19. On the Family of the Solution-Curves of the Integral Inequality

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A certain generalization of the theorem of Kneser on the differential inequality was shown by Prof. M. Hukuhara.¹⁾ In this note, we shall generalize it to the case of integral inequality

(1)
$$|u(x)-f(x)-\int_{0}^{x} K(x, t, u(t))dt| \leq p(x)$$

where the functions f, u and K represent *n*-dimensional vectors, while x, t and p are real; f(x) is continuous in $0 \le x \le 1$, K(x, t, u)is bounded and continuous in the domain D:

$$0 \le t \le x \le 1$$
, $|u| < \infty$, $p(x)$ is continuous in the interval $0 \le x \le 1$.

Suppose that the family \mathfrak{F} of f(x) is a compact continuum in (C) and \mathfrak{U} is the family of the totality of the solution-curves²⁾ of (1) with $f(x) \in \mathfrak{F}$. Then, \mathfrak{U} is also a compact continuum in (C).

cf. (C) denotes the space of continuous functions on $0 \le x \le 1$ with the norm $||f|| = \max_{0 \le x \le 1} |f(x)|$.

It is evident that the family \mathfrak{U} is a closed and compact set in (C). If \mathfrak{U} is not a continuum, \mathfrak{U} must be the sum of two closed, disjoint and non void sets \mathfrak{U}_1 and \mathfrak{U}_2 . Let \mathfrak{F}_i be the family of the functions $f_i(x)$ whose corresponding solutions are in $\mathfrak{U}_i(i=1,2)$. Then \mathfrak{F}_1 and \mathfrak{F}_2 are closed and $\mathfrak{F}=\mathfrak{F}_1\smile\mathfrak{F}_2$. As \mathfrak{F} is a continuum, there exists f_0 such that

$$f_0 \in \mathfrak{F}_1 \frown \mathfrak{F}_2$$

The family \mathfrak{U}_0 of the solution-curves corresponding to f_0 contains an element of \mathfrak{U}_1 and an element of \mathfrak{U}_2 . Therefore, if we can prove that \mathfrak{U}_0 is a continuum, \mathfrak{U}_0 must contain an element which does not belong to \mathfrak{U} . This contradicts to $\mathfrak{U}_0 \subseteq \mathfrak{U}$. Therefore, it is sufficient to prove that \mathfrak{U}_0 is a continuum, i.e. the solution-curves \mathfrak{U}_0 of the following integral inequality

(2)
$$|u(x) - f(x) - \int_{0}^{x} K(x, t, u(t)) dt| \leq p(x)$$

¹⁾ M. Hukuhara: Sur une généralisation d'un théorème de Kneser, Proc. Japan Acad., **29**, 154 (1953).

^{2) 3)} For the existence of such solutions, see T. Satô's "Sur les équations integrales non-linéaires de Volterra" (forthcoming in «Compositio Mathematica»).

is a continuum.

As \mathfrak{U}_0 is clearly a closed set in (C), if \mathfrak{U}_0 is not a continuum, \mathfrak{U}_0 must be sum of two closed and disjoint sets \mathfrak{U}_0^1 and \mathfrak{U}_0^2 . Take $u_1(x)$ and $u_2(x)$ in \mathfrak{U}_0^1 and \mathfrak{U}_0^2 respectively. And set $\max_{0 \le t \le 1} |f(x)| = F$,

 $|K(x, t, u)| \le M$ and $\Omega: 0 \le t \le x \le 1, u \le F + M.$

Consider the integral equation

(3)
$$u(x) = f(x) + \int_{0}^{x} K(x, t, u(t)) dt + \int_{a}^{x} K_{n}(x, t, u(t)) dt$$
 (i=1, 2)

where $0 \le \alpha \le 1$, $K_n(x, t, u)$ satisfies the Lipschitz's condition with respect to u and converges to K(x, t, u) uniformly in Ω .

Put³⁾

$$g_n^i(x, \alpha) = \begin{cases} u_i(x) & \text{for } 0 \leq x \leq \alpha \\ \text{solution of } (3) & \text{for } \alpha \leq x \leq 1, \end{cases}$$

then

$$egin{array}{lll} g_n^i(x,\,1)\!=\!u_i(x) & (i\!=\!1,\,2)\ g_n^1(x,\,0)\!=\!g_n^2(x,\,0). \end{array}$$

Because $g_n^i(x, \alpha)$, considered as a function of x, is continuous in (C) with respect to α , the sets

$$\mathfrak{G}_n = \{g_n^i(x, \alpha); i=1, 2\}$$

is a continuum which contains $u_1(x)$ and $u_2(x)$.

Take two open sets \mathfrak{H}_1 and \mathfrak{H}_2 in (C) such

 $\mathfrak{H}_1 \supset \mathfrak{U}_0^1, \quad \mathfrak{H}_2 \supset \mathfrak{U}_0^2, \quad \mathfrak{H}_1 \frown \mathfrak{H}_2 = O.$

Then there exists an element $g_n(x, a_n)$ in \mathfrak{G}_n which is not contained in $\mathfrak{H}_1 \smile \mathfrak{H}_2$. The family $\{g_n(x, a_n)\}$ is, as easily be seen, equi-bounded and equi-continuous, so that we can take a uniformly convergent sequence whose limit g(x) is not contained in \mathfrak{ll}_0 , while g(x) is a solution of (2) from its construction. This is a contradiction.

q.e.d.

From this theorem we can easily have the following corollary.

Let C_0 be a solution-curve of (1). If there are more than two solutions, there exists, for any small positive number ε , a solutioncurve C such that $0 < \rho(C, C_0) < \varepsilon$, where $\rho(C, C_0)$ is the distance of C and C_0 in the space (C).

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