The existence and uniqueness of fuzzy solutions for semilinear fuzzy integrodifferential equations using integral contractor

Bu Young Lee¹, Young Chel Kwun¹, Young Chel Ahn¹ and Jin Han Park²

¹ Department of Mathematics, Dong-A University, Busan 604-714, Korea
² Division of Mathematical Sciences, Pukyong National University, Busan 608-737, Korea

Abstract

In this paper, we investigate the existence and uniqueness of fuzzy solutions for semilinear fuzzy integrodifferential equations using integral contractor. The notion of 'bounded integral contractor', introduced by Altman [1], is weaker than Lipschitz condition.

Key words: fuzzy solution, semilinear fuzzy integrodifferential equation, integral contractor, fuzzy number

1. Introduction

Many authors have studied several concepts of fuzzy systems using Lipschitz condition. Kaleva [4] studied the existence and uniqueness of solution for the fuzzy differential equation on $E^n$ where $E^n$ is normal, convex, upper semicontinuous and compactly supported fuzzy sets in $R^n$. Seikkala [8] proved the existence and uniqueness of fuzzy solution for the following equation:

$$\dot{x}(t) = f(t, x(t)) \quad x(0) = x_0,$$ 

where $f$ is a continuous mapping from $R^+ \times R$ into $R$ and $x_0$ is a fuzzy number in $E^1$. Diamond and Kloeden [3] proved the fuzzy optimal control for the following system:

$$\dot{x}(t) = a(t)x(t) + u(t), \quad x(0) = x_0,$$


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supports. In particular, we denoted by $E^1$ the space of all fuzzy subsets $m$ of $R$ which satisfy assumptions 1-4 [3].

A fuzzy number $a$ in real line $R$ is a fuzzy set characterized by a membership function $m_a$ as $m_a : R \rightarrow [0, 1]$. A fuzzy number $a$ is expressed as $a = \int x \in R \, m_a(x)/x$, with the understanding that $m_a(x) \in [0, 1]$ represent the grade of membership of $x$ in $a$ and $\int$ denotes the union of $m_a(x)/x$’s of $[6]$.

Let $E_N$ be the set of all upper semicontinuous convex normal fuzzy number with bounded $\alpha$-level intervals. This means that if $a \in E_N$ then the $\alpha$-level set

$[a]^\alpha = \{ x \in R : m_a(x) \geq \alpha, 0 < \alpha \leq 1 \}$

is a closed bounded interval which we denote by

$[a]^\alpha = [a^l, a^r]$ and there exists a $t_0 \in R$ such that $a(t_0) = 1$ [5].

The support $\Gamma_a$ of a fuzzy number $a$ is defined, as a special case of level set, by the following

$\Gamma_a = \{ x \in R : m_a(x) > 0 \}.$

Two fuzzy numbers $a$ and $b$ are called equal $a = b$, if $m_a(x) = m_b(x)$ for all $x \in R$. It follows that

$a = b \iff [a]^\alpha = [b]^\alpha$ for all $\alpha \in (0, 1]$.  

A fuzzy number $a$ may be decomposed into its level sets through the resolution identity

$a = \int_0^1 \alpha[a]^\alpha,$

where $\alpha[a]^\alpha$ is the product of a scalar $\alpha$ with the set $[a]^\alpha$ and $\int$ is the union of $[a]^\alpha$’s with $\alpha$ ranging from 0 to 1.

We denote the suprimum metric $d_{\infty}$ on $E^\alpha$ and the suprimum metric $H_1$ on $C(I : E^\alpha)$.

Definition 1. Let $a, b \in E^\alpha$.

$d_{\infty}(a, b) = \sup \{ d_H([a]^\alpha, [b]^\alpha) : \alpha \in (0, 1] \},$

where $d_H$ is the Hausdorff distance.

Definition 2. Let $x, y \in C(I : E^\alpha)$

$H_1(x, y) = \sup \{ d_{\infty}(x(t), y(t)) : t \in I \}.$

Let $I$ be a real interval. A mapping $x : I \rightarrow E_N$ is called a fuzzy process. We denote

$[x(t)]^\alpha = [x^L(t), x^R(t)], t \in I, 0 < \alpha \leq 1.$

The derivative $x'(t)$ of a fuzzy process $x$ is defined by

$[x'(t)]^\alpha = [(x^L(t), x^R(t)), 0 < \alpha \leq 1$ provided that is equation defines a fuzzy $x'(t) \in E_N$.

The fuzzy integral

$\int_a^b x(t)dt, \ a, b \in I$

is defined by

$\left[ \int_a^b x(t)dt \right]^\alpha = \left[ \int_a^b x^L(t)dt, \int_a^b x^R(t)dt \right]$ provided that the Lebesgue integrals on the right exist.

Definition 3. [2] The fuzzy process $x : I \rightarrow E_N$ is a solution of equations (1)-(2) without the inhomogeneous term if and only if

$(\dot{x}_i^a)(t) = \min \{ A_{i, s}^a(t) [x^L(t) + \int_t^l G(t-s)x^L(s)ds, i, j = l, r] \},$

$(\dot{x}_i^a)(t) = \max \{ A_{i, s}^a(t) [x^R(t) + \int_t^l G(t-s)x^R(s)ds, i, j = l, r] \},$

and

$(x_0^a(0) = x_0^L, \ (x_r^a(0) = x_0^R).$

Now we assume the following:

(H1) $S(t)$ is a fuzzy number satisfying, for $y \in E_N$ and $S'(t)y \in C(I : E_N) \cap C(I : E_N)$, the equation

$\frac{d}{dt} S(t)y = A(s)S(t)y + \int_0^l G(t-s)S(s)yds$,

$= S(t)Ay + \int_0^l S(t-s)AG(s)yds$, $t \in I,$

such that

$[S(t)]^\alpha = [S^a(t), S^R(t)],$

and $S^a(t) (i = l, r)$ is continuous. That is, there exists a constant $c > 0$ such that $|S^a(t)| \leq c$ for all $t \in I.$
The Existence and Uniqueness of Fuzzy Solutions for Semilinear Fuzzy Integrodifferential Equations using Integral Contractor

3. Existence and Uniqueness

In this section, we consider the existence and uniqueness of fuzzy solution for the equations (1)-(2).

The equations (1)-(2) is related to the following fuzzy integral equation:

\[ x(t) = S(t)x_0 + \int_0^t S(t-s)f(s,x(s))ds, \]  

where \( S(t) \) is satisfy (H1).

**Definition 4.** Suppose \( \Gamma : [0,T] \times E_N \rightarrow E_N \) is a bounded continuous function and there exists a positive number \( k \) such that for any \( x \) and \( y \) in \( C([0,T] : E_N) \) and \( t \in [0,T] \)

\[
d_H \left( \left[ f(t,x(t)) + y(t) + \int_0^t S(t-s)\Gamma(s,x(s))y(s)ds \right] \right) \leq k d_H \left( [y(t)]^\alpha, \{0\} \right). \tag{4}
\]

Then we say that \( f(t,x(t)) \) has a bounded integral contractor \( \{ I + \int SI \} \) with respect to \( S(t-s) \).

**Remark** If \( \Gamma \equiv 0 \), the condition (4) reduces to the Lipschitz condition. It should be remarked here that the Lipschitz condition gives rise to a unique solution, whereas the condition (4) does not yield, in general, a unique solution. Therefore, we define the regularity of integral contractors which ensures the uniqueness of the solution.

**Definition 5.** A bounded integral contractor \( \Gamma \) is said to be regular if the integral equation

\[
y(t) + \int_0^t S(t-s)\Gamma(s,x(s))y(s)ds = z(t) \tag{5}
\]

has a solution in \( C([0,T] : E_N) \) for any \( x, z \in C([0,T] : E_N) \).

Now we prove the existence and uniqueness of solution of (3) using the idea of integral contractors.

**Theorem 1.** Let \( T > 0 \) and hypothesis (H) hold and the nonlinear function \( f(t,x(t)) \) has a regular integral contractor. Then for every \( x_0 \in E_N \), the equation (3) has a unique fuzzy solution \( x \in C([0,T] : E_N) \).

**Proof.** The main idea is to use the following iteration procedure to define

\[ x_0(t) = S(t)x_0, \tag{6} \]

\[ x_{n+1}(t) = x_n(t) - [y_n(t) \]

\[ + \int_0^t S(t-s)\Gamma(s,x_n(s))y_n(s)ds], \quad n \geq 0 \tag{7} \]

\[ y_n(t) = x_n(t) - \int_0^t S(t-s)f(s,x_n(s))ds - x_0(t). \tag{8} \]

Hence, it follows from (7) and (8) that

\[ y_{n+1}(t) = x_n(t) - y_n(t) \]

\[ - \int_0^t S(t-s)\Gamma(s,x_n(s))ds \]

\[ - \int_0^t S(t-s)f(s,x_{n+1}(s))ds - x_0(t) \]

\[ = \int_0^t S(t-s)[f(s,x_n(s)) - f(s,x_{n+1}(s))] \]

\[ - \Gamma(s,x_n(s))y_n(s)ds \]

\[ = - \int_0^t S(t-s)[f(s,x_n(s) - y_n(s) \]

\[ - \int_0^t S(s-\tau)\Gamma(\tau,x_n(\tau))y_n(\tau)d\tau \]

\[ - f(s,x_n(s)) + \Gamma(s,x_n(s))y_n(s)]ds \]

Now apply to Definition 4 with \( x_n = x \) and \( y_n = -y \), we have that

\[ d_H([y_{n+1}(t)]^\alpha, \{0\}) \leq ck \int_0^t d_H([y_n(t)]^\alpha, \{0\})ds. \]

We can derive inductively the following inequality

\[ d_H([y_{n+1}(t)]^\alpha, \{0\}) \leq \frac{(ck)^n}{n!} \int_0^t s^n d_H([S(t-s)f(s,x_0(s))]^\alpha, \{0\})ds. \]

Therefore, we get

\[ d_H([y_{n+1}(t)]^\alpha, \{0\}) \leq \frac{\beta(ckT)^n e^T}{(n+1)!} \]

where \( \beta = d_H([f(t,x(t))]^\alpha, \{0\}), t \in [0,T] \). Hence \( y_n(\cdot) \) converges to 0 in \( C([0,T] : E_N) \), as \( n \rightarrow \infty \).

From (7) we have

\[ x_{n+1}(t) - x_n(t) \]

\[ = -y_n(t) - \int_0^t S(t-s)\Gamma(s,x_n(s))y_n(s)ds. \]

Using (9) we have the estimate

\[ d_H([x_{n+1}(t) - x_n(t)]^\alpha, \{0\}) \leq \frac{\beta(ckT)^n e^T}{(n+1)!} (1 + \gamma cT) \]

where \( \gamma = d_H([\Gamma(t,x(t))]^\alpha, \{0\}), t \in [0,T] \). Therefore \( x_n \) converges to \( x^* \) in \( C([0,T] : E_N) \) and by (8) we have that

\[ x^*(t) = S(t)x_0 + \int_0^t S(t-s)f(s,x^*(s))ds, \]

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That is, $x^*$ is a solution of (3).

We now show the uniqueness of solutions by the regularity of integral contractor. Let $x_1$ and $x_2$ be two solutions of (3) with a given $x_0$. By the regularity condition (5) with $x = x_1$ and $z = x_2 - x_1$, there exists $y \in C[0,T] : E_N$ such that

$$y(t) + \int_0^t S(t-s)\Gamma(s, x_1(s))y(s)ds = x_2(t) - x_1(t).$$

(10)

By (4) we have

$$d_H \left( \left[ f(t, x_1(t)) + y(t) + \int_0^t S(t-s)\Gamma(s, x_1(s))y(s)ds \times y(s)ds \right] - f(t, x_1(t)) - \Gamma(t, x_1(t))y(t) \right)^\alpha, \{0\} \leq kd_H (\{|y(t)|^\alpha, \{0\} \}.$$  

By (10) we get

$$d_H ([f(t, x_2(t)) - f(t, x_1(t)) - \Gamma(t, x_1(t))y(t)]^\alpha, \{0\}) \leq kd_H (\{|y(t)|^\alpha, \{0\} \}).$$

(11)

Again from (10) and (3) we have

$$y(t) = x_2(t) - x_1(t) - \int_0^t S(t-s)\Gamma(s, x_1(s))y(s)ds$$

$$= \int_0^t S(t-s)[f(s, x_2(s)) - f(s, x_1(s)) - \Gamma(s, x_1(s))y(s)]ds$$

Now (11) implies

$$d_H ([|y(t)|^\alpha, \{0\}) \leq Ck \int_0^t d_H (|y(s)|^\alpha, \{0\})ds.$$  

Then by using Grownwall’s inequality we get

$$d_H (|y(t)|^\alpha, \{0\}) = 0.$$  

Therefore, by (10) we have that $x_1 = x_2$.

References


Bu Young Lee  
Professor of Dong-A University  
Research Area: Fuzzy mathematics, Fuzzy topology  
E-mail: bylee@dau.ac.kr

Young Chel Kwun  
Professor of Dong-A University  
Research Area: Fuzzy mathematics, Fuzzy differential equations  
E-mail: yckwun@dau.ac.kr

Young Chel Ahn  
Student of Dong-A University  
Research Area: Fuzzy mathematics, Fuzzy Differential Equation  
E-mail: math0623@hanmail.net

Jin Han Park  
Professor of Pukyong National University  
Research Area: Fuzzy mathematics, Fuzzy topology  
E-mail: jihpark@pknu.ac.kr