

**APPENDIX TO THE PAPER "EXISTENCE THEOREMS  
FOR  $L^p$ -SOLUTIONS OF INTEGRAL EQUATIONS IN BANACH SPACES"**

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Let  $D = [0, d]$  and let  $E$  be a real Banach space. Denote by  $L^p(D, E)$  ( $p > 1$ ) the space of all strongly measurable functions  $u : D \rightarrow E$  such that

$$\|u\|_p = \left( \int_D \|u(t)\|^p dt \right)^{1/p} < \infty.$$

Consider the nonlinear Volterra integral equation

$$(1) \quad x(t) = g(t) + \int_0^t f(t, s, x(s)) ds,$$

where

1°  $g \in L^p(D, E)$ ;

2°  $(t, s, x) \rightarrow f(t, s, x)$  is a function from  $D^2 \times E$  into  $E$  which is continuous in  $x$  and strongly measurable in  $(t, s)$ ;

3°  $\|f(t, s, x)\| \leq K(t, s)(m(s) + b\|x\|^{p/q})$  for  $t, s \in D$  and  $x \in E$ , and

(i)  $q > 1, b \geq 0, m \in L^q(D, R)$  and  $m \geq 0$ ; let  $r = q/(q-1)$ ;

(ii)  $(t, s) \rightarrow K(t, s)$  is a function from  $D^2$  into  $R_+$  such that  $K(t, \cdot) \in L^r(D, R)$  for a. e.  $t \in D$  and the function  $t \rightarrow k(t) = \|K(t, \cdot)\|_r$  belongs to  $L^p(D, R)$ .

Let  $F$  be the mapping defined by

$$F(x)(t) = \int_0^t f(t, s, x(s)) ds \quad (x \in L^p(D, E), t \in D).$$

Assume that

$$4^\circ \lim_{\tau \rightarrow 0} \sup_{\|x\|_p \leq \rho} \int_D \|F(x)(t + \tau) - F(x)(t)\| dt = 0 \text{ for each } \rho > 0;$$

and

$5^\circ$   $(t, s, u) \rightarrow h(t, s, u)$  is a nonnegative function defined for  $0 \leq s \leq t \leq d$ ,  $u \geq 0$ , satisfying the following conditions:

(i) for any nonnegative  $u \in L^p(D, \mathcal{R})$  there exists the integral

$$\int_0^t h(t, s, u(s)) ds \text{ for a. e. } t \in D;$$

(ii) for any  $c$ ,  $0 < c \leq d$ ,  $u = 0$ , a. e. is the only nonnegative function on  $[0, c]$  which belongs to  $L^p([0, c], \mathcal{R})$  and satisfies the inequality

$$u(t) \leq 2 \int_0^t h(t, s, u(s)) ds \text{ almost everywhere on } [0, c].$$

Choose  $\eta \in (0, 1/2)$  and an interval  $J = [0, a]$  in such a way that for  $\varepsilon$ ,  $0 \leq \varepsilon \leq \eta$ , the maximal continuous solution  $z_\varepsilon$  of the integral equation

$$z(t) = \varepsilon + 2^{p-1} \int_0^t (\|g(s)\| + k(s)\|m\|_q + bk(s)z^{1/q}(s))^p ds$$

is defined on  $J$  and  $z_\varepsilon(t) \leq z_0(t) + 1$  for  $t \in J$ .

In [3] it was proved that if  $1^\circ - 5^\circ$  hold and

$$(2) \quad \alpha(f(t, s, Z)) \leq (t, s, \alpha(Z))$$

for  $0 \leq s \leq t \leq d$  and for each bounded subset  $Z$  of  $E$ , where  $\alpha$  denotes the Kuratowski measure of noncompactness, then the equation (1) has at least one solution  $x \in L^p(J, E)$ . Now we shall prove the following Aronszajn-type

**THEOREM.** *Under the above assumptions the set  $S$  of all solutions  $x \in L^p(J, E)$  of (1) is a compact  $R_\delta$ , i. e.  $S$  is homeomorphic to the intersection of a decreasing sequence of compact absolute retracts.*

*Proof.* Let  $\varrho^p = \max_{t \in J} z_0(t) + 1$ ,  $L^p = L^p(J, E)$ ,  $B = \{x \in L^p : \|x\|_p \leq \varrho\}$  and  $U = \{x \in L^p : \|x\|_p \leq \eta\}$ . For any positive integer  $n$  and  $x \in L^p$  put

$$F_n(x)(t) = \begin{cases} 0 & \text{if } 0 \leq t \leq a_n \\ \int_0^{t-a_n} f(t, s, x(s)) ds & \text{if } a_n \leq t \leq a \end{cases}$$

where  $a_n = a/n$ . Then  $F_n$  is a continuous mapping  $L^p \rightarrow L^p$  and

$$(3) \quad \|F_n(x)(t)\| \leq k(t)\|m\|_q + bk(t) \left( \int_0^t \|x(s)\|^p ds \right)^{1/q}$$

$$(4) \quad \|F(x)(t) - F_n(x)(t)\| \leq k_n(t) (\|m\|_q + b \left( \int_0^t \|x(s)\|^p ds \right)^{1/q})$$

for  $x \in L^p$ , where

$$k_n(t) = \begin{cases} k(t) & \text{if } 0 \leq t \leq a_n \\ \|K(t, \cdot)\chi_{[t-a_n, t]}\|_r & \text{if } a_n \leq t \leq a. \end{cases}$$

Put  $G(x) = g + F(x)$  and  $G_n(x) = g + F_n(x)$  for  $x \in B$ . Then  $G$  and  $G_n$  are continuous mapping of  $B$  into  $L^p$  and, by (4),

$$(5) \quad \lim_{n \rightarrow \infty} \|G(x) - G_n(x)\|_p = 0 \text{ uniformly in } x \in B.$$

Fix  $n$ . In the same way as in [2; p. 169] it can be shown that the mapping  $I - G_n : B \rightarrow L^p$  is a homeomorphism into  $(I - \text{the identity})$  and for a given  $y \in U$  there exists  $x_n \in L^p$  such that  $x_n = y + g + F_n(x_n)$ . In view of (3) we have

$$\|x_n(t)\| \leq \|y(t)\| + \|g(t)\| + k(t)\|m\|_q + bk(t)\left(\int_0^t \|x_n(s)\|^p ds\right)^{1/q} \text{ for } t \in J.$$

Moreover,  $2^{p-1} \int_0^t \|y(s)\|^p ds \leq \eta$ , because  $\|y\|_p \leq \eta \leq 1/2$ . Putting  $w_n(t) = \int_0^t \|x_n(s)\|^p ds$ , we obtain

$$w_n(t) \leq \eta + 2^{p-1} \int_0^t (\|g(s)\| + k(s)\|m\|_q + bk(s)w_n^{1/q}(s))^p ds \text{ for } t \in J.$$

By the theorem on integral inequalities this implies

$$w_n(t) \leq z_\eta(t) \leq z_0(t) + 1 \leq \varrho^p \text{ for } t \in J.$$

Hence  $x_n \in B$ . This shows that

$$(6) \quad U \subset (I - G_n)(B) \text{ for all } n.$$

Furthermore

$$(7) \quad (I - G)^{-1}(Y) \text{ is compact for each compact subset } Y \text{ of } L^p.$$

Indeed, let  $Y$  be a given compact subset of  $L^p$  and let  $(u_n)$  be a sequence in  $(I - G)^{-1}(Y)$ . As  $u_n - G(u_n) \in Y$ , we can find a subsequence  $(u_{n_j})$  and  $y \in Y$  such that  $\lim_{j \rightarrow \infty} \|u_{n_j} - G(u_{n_j}) - y\|_p = 0$ . By passing to a subsequence if necessary, we may assume that

$$\lim_{j \rightarrow \infty} (u_{n_j}(t) - G(u_{n_j}(t))) = y(t) \text{ for a. e. } t \in J.$$

Moreover, in view of (3) and the Egoroff and Lusin theorems, for each  $\varepsilon > 0$  there exist a closed subset  $J_\varepsilon$  and  $J$  and a number  $M_\varepsilon > 0$  such that  $\text{mes}(J \setminus J_\varepsilon) < \varepsilon$  and  $\|u_{n_j t}\| \leq M_\varepsilon$  for all  $j$  and  $t \in J_\varepsilon$ . Hence, putting  $V = \{u_{n_j} : j = 1, 2, \dots\}$  and arguing similarly as in [3; p. 102], we conclude that  $V$  is relatively compact in  $L^p$  which proves (7).

From (5)–(7) it follows that the mapping  $I-G$  satisfies all assumptions of Theorem 7 of [1]. Therefore the set  $(I-G)^{-1}(0)$  is a compact  $R_\theta$ . On the other hand if  $x \in S$ , then analogously as for  $x_n$  in the proof of (6), it can be shown that  $x \in B$ . Consequently,  $S = (I-G)^{-1}(0)$ .

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