EXISTENCE RESULTS FOR THE DARBOUX PROBLEM FOR HYPERBOLIC DIFFERENTIAL INCLUSIONS IN BANACH SPACES

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In this paper we investigate the existence of solutions to the Darboux problem for a third order hyperbolic differential and functional differential inclusion with nonconvex-valued right-hand side. We shall rely on a fixed point theorem for contraction multivalued maps due to Covitz and Nadler and on Schaefer's fixed point theorem combined with a selection theorem due to Bressan and Colombo for lower semicontinuous multivalued operators with nonempty closed and decomposable values.

1 Introduction

This paper deals with the existence of solutions to the Darboux problem for third order hyperbolic differential and functional differential inclusions in Banach spaces. In Section 3 we consider the Darboux problem for the hyperbolic differential inclusion:

$$\frac{\partial^3 u(x,y,z)}{\partial x \partial y \partial z} \in F(x,y,z,u), (x,y,z) \in \mathcal{D} = J_a \times J_b \times J_c = [0,a] \times [0,b] \times [0,c] \quad (1)$$

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$$\begin{cases}
 u(x,y,0) = f(x,y), & (x,y) \in D_1 = [0,a] \times [0,b], \\
 u(0,y,z) = g(y,z), & (y,z) \in D_2 = [0,b] \times [0,c], \\
 u(x,0,z) = h(x,z), & (x,z) \in D_3 = [0,a] \times [0,c],
\end{cases}$$
(2)

where $F: \mathcal{D} \times E \longrightarrow \mathcal{P}(E)$ is a given multivalued map, $f: D_1 \to E$, $g: D_2 \to E$, $h: D_3 \to E$, a > 0, b > 0, c > 0 and $(E, |\cdot|)$ a real separable Banach space, which satisfy the conditions

$$\begin{cases} f(x,0) = h(x,0) = v^1(x), & x \in [0,a], \\ f(0,y) = g(y,0) = v^2(y), & y \in [0,b], \\ g(0,z) = h(0,z) = v^3(z), & z \in [0,c], \\ v^1(0) = v^2(0) = v^3(0) = v^0. \end{cases}$$

This study was motivated by several papers which deal with the Darboux problem for third order hyperbolic equations [4, 5, 8, 9, 10, 11, 12, 19, 20, 21, 25, 26]. Other results on the Darboux problem for hyperbolic differential equations can be found in the book by Kamont [17] and the references therein. Very recently the problem (1)-(2) was studied by Teodoru ([24, 27, 28]) in the case of a convex multivalued right hand side. In this paper, we drop the convex condition and we shall give existence results for the problem (1)-(2) with a nonconvex-valued right-hand side. We shall present two results. In the first one we rely on a fixed point theorem for contraction multivalued maps, due to Covitz and Nadler [6] and for the second one on Schaefer's fixed point theorem [22] combined with a selection theorem due to Bressan and Colombo [1] for lower semicontinuous multivalued operators with nonempty closed and decomposable values.

Section 4 is devoted to the existence of solutions to the following Darboux problem for hyperbolic functional differential inclusions

$$\frac{\partial^3 u(x,y,z)}{\partial x \partial y \partial z} \in F(x,y,z,u_{(x,y,z)}), \quad (x,y,z) \in \mathcal{D}$$
 (3)

$$u(x, y, z) = \phi(x, y, z),$$

$$(x, y, z) \in [-r_1, a] \times [-r_2, b] \times [-r_3, c] \setminus ((0, a] \times (0, b] \times (0, c])$$
 (4)

where $F: \mathcal{D} \times C([-r_1, 0] \times [-r_2, 0] \times [-r_3, 0], E) \longrightarrow \mathcal{P}(E)$ is a multivalued map, $\phi \in C([-r_1, a] \times [-r_2, b] \times [-r_3, c] \setminus ((0, a] \times (0, b] \times (0, c]), E), r_1 > 0, r_2 > 0, r_3 > 0.$

For each $u \in C([-r_1,a] \times [-r_2,b] \times [-r_3,c], E)$ and each $(x,y,z) \in \mathcal{D}$ the function $u_{(x,y,z)}: [-r_1,0] \times [-r_2,0] \times [-r_3,0] \to E$ is defined by

$$u_{(x,y,z)}(s,t,w) = u(x+s,y+t,z+w),$$

for each

$$(s, t, w) \in [-r_1, 0] \times [-r_2, 0] \times [-r_3, 0].$$

Finally in Section 5 we indicate some possible generalizations of IVP (1)–(2) to nonlocal hyperbolic problems

$$\frac{\partial^3 u(x,y,z)}{\partial x \partial y \partial z} \in F(x,y,z,u(x,y,z)), \quad (x,y,z) \in \mathcal{D}$$
 (5)

$$u(x, y, 0) + \sum_{k=1}^{r} \gamma_k(x, y) u(x, y, c_k) = f(x, y), \quad (x, y) \in J_a \times J_b$$
 (6)

$$u(0, y, z) + \sum_{i=1}^{p} v_i(y, z)u(a_i, y, z) = g(y, z), \quad (y, z) \in J_b \times J_c$$
 (7)

$$u(x,0,z) + \sum_{j=1}^{\ell} \vartheta_j(x,z) u(x,b_j,z) = h(x,z), \quad (x,z) \in J_a \times J_c,$$
 (8)

where F, f, g, h are as in the problem (1)-(2), $\gamma_k : J_a \times J_b \to E, v_i : J_b \times J_c \to E, \vartheta_j : J_a \times J_c \to E$ are given functions and a_i $(i = 1, \dots, p), b_j$ $(j = 1, \dots, \ell)$ and c_k $(k = 1, \dots, r)$ are given numbers such that $0 < a_1 < \dots < a_p \le a, 0 < b_1 < \dots < b_\ell \le b$ and $0 < c_1 < \dots < c_r \le c$.

2 Preliminaries

In this section, we introduce notations, definitions, and preliminary facts from multivalued analysis, which are used throughout this paper.

 $C(\mathcal{D}, E)$ denotes the Banach space of all continuous functions from \mathcal{D} into E with the norm

$$||u||_{\infty} = \sup\{|u(x, y, z)| : (x, y, z) \in \mathcal{D}\}.$$

 $L^1(\mathcal{D}, E)$ denotes the Banach space of functions $u: \mathcal{D} \longrightarrow E$ which are Bochner integrable normed by

$$||u||_{L^1} = \int_0^a \int_0^b \int_0^c |u(x,y,z)| dz dy dx.$$

Let (X, d) be a metric space. We use the notations:

 $P(X) = \{ Y \in \mathcal{P}(X) : Y \neq \emptyset \}, \quad P_{cl}(X) = \{ Y \in P(X) : Y \text{ closed} \},$ $P_b(X) = \{Y \in P(X) : Y \text{ bounded}\}, \text{ and } P_{cp}(X) = \{Y \in P(X) : Y \}$ compact).

Consider $H_d: P(X) \times P(X) \longrightarrow \mathbb{R}_+ \cup \{\infty\}$, given by

$$H_d(A, B) = \max \left\{ \sup_{a \in A} d(a, B), \sup_{b \in B} d(A, b) \right\},$$

where $d(A, b) = \inf_{a \in A} d(a, b)$, $d(a, B) = \inf_{b \in B} d(a, b)$. Then $(P_{b,cl}(X), H_d)$ is a metric space and $(P_{cl}(X), H_d)$ is a generalized (complete) metric space ([18]).

A multivalued map $F: \mathcal{D} \times E \longrightarrow P_{cl}(E)$ is said to be measurable if for each $w \in E$ the function $Y : \mathcal{D} \longrightarrow \mathbb{R}$ defined by

$$Y(x, y, z) = d(w, F(x, y, z, u)) = \inf\{d(w, v) : v \in F(x, y, z, u)\}\$$

is measurable, where d is the metric introduced from the Banach space $C(\mathcal{D}, E)$.

Definition 2.1. A multivalued operator $N: X \to P_{cl}(X)$ is called

a) γ -Lipschitz if and only if there exists $\gamma > 0$ such that

$$H_d(N(x), N(y)) \le \gamma d(x, y)$$
, for each $x, y \in X$,

b) contraction if and only if it is γ -Lipschitz with $\gamma < 1$.

N has a fixed point if there is $x \in X$ such that $x \in N(x)$. The fixed point set of the multivalued operator N will be denoted by FixN.

The proof of our first result is based on the following fixed point theorem for contraction multivalued operators given by Covitz and Nadler in 1970 [6] (see also Deimling, [7] Theorem 11.1).

Lemma 2.2. Let (X,d) be a complete metric space. If $N: X \to P_{cl}(X)$ is a contraction, then $FixN \neq \emptyset$.

Denote by \mathcal{L} the σ -algebra of the Lebesque measurable subsets of \mathcal{D} and by $\mathcal{B}(E)$ the family of all Borel subsets of E. Recall that $F: \mathcal{D} \times E \to \mathcal{P}(E)$ is called $\mathcal{L} \otimes \mathcal{B}$ measurable if for any closed subset C of E we have that $\{(x, y, z, u) \in \mathcal{D} \times E : F(x, y, z, u) \cap C \neq \emptyset\} \in \mathcal{L} \otimes \mathcal{B}.$

A subset K of $L^1(\mathcal{D}, E)$ is decomposable, if for all $u, v \in K$ and $A \in \mathcal{L}$ we have $u\chi_A + v\chi_{\mathcal{D}-A} \in K$, where χ_A stands for the characteristic function of the set A.

Let E be a Banach space, X a nonempty closed subset of E and $G: X \to \mathcal{P}(E)$ a multivalued operator with nonempty closed values. G is lower semi-continuous (l.s.c.) if the set $\{x \in X: G(x) \cap B \neq \emptyset\}$ is open for any open set B in E. For more details on multivalued maps we refer to the books of Deimling [7], Gorniewicz [14], Hu and Papageorgiou [16] and Tolstonogov [29].

Definition 2.3. Let Y be a separable metric space and let $N: Y \to \mathcal{P}(L^1(\mathcal{D}, E))$ be a multivalued operator. We say N has property (BC) if

- 1) N is lower semi-continuous (l.s.c.);
- 2) N has nonempty closed and decomposable values.

Let $F: \mathcal{D} \times E \to \mathcal{P}(E)$ be a multivalued map with nonempty compact values. Assign to F the multivalued operator

$$\mathcal{F}:C(\mathcal{D},E)\to\mathcal{P}(\mathcal{D},E))$$

by letting

$$\mathcal{F}(u) = \left\{ w \in L^1(\mathcal{D}, E) \colon w(x,y,z) \in F(x,y,z,u(x,y,z)) \right.$$
 for a.e. $(x,y,z) \in \mathcal{D}$.

The operator \mathcal{F} is called the Niemytzki operator associated with F.

Definition 2.4. Let $F: \mathcal{D} \times E \to \mathcal{P}(E)$ be a multivalued function with nonempty compact values. We say F is of lower semi-continuous type (l.s.c. type) if its associated Niemytzki operator \mathcal{F} is lower semicontinuous and has nonempty closed and decomposable values.

Next we state a selection theorem due to Bressan and Colombo.

Theorem 2.5. [1]. Let Y be a separable metric space and let $N: Y \to \mathcal{P}(L^1(\mathcal{D}, E))$ be a multivalued operator which has property (BC). Then N has a continuous selection; i.e., there exists a continuous function (single-valued) $g: Y \to L^1(\mathcal{D}, E)$ such that $g(y) \in N(y)$ for every $y \in Y$.

3 The Darboux Problem for Hyperbolic Differential Inclusions

In this section we state and prove our first theorem for the IVP (1)–(2). First however we give the definition of a solution of the IVP (1)–(2).

Definition 3.1. By a solution of (1)-(2) we mean a function $u(\cdot,\cdot,\cdot) \in C(\mathcal{D},E)$ such that there exists $v \in L^1(\mathcal{D},E)$ for which we have

$$u(x,y,z) = Q(x,y,z) + \int_0^x \int_0^y \int_0^z v(t,s,w) dw ds dt$$
 for each $(x,y,z) \in \mathcal{D}$

with $v(t, s, w) \in F(t, s, w, u(t, s, w))$ a.e. on \mathcal{D} ; here $Q(x, y, z) = f(x, y) + g(y, z) + h(x, z) - v^{1}(x) - v^{2}(y) - v^{3}(z) + v^{0}$.

Theorem 3.2. Assume that:

- (H1) $F: \mathcal{D} \times E \longrightarrow P_{cp}(E)$ has the property that $F(\cdot, \cdot, \cdot, u): \mathcal{D} \to P_{cp}(E)$ is measurable for each $u \in E$;
- (H2) $H_d(F(t, s, w, u), F(t, s, w, \overline{u})) \leq L|u \overline{u}|$, for each $(t, s, w) \in \mathcal{D}$ and $u, \overline{u} \in E$, where L is a positive constant, and

$$H_d(0, F(t, s, w, 0)) \le M(t, s, w)$$
 for a. e. $(t, s, w) \in \mathcal{D}$,

with

$$M(\cdot, \cdot, \cdot) \in L^1(\mathcal{D}, \mathbb{R}^+).$$

Then the IVP (1)-(2) has at least one solution on \mathcal{D} .

Proof. Let m be a positive constant (to be chosen later) and on the space $C(\mathcal{D}, E)$ take the norm $\|\cdot\|_C$ given by

$$||u||_C = \sup_{(x,y,z)\in\mathcal{D}} e^{-m(x+y+z)} |u(x,y,z)|.$$

We first transform the problem (1)–(2) into a fixed point problem. Consider the multivalued operator, $N: C(\mathcal{D}, E) \to \mathcal{P}(\mathcal{D}, E)$) defined by:

$$N(u) = \{ h \in C(\mathcal{D}, E) : h(x, y, z) = Q(x, y, z) + \int_{0}^{x} \int_{0}^{y} \int_{0}^{z} v(t, s, w) dw ds dt, \ v \in S_{F, u} \}$$

where

$$S_{F,u} = \left\{ v \in L^1(\mathcal{D}, E) : v(t, s, w) \in F(t, s, w, u(t, s, w)) \right\}$$

for a.e.
$$(t, s, w) \in \mathcal{D}$$
.

Remark 3.3. (i) It is clear that the fixed points of N are solutions to (1)-(2).

(ii) For each $u \in C(\mathcal{D}, E)$ the set $S_{F,u}$ is nonempty, since by (H1) F has a measurable selection (see [3], Theorem III.6).

We shall show that N satisfies the assumptions of Lemma 2.2. The proof will be given in two steps.

Step 1:
$$N(u) \in P_{cl}(C(\mathcal{D}, E))$$
 for each $u \in C(\mathcal{D}, E)$.

Indeed, let $(h_n)_{n\geq 0} \in N(u)$ such that $h_n \longrightarrow \tilde{h}$ in $C(\mathcal{D}, E)$. Then $\tilde{h} \in C(\mathcal{D}, E)$ and there exists $g_n \in S_{F,u}$ such that for each $(x, y, z) \in \mathcal{D}$

$$h_n(x, y, z) = Q(x, y, z) + \int_0^x \int_0^y \int_0^z g_n(t, s, w) dw ds dt.$$

Using the fact that F has compact values and from (H2) we may pass to a subsequence if necessary to get that g_n converges to g in $L^1(\mathcal{D}, E)$ and hence $g \in S_{F,u}$. Then for each $(x, y, z) \in \mathcal{D}$

$$h_n(x, y, z) \longrightarrow \tilde{h}(x, y, z) = Q(x, y, z) + \int_0^x \int_0^y \int_0^z g(t, s, w) dw ds dt,$$

so $\tilde{u} \in N(u)$.

Step 2: $H_d(N(u_1), N(u_2)) \le \gamma ||u_1 - u_2||_C$ for each $u_1, u_2 \in C(\mathcal{D}, E)$ (where $\gamma < 1$).

Let $u_1, u_2 \in C(\mathcal{D}, E)$ and $h_1 \in N(u_1)$. Then there exists $g_1(t, s, w) \in F(t, s, w, u_1(t, s, w))$ such that

$$h_1(x, y, z) = Q(x, y, z) + \int_0^x \int_0^y \int_0^z g_1(t, s, w) dw ds dt$$
 for each $(t, s, w) \in \mathcal{D}$.

From (H2) it follows that

$$H_d(F(t,s,w,u_1(t,s,w)),F(t,s,w,u_2(t,s,w))) \le L|u_1(t,s,w)-u_2(t,s,w)|.$$

Hence there is $p \in F(t, s, w, u_2(t, s, w))$ such that

$$|g_1(t, s, w) - p| \le L|u_1(t, s, w) - u_2(t, s, w)|, \quad (t, s, w) \in \mathcal{D}.$$

Consider $U: \mathcal{D} \to \mathcal{P}(E)$, given by

$$U(t, s, w) = \{ p \in E : |g_1(t, s, w) - p| \le L|u_1(t, s, w) - u_2(t, s, w)| \}.$$

Since the multivalued operator $V(t, s, w) = U(t, s, w) \cap F(t, s, w, u_2(t, s, w))$ is measurable (see Proposition III.4 in [3]) there exists $g_2(t, s, w)$ a measurable selection for V. Thus $g_2(t, s, w) \in F(t, s, w, u_2(t, s, w))$ and

$$|g_1(t,s,w)-g_2(t,s,w)| \le L|u_1(t,s,w)-u_2(t,s,w)|$$
 for each $(t,s,w) \in \mathcal{D}$.

Let us define for each $(t, s, w) \in \mathcal{D}$

$$h_2(x,y,z) = Q(x,y,z) + \int_0^x \int_0^y \int_0^z g_2(t,s,w) dw ds dt.$$

Then we have

$$|h_{1}(x,y,z) - h_{2}(x,y,z)| \leq \int_{0}^{x} \int_{0}^{y} \int_{0}^{z} |g_{1}(t,s,w) - g_{2}(t,s,w)| dw ds dt$$

$$\leq L \int_{0}^{x} \int_{0}^{y} \int_{0}^{z} |u_{1}(t,s,w) - u_{2}(t,s,w)| dw ds dt$$

$$= L \int_{0}^{x} \int_{0}^{y} \int_{0}^{z} |u_{1} - u_{2}||_{C} e^{m(t+s+w)} dw ds dt$$

$$\leq \frac{Le^{m(x+y+z)}}{m^{3}} ||u_{1} - u_{2}||_{C}.$$

Thus

$$||h_1 - h_2||_C \le \frac{L}{m^3} ||u_1 - u_2||_C.$$

Essentially the same reasoning (obtained by interchanging the roles of u_1 and u_2) yields

$$H_d(N(u_1), N(u_2)) \le \frac{L}{m^3} ||u_1 - u_2||_C.$$

Let m be a positive constant such that $L < m^3$. Then N is a contraction and thus, by Lemma 2.2 N has a fixed point u, which is a solution to (1)-(2).

Now Schaefer's theorem combined with a selection theorem of Bressan and Colombo for lower semicontinuous maps with nonempty closed and decomposable values also gives us an existence result for the problem (1)-(2). Before this, let us introduce the following hypotheses which are assumed hereafter:

- (C1) $F: \mathcal{D} \times E \longrightarrow \mathcal{P}(E)$ is a nonempty compact valued multivalued map such that:
 - a) $(x, y, z, u) \mapsto F(x, y, z, u)$ is $\mathcal{L} \otimes \mathcal{B}$ measurable;
 - b) $u \mapsto F(x, y, z, u)$ is lower semi-continuous for a.e. $(x, y, z) \in \mathcal{D}$;
- (C2) For each r > 0, there exists a function $h_r \in L^1(\mathcal{D}, \mathbb{R}^+)$ such that

$$|F(x, y, z, u)|$$
 := $\sup\{|v|: v \in F(x, y, z, u)\} \le h_r(x, y, z)$
for a.e. $(x, y, z) \in \mathcal{D}$ and $u \in E$ with $|u| \le r$.

In the proof of our next main result we will need the following well known theorem.

Lemma 3.4. [13]. Let $F : \mathcal{D} \times E \to \mathcal{P}(E)$ be a multivalued map. Assume (C1) and (C2) hold. Then F is of l.s.c. type.

Theorem 3.5. Suppose, in addition to hypotheses (C1), (C2), the following also hold:

- (H3) There exist functions $p, q \in L^1(\mathcal{D}, \mathbb{R}^+)$ such that $|F(x, y, z, u)| := \sup\{|v| : v \in F(x, y, z, u)\} \le p(x, y, z) + q(x, y, z)|u|,$ for almost all $(x, y, z) \in \mathcal{D}$ and all $u \in E$.
- (H4) For each $(x, y, z) \in \mathcal{D}$, the multivalued map $F(x, y, z, \cdot)$ maps bounded sets of E into relatively compact sets of E.

Then the initial value problem (1)–(2) has at least one solution on \mathcal{D} .

Proof. Now (C1) and (C2) (see Lemma 3.4) that F is of lower semi-continuous type. Then from Theorem 2.5 there exists a continuous function $\mathcal{R}: C(\mathcal{D}, E) \to L^1(\mathcal{D}, E)$ such that $\mathcal{R}(u) \in \mathcal{F}(u)$ for all $u \in C(\mathcal{D}, E)$.

We consider the problem

$$\frac{\partial^3 u(x,y,z)}{\partial x \partial u \partial z} = \mathcal{R}(u)(x,y,z), \quad (x,y,z) \in \mathcal{D}, \tag{9}$$

$$u(x, y, 0) = f(x, y), \quad u(0, y, z) = g(y, z), \quad u(x, 0, z) = h(x, z).$$
 (10)

If $u \in C(\mathcal{D}, E)$ is a solution of the problem (9)–(10), then u is a solution to the problem (1)-(2).

We transform problem (9)–(10) into a fixed point problem by considering the operator $N: C(\mathcal{D}, E) \to C(\mathcal{D}, E)$ defined by:

$$N(u)(x,y,z) := Q(x,y,z) + \int_0^x \int_0^y \int_0^z \mathcal{R}(u)(\xi,\eta,\theta) d\theta d\eta d\xi.$$

We shall show that N is a continuous and completely continuous operator.

Step 1: N is continuous.

Let $\{u_n\}$ be a sequence such that $u_n \longrightarrow u$ in $C(\mathcal{D}, E)$. Then

$$|N(u_n)(x,y,z) - N(u)(x,y,z)| \le \int_0^t \int_0^s \int_0^w |\mathcal{R}(u_n)(\xi,\eta,\theta) - \frac{1}{2} \int_0^t \int_0^s |\mathcal{R}(u_n)(\xi,\eta,\theta)| dt \le \int_0^t |\mathcal{R}(u_n)(\xi,\eta,\theta)| dt \le \int_0^$$

$$-\mathcal{R}(u)(\xi,\eta,\theta)|d\theta d\eta d\xi \leq \int_0^a \int_0^b \int_0^c |\mathcal{R}(u_n)(\xi,\eta,\theta) - \mathcal{R}(u)(\xi,\eta,\theta)|d\theta d\eta d\xi.$$

Since the function \mathcal{R} is continuous, then

$$||N(u_n) - N(u)||_{\infty} \to 0 \text{ as } n \to \infty.$$

Step 2: N is bounded on bounded sets of $C(\mathcal{D}, E)$.

Indeed, it is enough to show that there exists a positive constant k such that for each $u \in B_r = \{u \in C(\mathcal{D}, E) : ||u||_{\infty} \le r\}$ one has $||N(u)||_{\infty} \le k$. By (H2) we have

$$|(Nu)(x,y,z)| \le |Q(x,y,z)| + \int_0^x \int_0^y \int_0^z h_r(t,s,w) dw ds dt,$$

so

$$||N(u)||_{\infty} \le ||Q||_{\infty} + \int_0^a \int_0^b \int_0^c h_r(t, s, w) dw ds dt := k.$$

Step 3: N maps bounded sets into equicontinuous sets of $C(\mathcal{D}, E)$.

Let (x_1, y_1, z_1) , $(x_2, y_2, z_2) \in \mathcal{D}$, $x_1 < x_2$, $y_1 < y_2$, $z_1 < z_2$. Thus we obtain

$$|(Nu)(x_2, y_2, z_2) - (Nu)(x_1, y_1, z_1)| \le |f(x_2, y_2) - f(x_1, y_1)| +$$

$$= |g(y_2, z_2) - g(y_1, z_1)| + |h(x_2, z_2) - h(x_1, z_1)| +$$

$$\begin{split} &+ \int_{x_1}^{x_2} \int_{y_1}^{y_2} \int_{z_1}^{z_2} |\mathcal{R}(u)(t,s,w)| dw ds dt + \int_{x_1}^{x_2} \int_{0}^{y_1} \int_{z_1}^{z_2} |\mathcal{R}(u)(t,s,w)| dw ds dt + \\ &+ \int_{0}^{x_1} \int_{y_1}^{y_2} \int_{z_1}^{z_2} |\mathcal{R}(u)(t,s,w)| dw ds dt + \int_{x_1}^{x_2} \int_{y_1}^{y_2} \int_{0}^{z_1} |\mathcal{R}(u)(t,s,w)| dw ds dt \leq \\ &\leq |f(x_2,y_2) - f(x_1,y_1)| + |g(y_2,z_2) - g(y_1,z_1)| + |h(x_2,z_2) - h(x_1,z_1)| + \\ &+ \int_{x_1}^{x_2} \int_{y_1}^{y_2} \int_{z_1}^{z_2} h_q(t,s,w) dw ds dt + \int_{x_1}^{x_2} \int_{0}^{y_1} \int_{z_1}^{z_2} h_q(t,s,w) dw ds dt + \\ &+ \int_{0}^{x_1} \int_{y_1}^{y_2} \int_{z_1}^{z_2} h_q(t,s,w) dw ds dt + \int_{x_1}^{x_2} \int_{y_1}^{y_2} \int_{0}^{z_1} |h_q(t,s,w)| dw ds dt, \end{split}$$

where $q = ||u||_{\infty}$. As $(x_2, y_2, z_2) \longrightarrow (x_1, y_1, z_1)$ the right-hand side of the above inequality tends to zero. As a consequence of Steps 1 to 3 and (H4) together with the Arzela-Ascoli theorem we can conclude that N is completely continuous.

Step 4: Now it remains to show that the set

$$\Omega := \{ u \in C(\mathcal{D}, E) : u = \lambda N(u), \text{ for some } 0 < \lambda < 1 \}$$

is bounded.

Let $u \in \Omega$. Then $u = \lambda N(u)$ for some $0 < \lambda < 1$ and

$$u(x,y,z) = \lambda Q(x,y,z) + \lambda \int_0^x \int_0^y \int_0^z \mathcal{R}(u(t,s,w)) dw ds dt, \ (x,y,z) \in \mathcal{D},$$

where \mathcal{R} is as described at the beginning of the proof. This implies by (H3) that for each $(x, y, z) \in \mathcal{D}$ we have

$$\begin{aligned} |u(x,y,z)| & \leq & |Q(x,y,z)| + \int_0^x \int_0^y \int_0^z [p(t,s,w) + q(t,s,w)|u(t,s,w)|] dw ds dt \\ & \leq & \|Q\|_{\infty} + \|p\|_{L^1} + \int_0^x \int_0^y \int_0^z q(t,s,w)|u(t,s,w)| dw ds dt. \end{aligned}$$

Invoking Gronwall's inequality we get that

$$|u(x, y, w)| \le [||Q||_{\infty} + ||p||_{L^1}] \exp ||q||_{L^1} := K.$$

This shows that Ω is bounded. As a consequence of Schaefer's theorem ([22, 23]) we deduce that N has a fixed point u which is a solution to problem (9)-(10). Then u is a solution to the problem (1)-(2).

Remark 3.6. A slight modification of the proof above (i.e. in Step 4 use the standard Leray-Schauder alternative [15]) guarantees that (H3) could be replaced by

(H3)* There exist a function $q \in L^1(\mathcal{D}, \mathbb{R}^+)$ and a continuous nondecreasing function $\psi : [0, \infty) \to (0, \infty)$ such that

$$|F(x, y, z, u)| \le q(x, y, z)\psi(|u|),$$

for almost all $(x, y, z) \in \mathcal{D}$ and all $u \in E$ provided there exists a constant M > 0 with

$$\frac{M}{\|Q\|_{\infty} + \psi(M) \int_0^a \int_0^b \int_0^c q(t, s, w) dw ds dt} > 1.$$

4 The Darboux Problem for Hyperbolic Functional Differential Inclusions

Definition 4.1. By a solution of (3)-(4) we mean a function $u(\cdot,\cdot,\cdot) \in C([-r_1,a] \times [-r_2,b] \times [-r_3,c], E)$ such that, there exists $v \in L^1(\mathcal{D},E)$ for which we have

$$u(x,y,z) = \phi(x,y,0) + \phi(x,0,z) + \phi(0,y,z) - \phi(0,0,0) +$$

$$+\int_0^x \int_0^y \int_0^z v(t,s,w)dwdsdt$$

for each $(x, y, z) \in \mathcal{D}$ and $v(t, s, w) \in F(t, s, w, u_{(t, s, w)})$ a.e. on \mathcal{D} and $u(x, y, z) = \phi(x, y, z)$ on $[-r_1, a] \times [-r_2, b] \times [-r_3, c] \setminus ((0, a] \times (0, b] \times (0, c])$.

Let $\bar{D} = [-r_1, a] \times [-r_2, b] \times [-r_3, c]$ and $\tilde{D} = [-r_1, a] \times [-r_2, b] \times [-r_3, c] \setminus ((0, a] \times (0, b] \times (0, c])$. The main result of this section is the following:

Theorem 4.2. Assume that:

(B1) $F: \mathcal{D} \times C([-r_1, 0] \times [-r_2, 0] \times [-r_3, 0], E) \longrightarrow P_{cp}(E)$ has the property that $F(\cdot, \cdot, \cdot, u): [-r_1, 0] \times [-r_2, 0] \times [-r_3, 0] \to P_{cp}(E)$ is measurable for each $u \in C([-r_1, 0] \times [-r_2, 0] \times [-r_3, 0], E)$;

(B2) $H_d(F(t,s,w,u),F(t,s,w,\overline{u})) \leq \overline{L}||u-\overline{u}||$, for each $(t,s,w) \in \mathcal{D}$ and $u,\overline{u} \in C([-r_1,0] \times [-r_2,0] \times [-r_3,0],E)$, where \overline{L} is a positive constant, and

$$H_d(0, F(t, s, w, 0)) \le N(t, s, w)$$
 for a.e. $(t, s, w) \in \mathcal{D}$,

with

$$N(\cdot, \cdot, \cdot) \in L^1(\mathcal{D}, \mathbb{R}^+).$$

Then the IVP (3)-(4) has at least one solution on $[-r_1, a] \times [-r_2, b] \times [-r_3, c]$. In (B2) $\|\cdot\|$ is the sup norm on $[-r_1, 0] \times [-r_2, 0] \times [-r_3, 0]$.

Proof. Let m be a positive constant and on the space $C(\bar{D}, E)$ take the norm $\|\cdot\|_C$ given by

$$||u||_C = \sup_{(x,y,z)\in \bar{D}} e^{-m(x+y+z)} |u(x,y,z)|.$$

We transform the problem (3)–(4) into a fixed point problem. Consider the multivalued operator $N: C(\bar{D}, E) \to \mathcal{P}(C(\bar{D}, E))$ defined by:

$$N(u) = \left\{ h \in C(\bar{D}, E) : h(x, y, z) = \left\{ \begin{array}{l} \phi(x, y, z), \quad (x, y, z) \in \tilde{D} \\ \phi(x, y, 0) + \phi(x, 0, z) \\ + \phi(0, y, z) - \phi(0, 0, 0) \\ + \int_{0}^{x} \int_{0}^{y} \int_{0}^{z} v(t, s, w) dw ds dt, \\ (x, y, z) \in \mathcal{D} \end{array} \right\}$$

where

$$v \in S_{F,u} = \Big\{ v \in L^1(\mathcal{D}, E) : v(t, s, w) \in F(t, s, w, u_{(t, s, w)})$$
 for a.e. $(t, s, w) \in \mathcal{D} \Big\}.$

Now apply Lemma 2.2. The ideas are essentially the same as those in Section 3 so as a result we omit the details.

Also Schaefer's theorem combined with a selection theorem of Bressan and Colombo for lower semi-continuous maps guarantees our next result.

Theorem 4.3. Suppose, in addition to hypotheses (C1), (C2), the following also hold:

- (H3)' There exist functions $p, q \in L^1(\mathcal{D}, \mathbb{R}^+)$ such that $|F(x, y, z, u)| := \sup\{|v| : v \in F(x, y, z, u)\} \le p(x, y, z) + q(x, y, z) \|u\|,$ for almost all $(x, y, z) \in \mathcal{D}$ and all $u \in C([-r_1, 0] \times [-r_2, 0] \times [-r_3, 0], E)$.
- (H4)' For each $(x, y, z) \in \overline{D}$, the multivalued map $F(x, y, z, \cdot)$ maps bounded sets in $C([-r_1, 0] \times [-r_2, 0] \times [-r_3, 0], E)$ into relatively compact sets of E.

Then the initial value problem (3)-(4) has at least one solution on \mathcal{D} .

5 Nonlocal Darboux Problem

In this section we indicate some generalizations of the problem (1)-(2). By using the same method, as in Theorem 3.2 (with obvious modifications), we can prove existence results for the nonlocal Darboux problem (5)-(8). We introduce the following additional assumptions:

(D1)
$$\gamma_k \in C(J_a \times J_b, E) (k = 1, \dots, r), v_i \in C(J_b \times J_c, E) (i = 1, \dots, p), \vartheta_j \in C(J_a \times J_c, E) (j = 1, \dots, \ell), \gamma_k(x, 0) = \gamma_k(0, y) = 0 (k = 1, \dots, r), v_i(y, 0) = v_i(0, z) = 0 (i = 1, \dots, p), \vartheta_j(x, 0) = \vartheta_j(0, z) = 0 (j = 1, \dots, \ell).$$

By a solution of the nonlocal problem (5)–(8) we mean a function $u(\cdot,\cdot,\cdot) \in C(\mathcal{D},E)$ such that there exists $v \in L^1(\mathcal{D},E)$ for which we have

$$u(x, y, z) = f(x, y) + g(y, z) + h(x, z) - \sum_{k=1}^{r} \gamma_k(x, y)u(x, y, c_k) - \sum_{i=1}^{p} v_i(y, z)u(a_i, y, z)$$
$$- \sum_{j=1}^{q} \vartheta_j(x, z)u(x, b_j, z) - v^1(x) - v^2(y) - v^3(z) + v^0$$
$$+ \int_0^x \int_0^y \int_0^z v(t, s, w)dwdsdt \text{ for each } (x, y, z) \in \mathcal{D},$$

and with $v(x, y, z) \in F(x, y, z, u(x, y, z))$ a.e. on \mathcal{D} .

For results on nonlocal problems the interested reader is referred to [2] and the references cited therein.

Theorem 5.1. Assume that hypotheses (H1), (H2) and (D1) hold. Then the nonlocal problem (5)–(8) has at least one solution on \mathcal{D} .

Theorem 5.2. Assume that hypotheses (C1), (C2), (H3), (D1) hold. Then the nonlocal problem (5)–(8) has at least one solution on \mathcal{D} .

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$$\frac{\partial^3 u}{\partial x_1 \partial x_2 \partial x_3} = f(x_1, x_2, x_3, u, \frac{\partial u}{\partial x_1}, \frac{\partial u}{\partial x_2}, \frac{\partial u}{\partial x_3}, \frac{\partial^2 u}{\partial x_1 x_2}, \frac{\partial^2 u}{\partial x_2 x_3}, \frac{\partial^2 u}{\partial x_1 x_3})$$

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ІСНУВАННЯ РОЗВ'ЯЗКІВ ЗАДАЧІ ДАРБУ ДЛЯ ГІПЕРБОЛІЧНИХ ДИФЕРЕНЦІАЛЬНИХ ВКЛЮЧЕНЬ В БАНАХОВИХ ПРОСТОРАХ

A. APAPA, M. EEHYOXPA

Досліджено існування розв'язків задачі Діріхле для гіперболічних диференціальних і функціональних диференціальних включень третього порядку з не опуклозначною правою частиною.