

ON SOME FIXED-POINT RESULTS IN L^p SPACE

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Abstract:

The Banach fixed point theorem or contraction theorem of a complete metric space into itself. It state conditions sufficient for the existence and uniqueness of a fixed point

Keyword: *Fixed point, L_p space, metric space, complete metric space*



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1. INTRODUCTION:

It is well known that the Banach contraction principle is a fundamental result in the fixed point theory, which has been used and extended in many different directions, also there are several generalizations of usual metric space and L^p space

Definition(1.1) (Metric space, Metric) : A metric space is a pair (X, d) , where X is a set and d is a metric on X (or distance function on X), that is a function defined on $X \times X$ such that for all $x, y, z \in X$ we have :

d is real valued, finite and nonnegative. (M1)

$d(x, y) = 0$ if and only if $x = y$. (M2)

$d(x, y) = d(y, x)$ (Symmetry) (M3)

$d(x, y) \leq d(x, z) + d(z, y)$ (Triangle inequality) (1.1) (M4)

Sequence space l^∞ : as set X we take the set of all bounded sequences of complex numbers, that is every element of X is a complex sequence

$$(1.2) \quad x = (\xi_1, \xi_2, \dots) \text{ briefly } x = (\xi_j)$$

Such that for all $j = 1, 2, \dots$ we have $|\xi_j| \leq c_x$, where c_x is a real number which may depend on x , but does not depend on j . We choose the metric defined by :

$$(x, y) = \sup_{j \in \mathbb{N}} |\xi_j - \eta_j| \quad (1.3)$$

Where $y = (\eta_j) \in X$ and $N = \{1, 2, \dots\}$, and \sup denotes the supremum "least upper bounded". The metric space thus obtained is generally denoted by l^∞ is a sequence space because each element of X is a sequence.

2. Preliminaries : (I) l^p ametric space

Let $p \geq 1$ be a fixed real number. By definition, each element in the space l^p is a sequence $x = (\xi_j) = (\xi_1, \xi_2, \dots)$ of number such that $|\xi_1|^p + |\xi_2|^p + \dots$ converges ;

$$\text{Thus} \quad \sum_{j=1}^{\infty} |\xi_j|^p < \infty \quad (2.1) \quad (p \geq 1, \text{ fixed})$$

And the metric is defined by

$$d(x, y) = \left(\sum_{j=1}^{\infty} |\xi_j - \eta_j|^p \right)^{1/p} \quad (2.2)$$

Where $y = (\eta_j)$ and $\sum |\eta_j|^p < \infty$.

In the case $p = 2$, we have the famous Hilbert sequence space l^2 with metric defined by :

$$d(x, y) = \sqrt{\sum_{j=1}^{\infty} |\xi_j - \eta_j|^2} \quad (2.3)$$

This space was introduced and studied by D. Hilbert (1912) in connection with integral equations and is the earliest example of what is now called a Hilbert space.

We shall derive:

(a) **an auxiliary inequality** : Let $p > 1$ and defined q by

$$\frac{1}{p} + \frac{1}{q} = 1 \quad (2.4)$$

are then called conjugate exponents. This is a standard term. p and q

From (2.4) we have

$$1 = \frac{p+q}{pq}, \quad pq = p+q, \quad (p-1)(q-1) = 1 \quad (2.5)$$

Hence :

$$1/(p-1) = q-1, \text{ so that } u = t^{p-1} \text{ implies } t = u^{q-1}$$

Let α and β be any positive numbers. Since $\alpha\beta$ is the area of the rectangle, we thus obtain by integration the inequality

$$\alpha\beta \leq \int_0^\alpha t^{p-1} dt + \int_0^\beta u^{q-1} du = \frac{\alpha^p}{p} + \frac{\beta^q}{q} \quad (2.6)$$

Note that this inequality is trivially true if $\alpha = 0$ or $\beta = 0$

(b) **the Holder inequality from (a)** . Let $(\bar{\xi}_j)$ and $(\bar{\eta}_j)$ be such that

$$\sum |\bar{\xi}_j|^p = 1, \quad \sum |\bar{\eta}_j|^q = 1 \quad (2.7)$$

Setting $\alpha = |\bar{\xi}_j|$ and $\beta = |\bar{\eta}_j|$, we have from (2.6) the inequality

$$\sum |\bar{\xi}_j \bar{\eta}_j| \leq \frac{1}{p} + \frac{1}{q} = 1 \quad (2.8)$$

We now take any nonzero $x = (\xi_j) \in l^p$ and $y = (\eta_j) \in l^q$ and set

$$(2.9) \quad \bar{\xi}_j = \frac{\xi_j}{(\sum |\xi_k|^p)^{1/p}}, \quad \bar{\eta}_j = \frac{\eta_j}{(\sum |\eta_k|^q)^{1/q}}$$

Then (2.7) is satisfied, so that we may apply (2.8). Substituting (2.9) into (2.8) and multiplying the resulting inequality by the product of the denominators in (9)

, we arrive at the **Holder inequality** for sums

$$\sum_{j=1}^{\infty} |\xi_j \eta_j| \leq \left(\sum_{k=1}^{\infty} |\xi_k|^p \right)^{1/p} \left(\sum_{m=1}^{\infty} |\eta_m|^q \right)^{1/q} \quad (2.10)$$

Where $\frac{1}{p} + \frac{1}{q} = 1$. This inequality was given by O. Holder

If $p = 2$, then $q = 2$ and (2.10) yields the Cauchy –Schwarz inequality for sums

$$\sum_{j=1}^{\infty} |\xi_j \eta_j| \leq \sqrt{\sum_{k=1}^{\infty} |\xi_k|^2} \sqrt{\sum_{m=1}^{\infty} |\eta_m|^2} \quad (2.11)$$

It is too early to say much about this case $p = q = 2$ in which p equals its conjugate q , but we want to make at least

(c) **the Minkowski inequality from (b)** : for sums

$$\left(\sum_{j=1}^{\infty} |\xi_j + \eta_j| \right)^{1/p} \leq \left(\sum_{k=1}^{\infty} |\xi_k|^p \right)^{1/p} + \left(\sum_{m=1}^{\infty} |\eta_m|^p \right)^{1/p} \quad (2.12)$$

Where $x = (\xi_j) \in l^p$ and $y = (\eta_j) \in l^p$ and $p \geq 1$

For $p = 1$ the inequality follows readily from the formulas we shall write $\xi_j + \eta_j = \omega_j$. The triangle inequality for numbers gives

$$|\omega_j|^p = |\xi_j + \eta_j| |\omega_j|^{p-1} \leq (|\xi_j| + |\eta_j|) |\omega_j|^{p-1}$$

Summing over j from 1 to any fixed n , we obtain

$$\sum |\omega_j|^p \leq |\xi_j| |\omega_j|^{p-1} + \sum |\eta_j| |\omega_j|^{p-1} \quad (2.13)$$

To the first sum on the right, we apply the Holder inequality, finding

$$\sum |\xi_j| |\omega_j|^{p-1} \leq \left[\sum |\xi_k|^p \right]^{1/p} + \left[\sum (|\omega_m|^{p-1})^q \right]^{1/q}$$

On the right we simply have: $(p-1)q = p$ because $pq = p + q$

Treating the last sum in (2.13) in a similar fashion, we obtain

$$\sum |\eta_j| |\omega_j|^{p-1} \leq \left[\sum |\eta_k|^p \right]^{1/p} + \left[\sum (|\omega_m|^{p-1})^q \right]^{1/q}$$

Together,

$$\sum |\omega_j|^p \leq \left\{ \left[\sum |\xi_k|^p \right]^{1/p} + \left[\sum |\eta_k|^p \right]^{1/p} \right\} \left(\sum |\omega_j|^p \right)^{1/p}$$

Dividing by the last factor on the right and noting that $1 - 1/q = 1/p$

We obtain (2.12) with n instead of ∞ . We now let $n \rightarrow \infty$ hence the series on the left also converges, and (2.12) is proved.

(d) the triangle inequality (M4) from (c): From (2.12) it follows that for

x and y in l the series in (2.2) converges. (2.12) also yields the triangle inequality.

In fact, taking any $x, y, z \in l^p$, writing $z = (\xi_j)$ and using the triangle inequality for numbers and then (12), we obtain

$$\begin{aligned} d\left(\sum |\xi_j - \eta_j|^p\right)^{1/p}(x, y) &= \left(\sum [|\xi_j - \zeta_j| + |\zeta_j - \eta_j|]^p\right)^{1/p} \\ &\leq \left(\sum |\xi_j - \zeta_j|^p\right)^{1/p} + \left(\sum |\zeta_j - \eta_j|^p\right)^{1/p} \\ &= d(x, z) + d(z, y) \\ &\Rightarrow l^p \text{ is ametric space} \end{aligned}$$

: here p is fixed and $1 \leq p < +\infty$ **(II) Completeness of l^p**

Let (x_n) be any Cauchy sequence in the space l , where $x_m = (\xi_1^{(m)}, \xi_2^{(m)}, \dots)$

Then for every $\epsilon > 0$ there is an N such that for all $m, n > N$,

$$d(x_m, x_n) = \left(\sum_{j=1}^{\infty} |\xi_j^{(m)} - \xi_j^{(n)}|^p\right)^{1/p} < \epsilon \quad (2.14)$$

It follows that for every $j = 1, 2, \dots$ we have

$$|\xi_j^{(m)} - \xi_j^{(n)}| < \epsilon \quad (m, n > N) \quad (2.15)$$

We choose a fixed j . From (2.15) we see that $(\xi_j^{(1)}, \xi_j^{(2)}, \dots)$ is a Cauchy sequence of numbers. say $\xi_j^{(m)} \rightarrow \xi_j$ as $m \rightarrow \infty$. Using these limits we define $x = (\xi_1, \xi_2, \dots)$ and show that $x \in l^p$ and $x_m \rightarrow x$. From (2.14) we have for all

$$m, n > N, \quad \sum_{j=1}^K |\xi_j^{(m)} - \xi_j^{(n)}| < \epsilon^p \quad (k = 1, 2, \dots)$$

Letting $n \rightarrow \infty$, we obtain for $m > N$, $\sum_{j=1}^{\infty} |\xi_j^{(m)} - \xi_j| < \epsilon^p$ (2.16)

This shows that $x - x_m = (\xi_j - \xi_j^{(m)}) \in l^p$. Since $x_m \in l^p$ it follows by means of the Minkowski inequality (2.12) that $x = x_m + (x - x_m) \in l^p$.

Furthermore, the series in (2.16) represents $[d(x_m, x)]^p$, so that (2.16) implies that $x_m \rightarrow x$. Since (x_m) was an arbitrary Cauchy sequence in l^p , this proves completeness of l^p , where $1 \leq p < +\infty$.

(III) Space l^p is separable: The space l^p with $1 \leq p < +\infty$ is separable. Proof: Let M be the set of all sequences y of the form

$$y = (\eta_1, \eta_2, \dots, \eta_n, 0, 0, \dots)$$

is any positive integer and the η_j 's are rational. M is countable. We show that M is dense in l^p . Let $x = (\xi_j) \in l^p$ be arbitrary. Then for every $\epsilon > 0$

there is an n (depending on ϵ) such that $\sum_{j=n+1}^{\infty} |\xi_j|^p \leq \frac{\epsilon^p}{2}$

have the remainder of a converging series. Since the rationals are dense in \mathbb{R} , for each j there is a rational η_j close to ξ_j

$$\sum_{j=1}^n |\xi_j - \eta_j|^p \leq \frac{\epsilon^p}{2}$$

It follows that:

$$[d(x, y)]^p = \sum_{j=1}^n |\xi_j - \eta_j|^p + \sum_{j=n+1}^{\infty} |\xi_j|^p \leq \frac{\epsilon^p}{2}$$

We thus have $d(x, y) < \epsilon$ and see that M is dense in l^p

(IV) Theorem (2.1) (Fischer – Riesz): l^p is a Banach space for any $1 \leq p \leq \infty$

Proof: We distinguish the cases $p = \infty$ and $1 \leq p < \infty$

Case (1): $p = \infty$. Let (f_n) be a Cauchy sequence in L^∞ , given an integer $k \geq 1$ there is an integer N_k such that $\|f_m - f_n\|_\infty \leq \frac{1}{k}$ for $m, n \geq N_k$. Hence there is a null set E_k such that

$$|f_m(x) - f_n(x)| \leq \frac{1}{k} \quad \forall x \in \Omega \setminus E_k \quad \forall m, n \geq N_k \quad (2.17)$$

Then we let $E = \bigcup_k E_k$ so that E is a null set and we see that for all $x \in \Omega \setminus E$ the sequence $f_n(x)$ is Cauchy in \mathbb{R} . Thus $f_n(x) \rightarrow f(x)$ for all $x \in \Omega \setminus E$. Passing to the limit in (2.17) as $m \rightarrow \infty$ we obtain

$$|f_m(x) - f_n(x)| \leq \frac{1}{k} \quad \text{for all } x \in \Omega \setminus E \quad \forall n \geq N_k$$

We conclude that $f \in L^\infty$ and $\|f - f_n\|_\infty \leq \frac{1}{k} \quad \forall n \geq N_k$

Therefore $f_n \rightarrow f$ in L^∞ .

Case (2) : $1 \leq p < \infty$. Let (f_n) be a Cauchy sequence in L^p . In order to conclude, it suffices to show that a subsequence converges in L^p .

We extract a subsequence (f_{n_k}) such that

$$\|f_{n_{k+1}} - f_{n_k}\|_p \leq \frac{1}{2^k} \quad \forall k \geq 1$$

We claim that f_{n_k} converges in L^p . In order to simplify the notation we write f_k instead of f_{n_k} , so that we have

$$\|f_{k+1} - f_k\|_p \leq \frac{1}{2^k} \quad \forall k \geq 1 \quad (2.18)$$

Let

$$g_n(x) = \sum_{k=1}^n |f_{k+1}(x) - f_k(x)| \text{ so that } \|g_n\|_p \leq 1$$

As a consequence of the monotone convergence theorem $g(x)$ tends to a finite limit, say $g(x)$, a.e. on Ω , with $g \in L^p$. On the other hand for $m \geq n \geq 2$ we have

$$\begin{aligned} |f_m(x) - f_n(x)| &\leq |f_m(x) - f_{m-1}(x)| + \dots + |f_{n+1}(x) - f_n(x)| \\ &\leq g(x) - g_{n-1}(x) \end{aligned}$$

It follows that a.e. Ω , $f(x)$ is Cauchy and converges to a finite limit, say $f(x)$.

We have a.e. on Ω , $|f(x) - f_n(x)| \leq g(x)$ for $n \geq 2$ (2.19)

And in particular $f \in L^p$. Finally, we conclude by dominated convergence that

$$\text{, since } \|f_n(x) - f(x)\|^p \rightarrow 0 \text{ a.e. } \|f_n - f\|_p \rightarrow 0$$

$$\text{and also } \|f_n - f\|_p \leq \|g\|_p \in L^1 \quad \#$$

3. Main Results: Banach Fixed Point Theorem:

A fixed Point : of a mapping $T: X \rightarrow X$ of a set X into itself is an $x \in X$ which is mapped onto itself, that is $Tx = x$, the image Tx coincides with x .

Definition (3.1) (Contraction): let $X = (X, d)$ be a metric space.

A mapping $T: X \rightarrow X$ is called a contraction on X if there is a positive real number $\alpha < 1$ such that for all $x, y \in X$:

$$d(Tx, Ty) \leq \alpha d(x, y) \quad (\alpha < 1) \quad (3.1)$$

Geometrically this means that any points x and y have images that are closer together than those points x and y , more precisely the ratio $d(Tx, Ty)/d(x, y)$ does not exceed a constant α which is strictly less than 1.

Banach Fixed Point Theorem (3.2) (Contraction Theorem) :

Consider a metric space $X = (X, d)$, where $X \neq \emptyset$. Suppose that X is complete and let $T: X \rightarrow X$ be a contraction on X . Then T has precisely one fixed point.

Proof : We construct a sequence (x_n) and show that it is Cauchy, so that it converges in the complete space X , and then we prove that its limit x is a fixed point of T and T has no further fixed points. This is the idea of the proof.

We choose any $x_0 \in X$ and define the "iterative sequence" (x_n) by $x_0, x_1 =$

$$Tx_0, x_2 = Tx_1 = T^2x_0, \dots, x_n = T^n x_0 \quad (3.2)$$

Clearly, this is the sequence of the images of x_0 under repeated application of T .

We show that (x_n) is Cauchy. By (3.1) and (3.2)

$$\begin{aligned} d(x_{m+1}, x_m) &= d(Tx_m, Tx_{m-1}) \leq \alpha d(x_m, x_{m-1}) \\ &= \alpha d(Tx_{m-1}, Tx_{m-2}) \leq \alpha^2 d(x_{m-1}, x_{m-2}) \dots \leq \alpha^m d(x_1, x_0) \end{aligned}$$

Hence by the triangle inequality and the formula for the sum of a geometric progression we obtain for $n > m$

$$\begin{aligned} d(x_m, x_n) &= d(x_m, Tx_{m+1}) \leq d(x_{m+1}, x_m) + \dots + d(x_{n-1}, x_n) \\ &\leq (\alpha^m + \alpha^{m+1} + \dots + \alpha^{n-1}) d(x_1, x_0) \\ &= \alpha^m \frac{1 - \alpha^{n-m}}{1 - \alpha} d(x_1, x_0) \end{aligned}$$

Since $0 < \alpha < 1$, in the numerator we have $1 - \alpha^{n-m} < 1$. Consequently

$$d(x_m, x_n) \leq \frac{\alpha^m}{1-\alpha} d(x_0, x_1) \quad (n > m) \quad (3.3)$$

On the right $0 < \alpha < 1$ and $d(x_0, x_1)$ is fixed, so that we can make the right hand side as small as we please by taking m sufficiently large

This proves that (x_m) is Cauchy. Since X is complete (x_m) converges, say $x_m \rightarrow x$. We show that limit x is a fixed point of the mapping T

From the triangle inequality and (3.1) we have

$$d(x, Tx) \leq d(x, x_m) + d(x_m, Tx) \leq d(x, x_m) + \alpha d(x_{m-1}, x)$$

And can make the sum in the second line smaller than any preassigned $\epsilon > 0$ because $x_m \rightarrow x$. We conclude that $d(x, Tx) = 0$ so that $x = Tx$ by (M2). This shows that x is a fixed point of T . x is the only fixed point of T because from $Tx = x$ and $T\tilde{x} = \tilde{x}$ obtain by (3.1): $d(x, \tilde{x}) = d(Tx, T\tilde{x}) \leq \alpha d(x, \tilde{x})$ which implies $d(x, \tilde{x}) = 0$ since $\alpha < 1$. Hence $x = \tilde{x}$ by (M2) and the theorem is proved. #

corollary (3.3) (Iteration , error bounds) : Under the conditions of Theorem (3.2) the iterative sequence (3.2) with arbitrary $x_0 \in X$ converges to the unique fixed point x of T . Error estimates are the prior estimate

$$d(x_m, x) \leq \frac{\alpha^m}{1-\alpha} d(x_0, x_1) \quad (3.4)$$

and the posterior estimate

$$d(x_m, x) \leq \frac{\alpha^m}{1-\alpha} d(x_{m-1}, x_m) \quad (3.5)$$

Proof : the first statement is obvious from the previous proof. Inequality (3.4) follows from (3.3) by letting $n \rightarrow \infty$. We derive (3.5)

Taking $m = 1$ and writing y_0 for x_0 and y_1 for x_1 , we have from (3.4)

$$d(y_1, x) \leq \frac{\alpha^m}{1-\alpha} d(y_0, y_1)$$

Setting $y_0 = x_{m-1}$, we have $y_1 = Ty_0 = x_m$, and obtain (3.5)

Theorem (3.4) : (Contraction on a ball)

Let T be a mapping of a complete metric space $X = (X, d)$ into itself. Suppose T is a contraction on a closed ball

Y is T satisfies (3.1) for all $x, y \in Y$. Moreover, assume $Y = \{x \mid d(x, x_0) \leq r\}$, that

$$d(x_0, Tx_0) \leq (1-\alpha)r \quad (3.6)$$

Then the iterative sequence (3.2) converges to an $x \in Y$. This x is a fixed point of T and is the only fixed point of T in Y .

Proof : We merely have to show that all x_m 's as well as x lie in Y . We put $m = 0$ in (3.4), change n to m and use (3.5) to get

$$d(x_0, x_m) \leq \frac{1}{1-\alpha} d(x_0, x_1) < r$$

Hence all x_m 's are in Y . also $x \in Y$ since $x_m \rightarrow x$ and Y is closed. The assertion of the theorem now follows from the proof of Banach's theorem

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