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CONVEX SOLUTIONS OF THE SCHRÖDER EQUATION IN BANACH SPACES

JANUSZ WALORSKI

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Abstract. The problem of the existence and uniqueness of increasing and convex solutions of the Schröder equation, defined on cones in Banach spaces, is examined on a base of the Krein-Rutman theorem.

The aim of this paper is to obtain a theorem on the existence and uniqueness of increasing and convex solutions φ of the Schröder equation

$$\varphi(f(x)) = \rho\varphi(x), \tag{S}$$

one of the most important equations of linearization, having many applications in various fields of mathematics (see [4] and [5]). Our result generalizes the theorem of F.M. Hoppe [1], in particular for functions defined on infinite-dimensional Banach spaces. The main point is to obtain an infinite-dimensional analogue of [2, Theorem 1] by A. Joffe and F. Spitzer exploiting the famous Krein-Rutman theorem [3, pp. 267-270], cf. also [6, Theorem 2.1].

1. Preliminaries

Fix a non-degenerate Banach space $(X, \|\cdot\|)$ and a closed cone $K \subset X$ with non-empty interior, i.e. (cf. [3, p. 217, Definition 2.1]), K is a closed subset of X such that $K + K \subset K$, $tK \subset K$ for every $t \geq 0$, $K \cap (-K) = \{\theta\}$ and $\operatorname{Int} K \neq \emptyset$. We define a (partial) order $\leq$ on X by $x \leq y$ iff $y - x \in K$, and we assume that the norm $\|\cdot\|$ is an increasing function on K, i.e. $\theta \leq x \leq y$ implies $\|x\| \leq \|y\|$. (According to [7, p. 216], if X is a real space and there exists a real constant $\gamma \geq 1$ such that $\theta \leq x \leq y$ implies $\|x\| \leq \gamma\|y\|$, then in the space X there exists an equivalent norm which is increasing on K.)

Let $A : X \to X$ be a completely continuous linear operator such that $AK \subset K$ and for every $x \in K \setminus \{\theta\}$ there exists a positive integer n such that $A^n x \in \operatorname{Int} K$. By the Krein-Rutman theorem [3, p. 267] the spectral radius ρ of A is positive and there exists exactly one vector $u \in \operatorname{Int} K$ and exactly one continuous linear functional $g : X \to \mathbb{R}$ such that $Au = \rho u$, $g(Ax) = \rho g(x)$ for every $x \in X$, $g(x) > 0$ for every $x \in K \setminus \{\theta\}$, $\|u\| = 1$ and $g(u) = 1$. Moreover [3, p. 269-270], the spectral radius of the operator $B : X \to X$ defined by

$$Bx = Ax - \rho g(x)u$$

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is less than ρ and

$$\|\rho^{-n}A^n x - g(x)u\| \le \rho^{-n}\|B^n\|\,\|x\| \quad \text{for } n \in \mathbb{N}. \tag{1}$$

We assume also that a function $f : K \to K$ is given and such that

$$f(x) \neq \theta \quad \text{for } x \in K \setminus \{\theta\}, \tag{2}$$

$$\lim_{x\to\theta}(f(x) - Ax)/\|x\| = \theta \tag{3}$$

and there exists a positive c such that

$$g(x) \ge c\|g\|\|x\| \quad \text{for } x \in f(K). \tag{4}$$

Let us note that in the case where X is finite-dimensional the last condition is always satisfied.

2. The Joffe-Spitzer sequence

The main result of this section reads:

Theorem 1. *Assume that either*

$$\rho < 1, \tag{5}$$

or

$$\rho = 1 \ \textit{and} \ f(x) \le Ax \quad \textit{for } x \in K. \tag{6}$$

If $x_0 \in K \setminus \{\theta\}$ *and* $\lim_{n\to\infty} f^n(x_0) = \theta$, *then*

$$\lim_{n\to\infty} f^n(x_0)/g(f^n(x_0)) = u.$$

Proof. Fix $r_0 > 0$ such that the closed ball centered at u with the radius r_0 is contained in K. Then

$$x \le r_0^{-1}\|x\|u \quad \text{for } x \in X. \tag{7}$$

Put

$$\alpha_n := \rho^{-n}\|B^n\|(cr_0\|g\|)^{-1} \quad \text{for } n \in \mathbb{N}. \tag{8}$$

According to the last part of the Krein-Rutman theorem

$$\lim_{n\to\infty} \alpha_n = 0 \tag{9}$$

and

$$\rho^n(1-\alpha_n)g(x)u \le A^n x \le \rho^n(1+\alpha_n)g(x)u \tag{10}$$

for every positive integer n and $x \in f(K)$. Define $F : K \to X$ by

$$F(x) := f(x) - Ax$$

and put

$$\beta_n := (cr_0\|g\|)^{-1}\|F(f^n(x_0))\|/\|f^n(x_0)\| \quad \text{for } n \in \mathbb{N}. \tag{11}$$

It follows from (2) and (3) that

$$\lim_{n\to\infty} \beta_n = 0. \tag{12}$$

We shall show

$$\pm A^{n-k-1}F(f^{k+m}(x_0)) \le \rho^{n-k-1}\beta_{k+m}g(f^{k+m}(x_0))u \le \rho^{n-k-1}\beta_{k+m}g(f^m(x_0))u \tag{13}$$

for $n \in \mathbb{N}$, $k \in \{0, ..., n-1\}$ and m large enough, say $m > M$.

Applying (7) and (4) we obtain

$$\pm F(f^{k+m}(x_0)) \leq \beta_{k+m} g(f^{k+m}(x_0))u \quad \text{for } k, m \in \mathbb{N}.$$

Hence, as A increases,

$$\begin{aligned} \pm A^{n-k-1} F(f^{k+m}(x_0)) &\leq \beta_{k+m} g(f^{k+m}(x_0)) A^{n-k-1} u \\ &= \rho^{n-k-1} \beta_{k+m} g(f^{k+m}(x_0))u \end{aligned} \tag{14}$$

for $m, n \in \mathbb{N}$ and $k \in \{0, ..., n-1\}$. To get the right-hand-side of (13) assume first (5), fix a $\lambda \in (\rho, 1)$ and, making use of (3), $\delta > 0$ such that

$$\|F(x)\|/\|x\| \leq (\lambda - \rho) c r_0 \|g\| \quad \text{for } x \in K \text{ with } 0 < \|x\| \leq \delta.$$

Then, applying also (7),

$$F(x) \leq (\lambda - \rho) g(x) u \quad \text{for } x \in f(K) \text{ with } 0 < \|x\| \leq \delta,$$

whence

$$g(f(x)) = g(Ax) + g(F(x)) \leq \lambda g(x) \quad \text{for } x \in f(K) \text{ with } 0 < \|x\| \leq \delta.$$

Now, if M is a positive integer such that $\|f^m(x_0)\| \leq \delta$ for $m > M$, then

$$g(f^{k+m}(x_0)) \leq \lambda^k g(f^m(x_0)) \leq g(f^m(x_0))$$

for $m > M$. This jointly with (14) ends the proof of (13) in case (5). In case (6) we have $g(f(x)) \leq g(Ax) = g(x)$ for $x \in K$ which jointly with (14) gives (13).

Since

$$f^n(x) = A^n x + \sum_{k=0}^{n-1} A^{n-k-1} F(f^k(x)) \quad \text{for } n \in \mathbb{N}, x \in K,$$

it follows from (10) that

$$\begin{aligned} \rho^n (1 - \alpha_n) g(x) u + \sum_{k=0}^{n-1} A^{n-k-1} F(f^k(x)) &\leq f^n(x) \\ &\leq \rho^n (1 + \alpha_n) g(x) u + \sum_{k=0}^{n-1} A^{n-k-1} F(f^k(x)) \end{aligned}$$

for $n \in \mathbb{N}$, $x \in f(K)$. Using these inequalities for $x = f^m(x_0)$ and applying (13) we get

$$\begin{aligned} [\rho^n (1 - \alpha_n) - \sum_{k=0}^{n-1} \rho^{n-k-1} \beta_{k+m}] g(f^m(x_0)) u &\leq f^{m+n}(x_0) \\ &\leq [\rho^n (1 + \alpha_n) + \sum_{k=0}^{n-1} \rho^{n-k-1} \beta_{k+m}] g(f^m(x_0)) u \end{aligned} \tag{15}$$

for $n \in \mathbb{N}$ and $m > M$. Let N be a positive integer such that $\alpha_n < 1$ for $n > N$, and for each $n > N$ let $M_n > M$ be a positive integer such that

$$\rho^n (1 - \alpha_n) - \sum_{k=0}^{n-1} \rho^{n-k-1} \beta_{k+m} > 0 \quad \text{for } m > M_n.$$

Making use of (15) and the facts that g increases and $g(u)=1$ we obtain

$$\begin{aligned} -2\frac{\alpha_n+\sum_{k=0}^{n-1}\rho^{-(k+1)}\beta_{k+m}}{1-\alpha_n-\sum_{k=0}^{n-1}\rho^{-(k+1)}\beta_{k+m}}u &\le -2\frac{\alpha_n+\sum_{k=0}^{n-1}\rho^{-(k+1)}\beta_{k+m}}{1+\alpha_n+\sum_{k=0}^{n-1}\rho^{-(k+1)}\beta_{k+m}}u \\ \le \frac{f^{m+n}(x_0)}{g(f^{m+n}(x_0))}-u &\le 2\frac{\alpha_n+\sum_{k=0}^{n-1}\rho^{-(k+1)}\beta_{k+m}}{1-\alpha_n-\sum_{k=0}^{n-1}\rho^{-(k+1)}\beta_{k+m}}u \end{aligned}$$

for $n>N,\ m>M_n$. Moreover,

$$-y\le x\le y \ \text{ implies } \ \|x\|\le 3\|y\| \quad \text{ for } x,y\in X.$$

Consequently,

$$\left\|\frac{f^{m+n}(x_0)}{g(f^{m+n}(x_0))}-u\right\|\le 6\frac{\alpha_n+\sum_{k=0}^{n-1}\rho^{-(k+1)}\beta_{k+m}}{1-\alpha_n-\sum_{k=0}^{n-1}\rho^{-(k+1)}\beta_{k+m}}$$

for $n>N$ and $m>M_n$. Hence and from (12) we get

$$\limsup_{m\to\infty}\left\|\frac{f^m(x_0)}{g(f^m(x_0))}-u\right\|\le 6\frac{\alpha_n}{1-\alpha_n} \quad \text{ for } n>N$$

which jointly with (9) ends the proof.

Corollary 1. *Under the assumptions of Theorem 1 we have*

$$\lim_{n\to\infty} f^n(x_0)/\|f^n(x_0)\|=u$$

and

$$\lim_{n\to\infty}\|f^{n+1}(x_0)\|/\|f^n(x_0)\|=\rho.$$

2. The Szekeres sequence

Passing to solutions of (S) *we assume additionally* that the function f is increasing, convex and

$$\lim_{n\to\infty} f^n(x)=\theta \quad \text{ for } x\in K\setminus\{\theta\}.$$

Observe that then in such a case zero is the only fixed point of f and

$$\lim_{n\to\infty} g(f^{n+1}(x))/g(f^n(x))=\rho \quad \text{ for } x\in K\setminus\{\theta\}. \tag{16}$$

Fix arbitrarily an $a\in \operatorname{Int} K$. We shall show that for every $x\in K$ the sequence $(g(f^n(x))/g(f^n(a)))_{n\in\mathbb{N}}$ is bounded in order to define the function $\varphi_0: K\to[0,\infty)$ by the formula

$$\varphi_0(x):=\limsup_{n\to\infty} g(f^n(x))/g(f^n(a)).$$

In fact, if $x\in K\setminus\{\theta\}$, then $f^N(x)\le a$ for a positive integer N. Consequently, $g(f^n[f^N(x)])\le g(f^n(a))$ and, on the other hand,

$$\frac{g(f^{n+N}(x))}{g(f^{n+N}(a))}=\frac{g(f^n[f^N(x)])}{g(f^n(a))}\prod_{k=1}^{N}\frac{g(f^{n+k-1}(a))}{g(f^{n+k}(a))} \quad \text{ for } n\in\mathbb{N}.$$

Hence and from (16) we obtain $\limsup_{n\to\infty} g(f^n(x))/g(f^n(a))\le\rho^{-N}$.

Arguing as F.M. Hoppe did in [1], but using our Theorem 1 instead of [2, Theorem 1] by A. Joffe and F. Spitzer, we can prove what follows.

Theorem 2. *If $\rho < 1$, then φ_0 is an increasing and convex solution of* (S) *and if $\varphi : K \to \mathbb{R}$ is an increasing and convex solution of* (S)*, then*

$$\varphi(x) = \varphi(a)\varphi_0(x) \quad for\ x \in K.$$

Corollary 2. *If $\rho < 1$, then*

$$\varphi_0(x) = \lim_{n\to\infty} g(f^n(x))/g(f^n(a)) \quad for\ x \in K.$$

Applying Theorem 1 and Corollary 2 we obtain also a representation of the solution φ_0 in which the functional g does not occur.

Corollary 3. *If $\rho < 1$, then*

$$\varphi_0(x) = \lim_{n\to\infty} \|f^n(x)\|/\|f^n(a)\| \quad for\ x \in K.$$

Example. Let I denote the interval $[0,1]$, X denote the Banach space of all continuous real functions on I with the supremum norm and K denote the cone of all non-negative functions on X. Let $a : I^2 \to (0,1)$ be a continuous function. It is easy to check that the function $f : K \to K$ given by the formula

$$f(x)(t) := \int_0^1 [a(s,t) + \frac{x(s)}{1+x(s)}]\, x(s)\, ds$$

satisfies all the assumptions of our theorems, with

$$A\,x(t) := \int_0^1 a(s,t)\, x(s)\, ds \quad \text{for } t \in I \text{ and } x \in X,$$

except, maybe, condition (4). To get (4) let us observe that putting $\gamma = \inf a(T\times T)$ we have

$$f(x)(t)/\|f(x)\| \geq \frac{\gamma}{2} =: c > 0 \quad \text{for } t \in I$$

and for every $x \in K \setminus \{\theta\}$. In other words, the ball centered at $f(x)/\|f(x)\|$ and with the radius c is contained in K for every $x \in K \setminus \{\theta\}$. This jointly with [3, p. 210, Lemma 1.2] proves (4).

Remarks. 1. For the sake of simplicity we considered functions defined on the whole cone K but similar results hold if we replace K by $\{x \in K :\ x \leq a\}$, or by $\{x \in K :\ x < a\}$, with $a \in \operatorname{Int} K$.

2. Assuming that the function f is concave we can consider increasing and concave solutions of (S) replacing in the definition of φ_0 the upper limit by the lower limit.

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Instytut Matematyki, Uniwersytet Śląski, ul. Bankowa 14, PL-40-007 Katowice, Poland

E-mail address: walorski@gate.math.us.edu.pl