Journal of Applied Mathematics and Stochastic Analysis, **12**:1 (1999), 91-97.

EXISTENCE AND UNIQUENESS OF A CLASSICAL SOLUTION TO A FUNCTIONAL-DIFFERENTIAL ABSTRACT NONLOCAL CAUCHY PROBLEM

LUDWIK BYSZEWSKI
Cracow University of Technology
Institute of Mathematics
Warszawska 24
31-155 Cracow, Poland

(Received November, 1997; Revised April, 1998)

The aim of this paper is to investigate the existence and uniqueness of a classical solution to a functional-differential abstract nonlocal Cauchy problem in a general Banach space. For this purpose, a special kind of a mild solution is introduced and the Banach contraction theorem and a modified Picard method are applied.

Key words: Abstract Cauchy Problem, Ordinary Functional-Differential Equation, Nonlocal Condition, Existence and Uniqueness of a Classical Solution, Mild Solution, Banach Contraction Theorem, Picard Method.

AMS subject classifications: 34G20, 34K30, 34A12, 34A34, 47H10, 34A45, 34G99.

1. Introduction

We present four theorems (Theorems 2.1-2.4) on the existence and uniqueness of a classical solution to a functional-differential abstract nonlocal Cauchy problem in an arbitrary Banach space and give an approximation of the solution to the nonlocal problem. In the proofs of the theorems, we introduce a special kind of a mild solution and apply the Banach contraction theorem and a modified Picard method of successive approximations.

The functional-differential nonlocal problem, studied in this paper is of the form:

$$u'(t) = f(t, u(t), u(a(t))), \quad t \in I, \tag{1.1}$$

$$u(t_0) + \sum_{k=1}^{p} c_k u(t_k) = x_0, \tag{1.2}$$

where $I := [t_0, t_0 + T]$, $t_0 < t_1 < \ldots < t_p \leq t_0 + T$, $T > 0$; $f: I \times E^2 \to E$ and $a: I \to I$ are given functions satisfying some assumptions; E is a Banach space with norm $\|\cdot\|$, $x_0 \in E$, $c_k \neq 0$ $(k = 1, \ldots, p)$ and $p \in \mathbb{N}$.

The results obtained are generalizations and continuations of those, reported previously in [1-4], with the nonlocal condition of type (1.2). Moreover, the results of the paper include, among other things, a special kind of a mild solution to nonlocal problem (1.1)-(1.2). Therefore, throughout the proofs of the theorems, we apply properties of function f in a greater measure than in [1-3]. Consequently, in contrast with [1-3], now, even if T is an arbitrary positive constant, then $c_k (k = 1,\ldots,p)$ from the nonlocal condition (1.2) can satisfy the inequalities $|c_k| > 1$ $(k = 1,\ldots,p)$. The special kind of a mild solution in this paper is a modification of a mild solution introduced by the author (in [5]), for nonlocal evolution problems. In the case when $c_k = 0$ $(k = 1,\ldots,p)$ and the right-hand side of the functional-differential equation does not depend on the functional argument, some results of Theorem 2.4 are reduced to those (given in [6]) on the existence and uniqueness of a classical solution to the abstract Cauchy problem with the standard initial condition.

If $c_k \neq 0$ $(k = 1,\ldots,p)$ then the results of the paper can be applied in kinematics to determine the evolution $t \to u(t)$ of the location of a physical object for which we do not know the positions $u(t_0)$, $u(t_1),\ldots,u(t_p)$, but we know that the nonlocal condition (1.2) holds. Consequently, to describe some physical phenomena, the nonlocal condition can be more useful than the standard initial condition $u(t_0) = x_0$.

2. Theorems About the Existence and Uniqueness of a Classical Solution

By X, we denote the Banach space $C(I,E)$ with the standard norm $\|\cdot\|_X$. So,

$$\|w\|_X := \sup_{t \in I} \|w(t)\|, \quad w \in X.$$

Assume that $\sum_{k=1}^{p} c_k \neq -1$. A function $u \in X$, satisfying the integral equation

$$u(t) = \left(x_0 - \sum_{k=1}^{p} c_k \int_{t_0}^{t_k} f(\tau, u(\tau), u(a(\tau)))d\tau \right) \Big/ \left(1 + \sum_{k=1}^{p} c_k \right) \tag{2.1}$$

$$+ \int_{t_0}^{t} f(\tau, u(\tau), u(a(\tau))d\tau, \quad t \in I,$$

is said to be a *mild solution* of the nonlocal problem (1.1)-(1.2).

A function $u: I \to E$ is said to be a *classical solution* of the nonlocal problem (1.1)-(1.2) if

(*i*) u is continuous on I and continuously differentiable on I,

(*ii*) $u'(t) = f(t, u(t), u(a(t)))$ for $t \in I$

and

(*iii*) $u(t_0) + \sum_{k=1}^{p} c_k u(t_k) = x_0$.

Theorem 2.1: *Suppose that* $f: I \times E^2 \to E$, $a: I \to I$ *and* $\sum_{k=1}^{p} c_k \neq -1$. *If* u *is a classical solution of the nonlocal problem* (1.1)-(1.2), *then* u *is a mild solution of this problem.*

Proof: Let u be a classical solution of the nonlocal problem (1.1)-(1.2). Then u satisfies equation (1.1) and, consequently,

$$u(t) = u(t_0) + \int_{t_0}^{t} f(\tau, u(\tau), u(a(\tau)))d\tau, \quad t \in I. \tag{2.2}$$

From (2.2),

$$u(t_k) = u(t_0) + \int_{t_0}^{t_k} f(\tau, u(\tau), u(a(\tau)))d\tau \quad (k = 1, \ldots, p). \tag{2.3}$$

By (1.2) and (2.3),

$$u(t_0) + \sum_{k=1}^{p} c_k \left[u(t_0) + \int_{t_0}^{t_k} f(\tau, u(\tau), u(a(\tau)))d\tau \right] = x_0. \tag{2.4}$$

Since $\sum_{k=1}^{p} c_k \neq -1$, then (2.4) implies

$$u(t_0) = \left(x_0 - \sum_{k=1}^{p} c_k \int_{t_0}^{t_k} f(\tau, u(\tau), u(a(\tau)))d\tau \right) \Big/ \left(1 + \sum_{k=1}^{p} c_k \right). \tag{2.5}$$

From (2.2) and (2.5), we obtain that u is a mild solution of the nonlocal problem (1.1)-(1.2). The proof of Theorem 2.1 is complete.

Theorem 2.2: *Suppose that* $f \in C(I \times E^2, E)$, $a: I \to I$ *and* $\sum_{k=1}^{p} c_k \neq -1$. *If* u *is a mild solution of the nonlocal problem* (1.1)-(1.2) *then* u *is a classical solution of this problem.*

Proof: Let u be a mild solution of the nonlocal problem (1.1)-(1.2). Then u satisfies equation (1.1) and, from the continuity of $f, u \in C^1(I, E)$. Now, we will show that u satisfies the nonlocal condition (1.2). For this purpose, observe that, by (2.1),

$$u(t_0) = \left(x_0 - \sum_{k=1}^{p} c_k \int_{t_0}^{t_k} f(\tau, u(\tau), u(a(\tau)))d\tau \right) \Big/ \left(1 + \sum_{k=1}^{p} c_k \right) \tag{2.6}$$

and

$$u(t_i) = \left(x_0 - \sum_{k=1}^{p} c_k \int_{t_0}^{t_k} f(\tau, u(\tau), u(a(\tau)))d\tau \right) \Big/ \left(1 + \sum_{k=1}^{p} c_k \right) \tag{2.7}$$

$$+ \int_{t_0}^{t_i} f(\tau, u(\tau), u(a(\tau)))d\tau \quad (i = 1, \ldots, p).$$

From (2.6) and (2.7), and from some computations,

$$u(t_0)+\sum_{i=1}^{p} c_i u(t_i)=\left(x_0-\sum_{k=1}^{p} c_k \int_{t_0}^{t_k} f(\tau,u(\tau),u(a(\tau)))d\tau\right)$$

$$+\sum_{i=1}^{p} c_i \int_{t_0}^{t_i} f(\tau,u(\tau),u(a(\tau)))d\tau = x_0.$$

Therefore, the proof of Theorem 2.2 is complete.

As a consequence of Theorems 2.1 and 2.2, we obtain:

Theorem 2.3: *Suppose that* $f \in C(I\times E^2,E)$, $a: I\to I$ *and* $\sum_{k=1}^{p} c_k \neq -1$. *Then* u *is the unique classical solution of the nonlocal problem* (1.1)-(1.2) *if and only if* u *is the unique mild solution of this problem.*

Now, we will prove the main theorem of the paper.

Theorem 2.4: *Assume that:*

(*i*) $a \in C(I,I)$, $f: I\times E^2 \to E$ *is continuous with respect to the first variable on* I *and there is* $L>0$ *such that*

$$\| f(s,z_1,z_2)-f(s,\tilde{z}_1,\tilde{z}_2)\| \le L\sum_{i=1}^{2} \| z_i-\tilde{z}_i \| \tag{2.8}$$

$$\text{for } s\in I,\ z_i,\tilde{z}_i \in E \quad (i=1,2),$$

(*ii*) $\sum_{k=1}^{p} c_k \neq -1$

and

(*iii*)

$$2LT\left(1+\left|\left(\sum_{k=1}^{p} c_k\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)\right|\right)<1.$$

Then the nonlocal Cauchy problem (1.1)-(1.2) *has a unique classical solution* u. *Moreover, the successive approximations* u_n $(n=0,1,2,\ldots)$, *defined by the formulas*

$$u_0(t):=x_0 \text{ for } t\in I \tag{2.9}$$

and

$$u_{n+1}(t):=\left(x_0-\sum_{k=1}^{p} c_k \int_{t_0}^{t_k} f(\tau,u_n(\tau),u_n(a(\tau)))d\tau\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)$$
$$+\int_{t_0}^{t} f(\tau,u_n(\tau),u_n(a(\tau))) \text{ for } t\in I \quad (n=0,1,2,\ldots), \tag{2.10}$$

converge uniformly on I *to the unique classical solution* u.

Proof: Introduce an operator A by the formula

$$(Aw)(t):=\left(x_0-\sum_{k=1}^{p} c_k \int_{t_0}^{t_k} f(\tau,w(\tau),w(a(\tau)))d\tau\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right) \tag{2.11}$$

$$+\int_{t_0}^{t} f(\tau, w(\tau), w(a(\tau)))d\tau, \quad w \in X,\ t \in I.$$

It is easy to see that

$$A: X \to X. \tag{2.12}$$

Now, we will show that A is a contraction on X. For this purpose observe that

$$\begin{aligned}(Aw)(t) - (A\widetilde{w})(t) \\ = \left(-\sum_{k=1}^{p} c_k \int_{t_0}^{t_k} \left[f(\tau, w(\tau), w(a(\tau))) - f(\tau, \widetilde{w}(\tau), \widetilde{w}(a(\tau)))\right] d\tau \right) \Big/ \left(1 + \sum_{k=1}^{p} c_k\right) \\ + \int_{t_0}^{t} \left[f(\tau, w(\tau), w(a(\tau))) - f(\tau, \widetilde{w}(\tau), \widetilde{w}(a(\tau)))\right] d\tau, \quad w, \widetilde{w} \in X, \quad t \in I.\end{aligned} \tag{2.13}$$

From (2.13) and (2.8),

$$\begin{aligned}\| (Aw)(t) - (A\widetilde{w})(t) \| \\ \leq 2LT\left(1 + \left|\left(\sum_{k=1}^{p} c_k\right) \Big/ \left(1 + \sum_{k=1}^{p} c_k\right)\right|\right) \| w - \widetilde{w} \|_X, \quad w, \widetilde{w} \in X, \quad t \in I.\end{aligned} \tag{2.14}$$

Let

$$q := 2LT\left(1 + \left|\left(\sum_{k=1}^{p} c_k\right) \Big/ \left(1 + \sum_{k=1}^{p} c_k\right)\right|\right). \tag{2.15}$$

Then, by (2.14), (2.15) and assumption (*iii*),

$$\| Aw - A\widetilde{w} \|_X \leq q \| w - \widetilde{w} \|_X \text{ for } w, \widetilde{w} \in X \tag{2.16}$$

with $0 < q < 1$.

Consequently, by (2.12) and (2.16), operator A satisfies all the assumptions of the Banach contraction theorem. Therefore, in space X there is only one fixed point u of A and this point is the mild solution of the nonlocal problem (1.1)-(1.2). Consequently, from Theorem 2.3, u is the unique classical solution of the nonlocal problem (1.1)-(1.2).

Now, we will prove the second part of the thesis of Theorem 2.4. To this end, observe that by (2.10) and (2.9),

$$\begin{aligned}\| u_1 - u_0 \|_X = \sup_{t \in I} \| u_1(t) - u_0(t) \| \\ \leq \left\| \left(-\sum_{k=1}^{p} c_k \int_{t_0}^{t_k} f(\tau, u_0(\tau), u_0(a(\tau)))d\tau \right) \Big/ \left(1 + \sum_{k=1}^{p} c_k\right) \right\|\end{aligned} \tag{2.17}$$

$$+\sup_{t\in I}\left\| \int_{t_0}^{t} f(\tau, u_0(\tau), u_0(a(\tau)))d\tau \right\|$$

$$\leq MT\left(1+\left|\left(\sum_{k=1}^{p} c_k\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)\right|\right),$$

where

$$M:=\sup\{\,\|\,f(\tau, w(\tau), w(a(\tau)))\,\|: w\in X, \tau\in I\}.$$

Next, assume that

$$\|\,u_n-u_{n-1}\,\|_X \leq MT\left(1+\left|\left(\sum_{k=1}^{p} c_k\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)\right|\right) \tag{2.18}$$

$$\cdot\left[2LT\left(1+\left|\left(\sum_{k=1}^{p} c_k\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)\right|\right)\right]^{n-1}$$

for some natural $n\geq 2$.

Then, by (2.10), (2.9), (2.8) and (2.18),

$$\|\,u_{n+1}-u_n\,\|_X=\sup_{t\in I}\|\,u_{n+1}(t)-u_n(t)\,\| \tag{2.19}$$

$$\leq\left\|\left(-\sum_{k=1}^{p} c_k\int_{t_0}^{t_k}\left[f(\tau, u_n(\tau), u_n(a(\tau)))-f(\tau, u_{n-1}(\tau), u_{n-1}(a(\tau)))\right]d\tau\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)\right\|$$

$$+\sup_{t\in I}\left\|\int_{t_0}^{t}\left[f(\tau, u_n(\tau), u_n(a(\tau)))-f(\tau, u_{n-1}(\tau), u_{n-1}(a(\tau)))\right]d\tau\right\|$$

$$\leq 2LT\left(1+\left|\left(\sum_{k=1}^{p} c_k\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)\right|\right)\|\,u_n-u_{n-1}\,\|_X$$

$$\leq MT\left(1+\left|\left(\sum_{k=1}^{p} c_k\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)\right|\right)\cdot\left[2LT\left(1+\left|\left(\sum_{k=1}^{p} c_k\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)\right|\right)\right]^{n}.$$

Therefore, from (2.17), (2.18), (2.19), and from mathematical induction,

$$\|\,u_n-u_{n-1}\,\|_X \leq MT\left(1+\left|\left(\sum_{k=1}^{p} c_k\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)\right|\right) \tag{2.20}$$

$$\cdot\left[2LT\left(1+\left|\left(\sum_{k=1}^{p} c_k\right)\Big/\left(1+\sum_{k=1}^{p} c_k\right)\right|\right)\right]^{n-1}$$

for all $n = 1, 2, \ldots$.

Inequalities (2.20) and assumption (*iii*) imply, by the Weierstrass theorem, the uniform convergence of the series

$$u_1 + \sum_{n=1}^{\infty} (u_{n+1} - u_n)$$

on the interval I and, consequently, the uniform convergence of the sequence u_n on I. Let

$$u_*(t) := \lim_{n\to\infty} u_n(t) \text{ for } t \in I.$$

Since u_n tends uniformly to u_* on I then, by (2.9), (2.10) and (2.8), u_* is a classical solution of the nonlocal problem (1.1)-(1.2) on I. But, from the first part of the thesis of Theorem 2.4, we know that there exists only one classical solution u of the nonlocal problem (1.1)-(1.2) on I. So, $u_* = u$ on I.

The proof of Theorem 2.4 is complete.

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