and integral equations have been studied by many authors [1, 2, 5, 6, 7, 14]. Kaleva [5] discussed the properties of differentiable fuzzy set-valued mappings by means of the concept of *H*-differentiability introduced by Puri and Ralescu [9]. Seikkala [11] defined the fuzzy derivative which is a generalization of the Hukuhara derivative [9] and the fuzzy integral which is the same as that proposed by Dubois and Prade [3, 4]. Balachandran and Dauer [1] established the existence of solutions of perturbed fuzzy integral equations. Subrahmanyam and Sudarsanam [13] studied fuzzy Volterra integral equations. Park and Jeong [8] proved the existence and uniqueness of solutions of fuzzy Volterra-Fredholm integral equations of the form

$$x(t) = F\left(t, x(t), \int_0^t f\left(t, s, x(s)\right) ds \int_0^T g\left(t, s, x(s)\right) ds\right),\tag{1.1}$$

and Balachandran and Prakash [2] studied the same problem for the nonlinear fuzzy Volterra-Fredholm integral equations of the form

$$x(t) = f(t, x(t)) + F\left(t, x(t), \int_0^t g(t, s, x(s)) ds, \int_0^T h(t, s, x(s)) ds\right). \tag{1.2}$$

The purpose of this paper is to prove the existence and uniqueness of solutions of general nonlinear fuzzy Volterra-Fredholm integral equations of the form

$$x(t) = F\left(t, x(t), \int_{0}^{t} f_{1}(t, s, x(s)) ds, \dots, \int_{0}^{t} f_{m}(t, s, x(s)) ds, \right.$$

$$\int_{0}^{T} g_{1}(t, s, x(s)) ds, \dots, \int_{0}^{T} g_{m}(t, s, x(s)) ds, \quad 0 \le t \le T.$$
(1.3)

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2. Preliminaries

Let $P_K(R^n)$ denote the family of all nonempty, compact, convex subsets of R^n . Addition and scalar multiplication in $P_K(R^n)$ are defined as usual. Let A and B be two nonempty bounded subsets of R^n . The distance between A and B is defined by the Hausdorff metric $d(A,B) = \max\{\sup_{a \in A} \inf_{b \in B} \|a-b\|, \sup_{b \in B} \inf_{a \in A} \|a-b\|\}$, where $\|\cdot\|$ denote the usual Euclidean norm in R^n . Then it is clear that $(P_K(R^n),d)$ becomes a metric space.

Let $I = [0,1] \subseteq R$ be a compact interval and denote

$$E^{n} = \{ u : R^{n} \to I : u \text{ satisfies (i)-(iv) below} \}, \tag{2.1}$$

where

- (i) u is normal, that is, there exists an $x_0 \in \mathbb{R}^n$ such that $u(x_0) = 1$,
- (ii) *u* is fuzzy convex,
- (iii) *u* is upper semicontinuous,
- (iv) $[u]^0 = cl\{x \in \mathbb{R}^n : u(x) > 0\}$ is compact.

For $0 < \alpha \le 1$ denote $[u]^{\alpha} = \{x \in \mathbb{R}^n : u(x) \ge \alpha\}$. Then from (i)–(iv) it follows that the α -level set $[u]^{\alpha} \in P_K(\mathbb{R}^n)$ for all $0 \le \alpha \le 1$.

If $g: R^n \times R^n \to R^n$ is a function, then using Zadeh's extension principle we can extend g to $E^n \times E^n \to E^n$ by the equation

$$\tilde{g}(u,v)(z) = \sup_{z=g(x,y)} \min \{u(x), v(y)\}.$$
(2.2)

It is well known that $[\tilde{g}(u,v)]^{\alpha} = g([u]^{\alpha},[v]^{\alpha})$ for all $u,v \in E^n$, $0 \le \alpha \le 1$, and continuous function g. Further, we have $[u+v]^{\alpha} = [u]^{\alpha} + [v]^{\alpha}$, $[ku]^{\alpha} = k[u]^{\alpha}$, where $k \in R$. The real numbers can be embedded in E^n by the rule $c \to \hat{c}(t)$ where

$$\hat{c}(t) = \begin{cases} 1 & \text{for } t = c, \\ 0 & \text{elsewhere.} \end{cases}$$
 (2.3)

Let $D: E^n \times E^n \to R^+$ be defined by $D(u,v) = \sup_{0 \le \alpha \le 1} d([u]^\alpha, [v]^\alpha)$, where d is the Hausdorff metric defined in $P_K(R^n)$. Then D is a metric in E^n and (E^n, D) is a complete metric space [5, 10]. Further D(u+w,v+w) = D(u,v) and $D(\lambda u,\lambda v) = |\lambda|D(u,v)$ for every $u,v,w \in E^n$ and $\lambda \in R$.

It can be proved that $D(u+v,w+z) \le D(u,w) + D(v,z)$ for u,v,w, and $z \in E^n$.

Definition 2.1 [5]. A mapping $F: I \to E^n$ is strongly measurable if for all $\alpha \in [0,1]$, the set-valued map $F_\alpha: I \to P_K(R^n)$ defined by $F_\alpha(t) = [F(t)]^\alpha$ is Lebesgue measurable when $P_K(R^n)$ has the topology induced by the Hausdorff metric d.

Definition 2.2 [5]. A mapping $F: I \to E^n$ is said to be integrably bounded if there is an integrable function h(t) such that $||x(t)|| \le h(t)$ for every $x \in F_0(t)$.

Definition 2.3 [10]. The integral of a fuzzy mapping $F: I \to E^n$ is defined level-wise by

$$\left[\int_{I} F(t)dt\right]^{\alpha} = \int_{I} F_{\alpha}(t)dt$$

$$= \left\{\int_{I} f(t)dt \mid f: I \to \mathbb{R}^{n} \text{ is a measurable selection for } F_{\alpha}\right\}$$
(2.4)

for all $\alpha \in [0,1]$.

It has been proved by Puri and Ralescu [10] that a strongly measurable and integrably bounded mapping $F: I \to E^n$ is integrable (i.e., $\int_I F(t)dt \in E^n$).

Theorem 2.4. If $F: I \to E^n$ is continuous, then it is integrable.

Theorem 2.5. Let $F, G: I \to E^n$ be integrable and $\lambda \in R$. Then

- (i) $\int_I (F(t) + G(t))dt = \int_I F(t)dt + \int_I G(t)dt$,
- (ii) $\int_{I} \lambda F(t) dt = \lambda \int_{I} F(t) dt$,
- (iii) D(F,G) is integrable,
- (iv) $D(\int_I F(t)dt, \int_I G(t)dt) \leq \int_I D(F(t), G(t))dt$.

Now we make the following assumptions.

(A₁) Let J = [0, T], $\Delta = \{(t, s) : 0 \le s \le t \le T\}$. If $f_i, g_i \in C(\Delta \times E^n, E^n)$, i = 1, 2, ..., m, $F \in C(J \times E^{(2m+1)n}, E^n)$ and if $x \in C(J, E^n)$ and

$$z(t) = F\left(t, x(t), \int_{0}^{t} f_{1}(t, s, x(s)) ds, \dots, \int_{0}^{t} f_{m}(t, s, x(s)) ds, \right.$$

$$\left. \int_{0}^{T} g_{1}(t, s, x(s)) ds, \dots, \int_{0}^{T} g_{m}(t, s, x(s)) ds \right),$$
(2.5)

then $z \in C(J, E^n)$.

(A₂) There exist functions $\omega_i(t,s,p)$, $\hat{\omega}_i(t,s,p)$ such that $\omega_i, \hat{\omega}_i \in C(\Delta \times R^+, R^+)$, $R^+ = [0,\infty)$, which are nondecreasing in p and fulfil the conditions

$$D(f_{i}(t,s,x(s)),f_{i}(t,s,\overline{x}(s))) \leq \omega_{i}(t,s,D(x(s),\overline{x}(s))),$$

$$D(g_{i}(t,s,x(s)),g_{i}(t,s,\overline{x}(s))) \leq \hat{\omega}_{i}(t,s,D(x(s),\overline{x}(s)))$$

$$\text{for } x,\overline{x} \in C(J,E^{n}), \ i=1,2,\ldots,m.$$

$$(2.6)$$

- (A₃) There exists a function $H(t, p_1, p_2, ..., p_{2m+1})$ defined for $t \in J$ and $0 \le p_1 \le p_2 \le ... \le p_{2m+1} < \infty$ such that
 - (i) if $u \in C(J,J)$ and

$$v(t) = H\left(t, u(t), \int_{0}^{t} \omega_{1}(t, s, u(s)) ds, \dots, \int_{0}^{t} \omega_{m}(t, s, u(s)) ds, \right.$$

$$\int_{0}^{T} \hat{\omega}_{1}(t, s, u(s)) ds, \dots, \int_{0}^{T} \hat{\omega}_{m}(t, s, u(s)) ds\right), \tag{2.7}$$

then $v \in C(J,J)$;

(ii) if $u, \overline{u} \in C(J, J)$ and $u(t) \leq \overline{u}(t)$ for $t \in J$, then

$$H\left(t,u(t),\int_{0}^{t}\omega_{1}(t,s,u(s))ds,\ldots,\int_{0}^{t}\omega_{m}(t,s,u(s))ds,\right)$$

$$\int_{0}^{T}\hat{\omega}_{1}(t,s,u(s))ds,\ldots,\int_{0}^{T}\hat{\omega}_{m}(t,s,u(s))ds\right)$$

$$\leq H\left(t,\overline{u}(t),\int_{0}^{t}\omega_{1}(t,s,\overline{u}(s))ds,\ldots,\int_{0}^{t}\omega_{m}(t,s,\overline{u}(s))ds,\right)$$

$$\int_{0}^{T}\hat{\omega}_{1}(t,s,\overline{u}(s))ds,\ldots,\int_{0}^{T}\hat{\omega}_{m}(t,s,\overline{u}(s))ds\right) \quad \text{for } t \in J;$$

$$(2.8)$$

(iii) if $u_n \in C(J,J)$, $u_{n+1}(t) \le u_n(t)$, $t \in J$, n = 0, 1, 2, ..., and $\lim_{n \to \infty} u_n(t) = u(t)$, then

$$\lim_{n \to \infty} H\left(t, u_n(t), \int_0^t \omega_1(t, s, u_n(s)) ds, \dots, \int_0^t \omega_m(t, s, u_n(s)) ds, \right.$$

$$\int_0^T \hat{\omega}_1(t, s, u_n(s)) ds, \dots, \int_0^T \hat{\omega}_m(t, s, u_n(s)) ds \right)$$

$$= H\left(t, u(t), \int_0^t \omega_1(t, s, u(s)) ds, \dots, \int_0^t \omega_m(t, s, u(s)) ds, \right.$$

$$\int_0^T \hat{\omega}_1(t, s, u(s)) ds, \dots, \int_0^T \hat{\omega}_m(t, s, u(s)) ds \right).$$
(2.9)

 (A_4)

$$D(F(t,x_{1}(t),x_{2}(t),...,x_{2m+1}(t)),F(t,\overline{x}_{1}(t),\overline{x}_{2}(t),...,\overline{x}_{2m+1}(t)))$$

$$\leq H(t,D(x_{1}(t),\overline{x}_{1}(t)),D(x_{2}(t),\overline{x}_{2}(t)),...,D(x_{2m+1}(t),\overline{x}_{2m+1}(t)))$$
(2.10)

holds for $x_i, \overline{x}_i \in C(J, E^n), t \in J, i = 1, 2, ..., (2m + 1).$

(A_5) There exists a nonnegative continuous function $\overline{u}: J \to R^+$ being the solution of the inequality,

$$H\left(t, u(t), \int_{0}^{t} w_{1}(t, s, u(s)) ds, \dots, \int_{0}^{t} w_{m}(t, s, u(s)) ds, \right.$$

$$\left. \int_{0}^{T} \hat{w}_{1}(t, s, u(s)) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, u(s)) ds \right) + q(t) \leq u(t),$$
(2.11)

where

$$q(t) = \sup_{t \in J} D\left(F\left(t, \hat{0}, \int_{0}^{t} f_{1}(t, s, \hat{0}) ds, \dots, \int_{0}^{t} f_{m}(t, s, \hat{0}) ds, \dots \int_{0}^{T} g_{1}(t, s, \hat{0}) ds, \dots, \int_{0}^{T} g_{m}(t, s, \hat{0}) ds\right), \hat{0}\right).$$
(2.12)

(A_6) In the class of functions satisfying the condition $0 \le u(t) \le \overline{u}(t)$, $t \in J$, the function $u(t) \equiv 0$, $t \in J$, is the only solution of the equation

$$u(t) = H\left(t, u(t), \int_{0}^{t} w_{1}(t, s, u(s)) ds, \dots, \int_{0}^{t} w_{m}(t, s, u(s)) ds, \right.$$

$$\left. \int_{0}^{T} \hat{w}_{1}(t, s, u(s)) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, u(s)) ds \right).$$
(2.13)

In order to prove the existence of a solution of (1.3), we define the sequence

$$x_{0}(t) \equiv \hat{0},$$

$$x_{n+1}(t) = F\left(t, x_{n}(t), \int_{0}^{t} f_{1}(t, s, x_{n}(s)) ds, \dots, \int_{0}^{t} f_{m}(t, s, x_{n}(s)) ds, \dots, \int_{0}^{T} g_{1}(t, s, x_{n}(s)) ds, \dots, \int_{0}^{T} g_{m}(t, s, x_{n}(s)) ds\right)$$
(2.14)

for $n = 0, 1, 2, \dots$

To prove the convergence of the sequence $\{x_n\}$ to the solution \overline{x} of (1.3), we define the sequence $\{u_n\}$ by the relations

$$u_{0}(t) = \overline{u}(t),$$

$$u_{n+1}(t) = H\left(t, u_{n}(t), \int_{0}^{t} w_{1}(t, s, u_{n}(s)) ds, \dots, \int_{0}^{t} w_{m}(t, s, u_{n}(s)) ds, \dots \right)$$

$$\int_{0}^{T} \hat{w}_{1}(t, s, u_{n}(s)) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, u_{n}(s)) ds$$
(2.15)

for n = 0, 1, 2, ..., where the function $\overline{u}(t)$ is from the assumptions (A_5) and (A_6) .

LEMMA 2.6. If the conditions (A_3) , (A_5) , and (A_6) are satisfied, then

$$0 \le u_{n+1}(t) \le u_n(t) \le \overline{u}(t), \quad t \in J, \ n = 0, 1, 2, \dots,$$
$$\lim_{n \to \infty} u_n(t) = 0, \quad t \in J, \tag{2.16}$$

and the convergence is uniform in each bounded set.

Proof. From (2.11) and (2.15) we have

$$u_{1}(t) = H\left(t, u_{0}(t), \int_{0}^{t} w_{1}(t, s, u_{0}(s)) ds, \dots, \int_{0}^{t} w_{m}(t, s, u_{0}(s)) ds, \right.$$

$$\int_{0}^{T} \hat{w}_{1}(t, s, u_{0}(s)) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, u_{0}(s)) ds \right)$$

$$\leq H\left(t, \overline{u}(t), \int_{0}^{t} w_{1}(t, s, \overline{u}(s)) ds, \dots, \int_{0}^{t} w_{m}(t, s, \overline{u}(s)) ds, \right.$$

$$\int_{0}^{T} \hat{w}_{1}(t, s, \overline{u}(s)) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, \overline{u}(s)) ds + q(t)$$

$$\leq \overline{u}(t) = u_{0}(t)$$
(2.17)

for $t \in J$. Further, we obtain (2.16) by induction. But (2.16) implies the convergence of the sequence $\{u_n(t)\}$ to some nonnegative function $\phi(t)$ for $t \in J$. By Lebesgue's theorem and the continuity of H, it follows that the function $\phi(t)$ satisfies (2.13). Now from assumptions (A_5) and (A_6), we have $\phi(t) \equiv 0$, $t \in J$. Hence by the Dini theorem [12], the sequence $\{u_n\}$ converges uniformly in J.

3. Main results

THEOREM 3.1. If the assumptions (A_1) – (A_6) are satisfied, then there exists a continuous solution \overline{x} of (1.3). The sequence $\{x_n\}$ defined by (2.14) converges uniformly on J to \overline{x} , and the following estimates:

$$D(\overline{x}(t), x_n(t)) \le u_n(t), \quad t \in J, \ n = 0, 1, 2, ...,$$
 (3.1)

$$D(\overline{x}(t), \hat{0}) \le \overline{u}(t), \quad t \in J$$
 (3.2)

hold. The solution \overline{x} of (1.3) is unique in the class of functions satisfying the condition (3.2). Proof. We first prove that the sequence $\{x_n(t)\}_{t} \in J$, fulfils the condition

$$D(x_n(t), \hat{0}) \le \overline{u}(t), \quad t \in J, \ n = 0, 1, 2, \dots$$
(3.3)

Obviously, we see that $D(x_0(t), \hat{0}) = 0 \le \overline{u}(t)$, $t \in J$. Further, if we suppose that inequality (3.3) is true for $n \ge 0$, then

$$D(x_{n+1}(t), \hat{0})$$

$$\leq D(x_{n+1}(t), x_1(t)) + D(x_1(t), \hat{0})$$

$$\leq D\left(F\left(t, x_n(t), \int_0^t f_1(t, s, x_n(s)) ds, \dots, \int_0^t f_m(t, s, x_n(s)) ds, \dots, \int_0^T g_n(t, s, x_n(s)) ds, \dots, \int_0^T g_m(t, s, x_n(s)) ds\right),$$

$$\begin{split} F\bigg(t, \hat{0}, \int_{0}^{t} f_{1}(t, s, \hat{0}) ds, \dots, \int_{0}^{t} f_{m}(t, s, \hat{0}) ds, \int_{0}^{T} g_{1}(t, s, \hat{0}) ds, \dots, \int_{0}^{T} g_{m}(t, s, \hat{0}) ds \bigg) \\ + D\bigg(F\bigg(t, \hat{0}, \int_{0}^{t} f_{1}(t, s, \hat{0}) ds, \dots, \int_{0}^{t} f_{m}(t, s, \hat{0}) ds, \int_{0}^{T} g_{1}(t, s, \hat{0}) ds, \dots, \int_{0}^{T} g_{m}(t, s, \hat{0}) ds \bigg), \hat{0}\bigg) \\ \leq H\bigg(t, D(x_{n}(t), \hat{0}), D\bigg(\int_{0}^{t} f_{1}(t, s, x_{n}(s)) ds, \int_{0}^{t} f_{m}(t, s, \hat{0}) ds \bigg), \dots, \\ D\bigg(\int_{0}^{t} f_{m}(t, s, x_{n}(s)) ds, \int_{0}^{T} g_{1}(t, s, \hat{0}) ds \bigg), \dots, \\ D\bigg(\int_{0}^{T} g_{1}(t, s, x_{n}(s)) ds, \int_{0}^{T} g_{1}(t, s, \hat{0}) ds \bigg), \dots, \\ D\bigg(\int_{0}^{T} g_{m}(t, s, x_{n}(s)) ds, \int_{0}^{T} g_{m}(t, s, \hat{0}) ds \bigg) + q(t) \\ \leq H\bigg(t, D(x_{n}(t), \hat{0}), \int_{0}^{t} D(f_{1}(t, s, x_{n}(s)), f_{1}(t, s, \hat{0})) ds, \dots, \\ \int_{0}^{t} D(f_{m}(t, s, x_{n}(s)), g_{m}(t, s, \hat{0})) ds, \int_{0}^{T} D(g_{1}(t, s, x_{n}(s)), g_{1}(t, s, \hat{0})) ds, \dots, \\ \int_{0}^{T} D(g_{m}(t, s, x_{n}(s)), g_{m}(t, s, \hat{0})) ds, \dots, \int_{0}^{t} w_{m}(t, s, D(x_{n}(s), \hat{0})) ds, \\ \int_{0}^{T} \hat{w}_{1}(t, s, D(x_{n}(s), \hat{0})) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, D(x_{n}(s), \hat{0})) ds, \\ \int_{0}^{T} \hat{w}_{1}(t, s, \overline{u}(s)) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, \overline{u}(s)) ds, \\ \int_{0}^{T} \hat{w}_{1}(t, s, \overline{u}(s)) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, \overline{u}(s)) ds \bigg) + q(t) \\ \leq \overline{u}(t) \quad \text{for } t \in J. \end{split}$$

Now we obtain (3.3) by induction. Next, we prove that

$$D(x_{n+r}(t), x_n(t)) \le u_n(t), \quad t \in J, \ n = 0, 1, 2, \dots, \ r = 0, 1, 2, \dots$$
 (3.5)

By (3.3), we have

$$D(x_r(t), x_0(t)) = D(x_r(t), \hat{0}) \le \overline{u}(t) = u_0(t), \quad t \in J, \ r = 0, 1, 2, \dots$$
 (3.6)

Suppose that (3.5) is true for $n, r \ge 0$, then

$$\begin{split} D(x_{n+r+1}(t), x_{n+1}(t)) &= D\bigg(F\bigg(t, x_{n+r}(t), \int_0^t f_1(t, s, x_{n+r}(s)) ds, \ldots, \int_0^t f_m(t, s, x_{n+r}(s)) ds, \\ & \int_0^T g_1(t, s, x_{n+r}(s)) ds, \ldots, \int_0^T g_m(t, s, x_{n+r}(s)) ds \bigg), \\ F\bigg(t, x_n(t), \int_0^t f_1(t, s, x_n(s)) ds, \ldots, \int_0^t f_m(t, s, x_n(s)) ds, \\ & \int_0^T g_1(t, s, x_n(s)) ds, \ldots, \int_0^T g_m(t, s, x_n(s)) ds \bigg) \\ & \leq H\bigg(t, D(x_{n+r}(t), x_n(t)), D\bigg(\int_0^t f_1(t, s, x_{n+r}(s)) ds, \int_0^t f_1(t, s, x_n(s)) ds\bigg), \\ D\bigg(\int_0^t f_m(t, s, x_{n+r}(s)) ds, \int_0^t f_m(t, s, x_n(s)) ds\bigg), \\ D\bigg(\int_0^T g_1(t, s, x_{n+r}(s)) ds, \int_0^T g_1(t, s, x_n(s)) ds\bigg), \\ D\bigg(\int_0^T g_m(t, s, x_{n+r}(s)) ds, \int_0^T g_m(t, s, x_n(s)) ds\bigg) \bigg) \\ & \leq H\bigg(t, D(x_{n+r}(t), x_n(t)), \int_0^t D(f_1(t, s, x_{n+r}(s)), f_1(t, s, x_n(s))) ds, \\ \int_0^T D(g_1(t, s, x_{n+r}(s)), g_1(t, s, x_n(s))) ds, \\ \int_0^T D(g_m(t, s, x_{n+r}(s)), g_m(t, s, x_n(s))) ds\bigg) \\ & \leq H\bigg(t, D(x_{n+r}(t), x_n(t)), \int_0^t w_1(t, s, D(x_{n+r}(s), x_n(s))) ds, \ldots, \\ \int_0^t w_m(t, s, D(x_{n+r}(s), x_n(s))) ds, \int_0^T \hat{w}_1(t, s, D(x_{n+r}(s), x_n(s))) ds, \ldots, \\ \int_0^t w_m(t, s, D(x_{n+r}(s), x_n(s))) ds\bigg) \\ \end{aligned}$$

$$\leq H\left(t, u_{n}(t), \int_{0}^{t} w_{1}(t, s, u_{n}(s)) ds, \dots, \int_{0}^{t} w_{m}(t, s, u_{n}(s)) ds, \right.$$

$$\left. \int_{0}^{T} \hat{w}_{1}(t, s, u_{n}(s)) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, u_{n}(s)) ds \right)$$

$$\leq u_{n+1}(t) \quad \text{for } t \in J.$$
(3.7)

Now we obtain (3.5) by induction.

Because of Lemma 2.6, $\lim_{n\to\infty} u_n(t) = 0$ in J and we have from (3.5) that $x_n \to \overline{x}$ in J. The continuity of \overline{x} follows from the uniform convergence of the sequence $\{x_n\}$ and the continuity of all functions x_n . If $r \to \infty$, then (3.5) gives estimation (3.1). Estimation (3.2) implies (3.3). It is obvious that \overline{x} is a solution of (1.3).

To prove that the solution \overline{x} is a unique solution of (1.3) in the class of functions satisfying the condition (3.2), we suppose that there exists another solution \hat{x} defined in J such that $\overline{x}(t) \neq \hat{x}(t)$ and $\|\hat{x}(t)\| \leq \overline{u}(t)$ for $t \in J$. From (3.1) we get $D(\hat{x}(t), x_n(t)) \leq u_n(t)$, $t \in J$, $n = 0, 1, 2, \ldots$ and it follows that $\overline{x}(t) = \hat{x}(t)$ for $t \in J$. This contradiction proves the uniqueness of \overline{x} in the class of functions satisfying the relation (3.2). This completes the proof of the theorem.

THEOREM 3.2. If the assumptions (A_1) – (A_4) are satisfied and the function $y(t) \equiv 0$, $t \in J$, is the only nonnegative continuous solution of the inequality

$$y(t) \leq H\left(t, y(t), \int_{0}^{t} w_{1}(t, s, y(s)) ds, \dots, \int_{0}^{t} w_{m}(t, s, y(s)) ds, \dots \right)$$

$$\int_{0}^{T} \hat{w}_{1}(t, s, y(s)) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, y(s)) ds, \quad t \in J,$$
(3.8)

then (1.3) has at most one solution in J.

Proof. We suppose that there exist two solutions \overline{x} and \hat{x} of (1.3) such that $\overline{x}(t) \neq \hat{x}(t)$, $t \in J$. Put $y(t) = D(\overline{x}(t), \hat{x}(t))$, $t \in J$, then

$$y(t) = D(\overline{x}(t), \hat{x}(t))$$

$$= D\left(F\left(t, \overline{x}(t), \int_0^t f_1(t, s, \overline{x}(s)) ds, \dots, \int_0^t f_m(t, s, \overline{x}(s)) ds, \dots \int_0^T g_1(t, s, \overline{x}(s)) ds, \dots, \int_0^T g_m(t, s, \overline{x}(s)) ds\right),$$

$$F\left(t, \hat{x}(t), \int_0^t f_1(t, s, \hat{x}(s)) ds, \dots, \int_0^t f_m(t, s, \hat{x}(s)) ds, \dots \int_0^T g_1(t, s, \hat{x}(s)) ds, \dots, \int_0^T g_m(t, s, \hat{x}(s)) ds\right)$$

$$\leq H\left(t, D(\overline{x}(t), \hat{x}(t)), D\left(\int_{0}^{t} f_{1}(t, s, \overline{x}(s)) ds, \int_{0}^{t} f_{1}(t, s, \hat{x}(s)) ds\right), \dots, D\left(\int_{0}^{t} f_{m}(t, s, \overline{x}(s)) ds, \int_{0}^{t} f_{m}(t, s, \hat{x}(s)) ds\right), \dots, D\left(\int_{0}^{T} g_{1}(t, s, \overline{x}(s)) ds, \int_{0}^{T} g_{1}(t, s, \hat{x}(s)) ds\right), \dots, D\left(\int_{0}^{T} g_{m}(t, s, \overline{x}(s)) ds, \int_{0}^{T} g_{m}(t, s, \hat{x}(s)) ds\right)\right)$$

$$\leq H\left(t, D(\overline{x}(t), \hat{x}(t)), \int_{0}^{t} D(f_{1}(t, s, \overline{x}(s)), f_{1}(t, s, \hat{x}(s))) ds, \dots, \int_{0}^{t} D(g_{m}(t, s, \overline{x}(s)), g_{m}(t, s, \hat{x}(s))) ds, \dots, \int_{0}^{T} D(g_{m}(t, s, \overline{x}(s)), g_{m}(t, s, \hat{x}(s))) ds\right)$$

$$\leq H\left(t, D(\overline{x}(t), \hat{x}(t)), \int_{0}^{t} w_{1}(t, s, D(\overline{x}(s), \hat{x}(s))) ds, \dots, \int_{0}^{t} w_{m}(t, s, D(\overline{x}(s), \hat{x}(s))) ds, \dots, \int_{0}^{t} w_{m}(t, s, D(\overline{x}(s), \hat{x}(s))) ds, \dots, \int_{0}^{T} \hat{w}_{m}(t, s, y(s)) ds, \dots, \int_{0}^{t} \hat{w}_$$

and by (3.8) we conclude that $y(t) \equiv 0$ for $t \in J$, that is, $\overline{x}(t) = \hat{x}(t)$, $t \in J$. This contradiction proves our Theorem 3.2.

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