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ON SOLVABILITY OF QUADRATIC HAMMERSTEIN INTEGRAL EQUATIONS IN HÖLDER SPACES

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Abstract. Using Schauder's fixed point theorem we consider the solvability of a quadratic Hammerstein integral equation in the space of functions satisfying a Hölder condition. An example is included to illustrate our results.

1. Introduction

In this paper, we investigate the existence of solutions of the following quadratic integral equation of Hammerstein type

$$x(t) = p(t) + x(t) \int_0^1 k(t, \tau) f(\tau, (\Lambda x)(\tau)) d\tau, \ t \in [0, 1],$$
 (1)

where Λ is a general operator.

If f(t,y)=y we get an equation in [13], if f(t,y)=y and $\Lambda x=\max\{|x(\tau)|:0\leq\tau\leq r(t)\}$, where $r:[0,1]\to[0,1]$ is a continuous and nondecreasing function we obtain an equation studied in [6] and if f(t,y)=y and $(\Lambda x)(t)=x(r(t))$, where $r:[0,1]\to[0,1]$ is a measurable function, we obtain an equation studied in [5]. When $\Lambda y=y$ and f(t,y)=-y, (1) becomes

$$x(t) + x(t) \int_0^1 k(t,\tau) \; x(\tau) \; d\tau = p(t), \; t \in [0,1].$$

This equation is a generalization of a famous equation in transport theory, the so-called Chandrasekhar H-equation in which p(t)=1, x must be identified with the H-function and for a nonnegative characteristic function $\phi, k(t,\tau) = \frac{t \, \phi(t)}{t+\tau}$; see for example [7,10,12] and the references therein. Quadratic integral equations arise in the theory of radiative transfer, in the theory of neutron transport and in the theory of traffic; see [1,4,8,9,11,14] and the references therein.

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In the space of functions satisfying a Hölder condition, Schauder's fixed point theorem and the relative compactness in these spaces are the main tools used to prove our main result.

2. Preliminaries

We denote by C[a,b] the space of all continuous functions $x:[a,b]\to\mathbb{R}$ equipped with the norm $||x||_{\infty}=\sup\{|x(t)|:t\in[a,b]\}$ for $x\in C[a,b]$. Let $H_{\alpha}[a,b]$, $\alpha\in(0,1]$ be the collection of all real functions x defined on [a,b] which satisfies a Hölder condition

$$|x(t) - x(\tau)| \le H_x^{\alpha} |t - \tau|^{\alpha}, \quad \forall (t, \tau) \in [a, b]^2, \tag{2}$$

where H_x^{α} is the least possible constant for which inequality (2) is satisfied, i.e.,

$$H_x^\alpha = \sup \left\{ \frac{|x(t) - x(\tau)|}{|t - \tau|^\alpha} : t, \tau \in [a, b], \ t \neq \tau \right\}.$$

The spaces $H_{\alpha}[a,b]$, $0 < \alpha \le 1$, equipped with the norm $||x||_{\alpha} = |x(a)| + H_x^{\alpha}$ are Banach spaces.

LEMMA 2.1. The norm $\|\cdot\|_{\infty}$ is dominated by the norm $\|\cdot\|_{\alpha}$, i.e., for an arbitrarily fixed $x \in H_{\alpha}[a,b]$ and for an arbitrary $t \in [a,b]$, the following inequality holds $\|x\|_{\infty} \le \max\{1,(b-a)^{\alpha}\}\|x\|_{\alpha}$.

LEMMA 2.2. For $0 < \alpha < \beta \le 1$, we have $H_{\beta}[a,b] \subset H_{\alpha}[a,b] \subset C[a,b]$. Moreover, for $x \in H_{\beta}[a,b]$ the following inequality is satisfied $\|x\|_{\alpha} \le \max\{1,(b-a)^{\beta-\alpha}\}\|x\|_{\beta}$.

The authors in [2] established a sufficient condition for relative compactness in the spaces $H_{\alpha}[a, b]$, $\alpha \in (0, 1]$.

THEOREM 2.3. Let $0 < \alpha < \beta \le 1$ and let B be a bounded subset in $H_{\beta}[a,b]$ (this means that $||x||_{\beta} \le M$ for certain constant M > 0, for any $x \in B$). Then B is a relatively compact subset of $H_{\alpha}[a,b]$.

3. Main results

In this section we discuss the solvability of (1) in Hölder spaces.

We assume the following are satisfied.

- (a1) $p \in H_{\beta}[0,1], 0 < \beta \le 1.$
- (a2) The function $k:[0,1]^2 \to \mathbb{R}$ is a continuous function and there exists a constant $\kappa_{\beta} > 0$ such that $|k(t,\tau) k(s,\tau)| \le \kappa_{\beta} |t-s|^{\beta}$ for any $t,\tau,s \in [0,1]$.
- (a3) The function $f:[0,1]\times\mathbb{R}\to\mathbb{R}$ is continuous and there exists a nondecreasing function $\Psi:\mathbb{R}_+\to\mathbb{R}_+$ such that $|f(t,x)|\leq \Psi(|x|), \, \forall (t,x)\in([0,1],\mathbb{R}).$
- (a4) The operator $\Lambda: H_{\beta}[0,1] \to C[0,1]$ is continuous and there exists a nondecreasing function $\psi: \mathbb{R}_+ \to \mathbb{R}_+$ such that for any $x \in H_{\beta}[0,1]$, $\|\Lambda x\|_{\infty} \leq \psi(\|x\|_{\beta})$.

(a5) Let r be a positive solution of the following equation $||p||_{\beta} + (K + \kappa_{\beta})\Psi(\psi(r))r \leq r$, where $K = \sup \left\{ \int_{0}^{1} |k(t,\tau)| d\tau : t \in [0,1] \right\}$.

THEOREM 3.1. Under assumptions (a1)-(a5), (1) has at least one solution $x \in H_{\alpha}[0,1]$ (here α is an arbitrarily fixed number satisfying $0 < \alpha < \beta$).

Proof. Consider the operator \mathfrak{T} defined on $H_{\beta}[0,1]$ by

$$(\mathfrak{T}x)(t) = p(t) + x(t) \int_0^1 k(t,\tau) f(\tau,(\Lambda x)(\tau)) d\tau, \ t \in [0,1].$$

We claim that \mathfrak{T} maps the space $H_{\beta}[0,1]$ into itself. Take $x \in H_{\beta}[0,1]$ and $t,s \in [0,1]$ with $t \neq s$. Then, by assumptions (a1) and (a2), we have

$$\begin{split} &\frac{|(\mathfrak{T}x)(t) - (\mathfrak{T}x)(s)|}{|t-s|^{\beta}} \\ &= \frac{\left|p(t) + x(t) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau - p(s) - x(s) \int_{0}^{1} k(s,\tau) f(\tau,\Lambda x(\tau)) \ d\tau \right|}{|t-s|^{\beta}} \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} + \frac{\left|x(t) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau - x(s) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau \right|}{|t-s|^{\beta}} \\ &+ \frac{\left|x(s) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau - x(s) \int_{0}^{1} k(s,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau \right|}{|t-s|^{\beta}} \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} + \frac{|x(t) - x(s)|}{|t-s|^{\beta}} \int_{0}^{1} |k(t,\tau)| \ |f(\tau,\Lambda x(\tau))| \ d\tau \\ &+ \frac{|x(s)|}{|t-s|^{\beta}} \int_{0}^{1} |k(t,\tau) - k(s,\tau)| \ |f(\tau,\Lambda x(\tau))| \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} + \frac{|x(t) - x(s)|}{|t-s|^{\beta}} \Psi(\|\Lambda x\|_{\infty}) \int_{0}^{1} |k(t,\tau)| \ d\tau \\ &+ \frac{\|x\|_{\infty} \Psi(\|\Lambda x\|_{\infty})}{|t-s|^{\beta}} \int_{0}^{1} |k(t,\tau) - k(s,\tau)| \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} + K\Psi(\psi(\|x\|_{\beta})) \frac{|x(t) - x(s)|}{|t-s|^{\beta}} + \kappa_{\beta} \Psi(\psi(\|x\|_{\beta})) \|x\|_{\infty} \int_{0}^{1} |t-s|^{\beta} \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} + K\Psi(\psi(\|x\|_{\beta})) \frac{|x(t) - x(s)|}{|t-s|^{\beta}} + \kappa_{\beta} \Psi(\psi(\|x\|_{\beta})) \|x\|_{\infty} \int_{0}^{1} |t-s|^{\beta} \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} + K\Psi(\psi(\|x\|_{\beta})) \frac{|x(t) - x(s)|}{|t-s|^{\beta}} + \kappa_{\beta} \Psi(\psi(\|x\|_{\beta})) \|x\|_{\infty} \int_{0}^{1} |t-s|^{\beta} \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} + K\Psi(\psi(\|x\|_{\beta})) \frac{|x(t) - x(s)|}{|t-s|^{\beta}} + \kappa_{\beta} \Psi(\psi(\|x\|_{\beta})) \|x\|_{\infty} \int_{0}^{1} |t-s|^{\beta} \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} + K\Psi(\psi(\|x\|_{\beta})) \frac{|x(t) - x(s)|}{|t-s|^{\beta}} + \kappa_{\beta} \Psi(\psi(\|x\|_{\beta})) \|x\|_{\infty} \int_{0}^{1} |t-s|^{\beta} \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} + K\Psi(\psi(\|x\|_{\beta})) \frac{|x(t) - x(s)|}{|t-s|^{\beta}} + \kappa_{\beta} \Psi(\psi(\|x\|_{\beta})) \|x\|_{\infty} \int_{0}^{1} |t-s|^{\beta} \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} + K\Psi(\psi(\|x\|_{\beta})) \frac{|x(t) - x(s)|}{|t-s|^{\beta}} + \kappa_{\beta} \Psi(\psi(\|x\|_{\beta})) \|x\|_{\infty} \int_{0}^{1} |t-s|^{\beta} \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} \frac{|x(t) - x(s)|}{|t-s|^{\beta}} + \kappa_{\beta} \Psi(\psi(\|x\|_{\beta})) \|x\|_{\infty} \int_{0}^{1} |t-s|^{\beta} \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} \frac{|x(t) - x(s)|}{|t-s|^{\beta}} + \kappa_{\beta} \Psi(\psi(\|x\|_{\beta})) \|x\|_{\infty} \int_{0}^{1} |t-s|^{\beta} \ d\tau \\ &\leq \frac{|p(t) - p(s)|}{|t-s|^{\beta}} \frac{|x(t) - x(s)|}{|t-s|^{\beta}} + \kappa_{\beta} \Psi(\psi(\|x\|_{\beta})) \|x\|_{\infty} \int_{0}^{1} |t-s|^{\beta} \ d\tau \\ &\leq$$

This proves that the operator \mathfrak{T} maps $H_{\beta}[0,1]$ into itself.

Using assumption (a5) and inequality (3), we deduce that \mathfrak{T} maps the closed ball $B_{r_0}^{\beta} = \{x \in H_{\beta}[0,1] : ||x||_{\beta} \leq r_0\}$ into itself, for any r_0 satisfying $||p||_{\beta} + (K + \kappa_{\beta}) r_0 \Psi(\psi(r_0)) \leq r_0$. Theorem 2.3 guarantees that the set $B_{r_0}^{\beta}$ is relatively compact in $H_{\alpha}[0,1]$ for any $0 < \alpha < \beta \leq 1$. Moreover, it is easy to see that $B_{r_0}^{\beta}$ is a compact subset in $H_{\alpha}[0,1]$ for any $0 < \alpha < \beta \leq 1$; see the Appendix in [5].

We now prove that the operator $\mathfrak T$ is continuous on $B_{r_0}^{\beta}$ with respect to the norm $\|\cdot\|_{\alpha}$, where $0<\alpha<\beta\leq 1$. Fix $\varepsilon>0$ and take $x,y\in B_{r_0}^{\beta}$ with $\|x-y\|_{\alpha}\leq \varepsilon$. Then, for $t\in[0,1]$, we have

$$\begin{split} &\frac{|[(\mathfrak{T}x)(t)-(\mathfrak{T}y)(t)]-[(\mathfrak{T}x)(s)-(\mathfrak{T}y)(s)]|}{|t-s|^{\alpha}} \\ &= \frac{1}{|t-s|^{\alpha}} \left| \left(x(t) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau - y(t) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda y(\tau)) \ d\tau \right) \\ &- \left(x(s) \int_{0}^{1} k(s,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau - y(s) \int_{0}^{1} k(s,\tau) \ f(\tau,\Lambda y(\tau)) \ d\tau \right) \right| \\ &= \frac{1}{|t-s|^{\alpha}} \left| \left(x(t) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau - y(t) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau \right) \right| \\ &+ \left(y(t) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau - y(t) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda y(\tau)) \ d\tau \right) \\ &- \left(x(s) \int_{0}^{1} k(s,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau - y(s) \int_{0}^{1} k(s,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau \right) \\ &- \left(y(s) \int_{0}^{1} k(s,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau - y(s) \int_{0}^{1} k(s,\tau) \ f(\tau,\Lambda y(\tau)) \ d\tau \right) \right| \\ &= \frac{1}{|t-s|^{\alpha}} \left| \left(x(t) - y(t) \right) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau \right. \\ &+ \left. y(t) \int_{0}^{1} k(s,\tau) \ (f(\tau,\Lambda x(\tau)) - f(\tau,\Lambda y(\tau))) \ d\tau \right. \\ &- \left. y(s) \int_{0}^{1} k(s,\tau) \ (f(\tau,\Lambda x(\tau)) - f(\tau,\Lambda y(\tau))) \ d\tau \right. \\ &= \frac{1}{|t-s|^{\alpha}} \left| \left((x(t) - y(t)) - (x(s) - y(s)) \right) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau \right. \\ &+ \left. \left. \left. \left(x(t) - y(t) - (x(s) - y(s)) \right) \int_{0}^{1} k(t,\tau) \ f(\tau,\Lambda x(\tau)) \ d\tau \right. \\ &+ \left. \left. \left(x(t) - y(s) \right) \int_{0}^{1} k(t,\tau) \left(x(t,\tau) - x(t,\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left. \left(x(t,\tau) - x(t,\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left(x(t,\tau) - x(t,\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left(x(t,\tau) - x(t,\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left(x(t,\tau) - x(t,\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left(x(t,\tau) - x(t,\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right) \left. \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left(x(t,\tau) - x(t,\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right) \left. \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right) \left. \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \right. \\ &+ \left. \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau) \right) \left(x(t,\tau) - x(\tau$$

$$\leq \frac{|(x(t)-y(t))-(x(s)-y(s))|}{|t-s|^{\alpha}} \int_{0}^{1} |k(t,\tau)| |f(\tau,\Lambda x(\tau))| d\tau$$

$$+ \frac{|x(s)-y(s)|}{|t-s|^{\alpha}} \int_{0}^{1} |k(t,\tau)-k(s,\tau)| |f(\tau,\Lambda x(\tau))| d\tau$$

$$+ \frac{|y(t)-y(s)|}{|t-s|^{\alpha}} \int_{0}^{1} |k(t,\tau)-k(s,\tau)| |f(\tau,\Lambda x(\tau))-f(\tau,\Lambda y(\tau))| d\tau$$

$$+ \frac{|y(s)|}{|t-s|^{\alpha}} \int_{0}^{1} |k(t,\tau)-k(s,\tau)| |f(\tau,\Lambda x(\tau))-f(\tau,\Lambda y(\tau))| d\tau$$

$$+ \frac{|y(s)|}{|t-s|^{\alpha}} \int_{0}^{1} |k(t,\tau)-k(s,\tau)| |f(\tau,\Lambda x(\tau))-f(\tau,\Lambda y(\tau))| d\tau$$

$$\leq \frac{K|(x(t)-y(t))-(x(s)-y(s))|}{|t-s|^{\alpha}} \Psi(\psi(||x||_{\beta})) + K_{\beta}||x-y||_{\infty} \Psi(\psi(||x||_{\beta})) \int_{0}^{1} |t-s|^{\beta-\alpha} d\tau$$

$$+ \frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} \gamma_{f}(\varepsilon) + K_{\beta}||y||_{\infty} \gamma_{f}(\varepsilon) \int_{0}^{1} |t-s|^{\beta-\alpha} d\tau$$

$$\leq \left(\frac{K|(x(t)-y(t))-(x(s)-y(s))|}{|t-s|^{\alpha}} + K_{\beta}||y||_{\infty} \gamma_{f}(\varepsilon),$$

$$+ \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||y||_{\infty} \right) \gamma_{f}(\varepsilon),$$

$$+ \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||x-y||_{\infty} \right) \Psi(\psi(||x||_{\beta})) + \left(KH_{y}^{\alpha} + K_{\beta}||y||_{\alpha} \right) \gamma_{f}(\varepsilon).$$

$$+ \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||x-y||_{\infty} \right) \Psi(\psi(||x||_{\beta})) + \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||y||_{\alpha} \right) \gamma_{f}(\varepsilon).$$

$$+ \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||x-y||_{\alpha} \right) \Psi(\psi(||x||_{\beta})) + \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||y||_{\alpha} \right) \gamma_{f}(\varepsilon).$$

$$+ \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||x-y||_{\alpha} \right) \Psi(\psi(||x||_{\beta})) + \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||y||_{\alpha} \right) \gamma_{f}(\varepsilon).$$

$$+ \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||x-y||_{\alpha} \right) \Psi(\psi(||x||_{\beta})) + \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||y||_{\alpha} \right) \gamma_{f}(\varepsilon).$$

$$+ \left(\frac{K|y(t)-y(s)|}{|t-s|^{\alpha}} + K_{\beta}||y(t)-y(s)||_{\alpha} + K_{\beta}||y(t)-y(s)||_{\alpha$$

where, we used the fact that $\gamma_f(\varepsilon) \to 0$ since the function f is uniformly continuous on the set $[0,1] \times [0,\psi(r_0)]$. Therefore, \mathfrak{T} is continuous on $B_{r_0}^{\beta}$.

 $= (K+K_{\beta}) \Psi(\psi(\|x\|_{\beta})) \|x-y\|_{\alpha} + (K+K_{\beta}) \|y\|_{\alpha} \gamma_{f}(\varepsilon)$ $\leq (K+K_{\beta}) \Psi(\psi(r_{0})) \varepsilon + (K+K_{\beta}) r_{0} \gamma_{f}(\varepsilon) \to 0 \text{ as } \varepsilon \to 0,$

 $+K|x(0)-y(0)|\Psi(\psi(||x||_{\beta}))+K|y(0)|\gamma_{f}(\varepsilon)$

Apply the Schauder fixed point theorem (recall $B_{r_0}^{\beta}$ is compact in $H_{\alpha}[0,1]$) to

obtain the desired result.

4. Example

Here we illustrate our theory with an example.

Example 4.1. Consider the quadratic integral equation

$$x(t) = \sqrt[8]{m\cos^2 t + n} + x(t) \int_0^1 \sqrt[6]{l\sin^2 t + \tau} \arctan\left(\frac{\tau^2 x(\tau)}{1 + \tau^2}\right)^{\frac{1}{3}} d\tau, \ t \in [0, 1], \quad (6)$$

where, l, m and n are nonnegative constants.

Note that (6) is a special case of (1), where $p(t) = \sqrt[8]{m\cos^2 t + n}$, $k(t,\tau) = \sqrt[6]{l\sin t^2 + \tau}$, $f(\tau,y) = \arctan(\tau y)^{\frac{1}{3}}$ and $\Lambda x = \frac{\tau x}{1+\tau^2}$.

One can easily check that:

$$\begin{aligned} |p(t) - p(s)| &= \left| \sqrt[8]{\left(\sqrt{m}\cos t\right)^2 + n} - \sqrt[8]{\left(\sqrt{m}\cos s\right)^2 + n} \right| \le \sqrt[8]{|\sqrt{m}\cos t - \sqrt{m}\cos s|^2} \\ &= \sqrt[8]{m|\cos t - \cos s|^2} = \sqrt[8]{m} \sqrt[4]{|\cos t - \cos s|} = \sqrt[8]{m} |\cos t - \cos s|^{\frac{1}{4}} \\ &\le \sqrt[8]{m} |t - s|^{\frac{1}{8}} |t - s|^{\frac{1}{8}} \le \sqrt[8]{m} |t - s|^{\frac{1}{8}}, \end{aligned}$$

for $t,s\in[0,1]$, where we use [3, Theorem 2.1]. Thus $p\in H_{\frac{1}{8}}[0,1]$ and $H_p^{\frac{1}{8}}=\sqrt[8]{m}$. Therefore, the assumption (a1) of Theorem 3.1 is satisfied with $0<\alpha<\beta=\frac{1}{8}$ and $\|p\|_{\frac{1}{9}}=|p(0)|+H_p^{\frac{1}{8}}=\sqrt[8]{m+n}+\sqrt[8]{m}$. Moreover, we have

$$\begin{split} |k(t,\tau)-k(s,\tau)| &= \left|\sqrt[6]{l\sin t^2 + \tau} - \sqrt[6]{l\sin s^2 + \tau}\right| \leq \sqrt[6]{|l\sin t^2 - l\sin s^2|} \leq \sqrt[6]{l} \sqrt[6]{|t^2 - s^2|} \\ &= \sqrt[6]{l} \sqrt[6]{t + s} \sqrt[6]{|t - s|} \leq \sqrt[6]{l} \sqrt[6]{2} |t - s|^{\frac{1}{6}} = \sqrt[6]{2l} |t - s|^{\frac{1}{8}} |t - s|^{\frac{1}{24}} \leq \sqrt[6]{2l} |t - s|^{\frac{1}{8}}, \end{split}$$

where the inequality $\left| \sqrt[6]{l \sin t^2 + \tau} - \sqrt[6]{l \sin s^2 + \tau} \right| \le \sqrt[6]{|l \sin t^2 - l \sin s^2|}$ follows from [3, Theorem 2.1]. Therefore, the assumption (a2) of Theorem 3.1 is satisfied with $\kappa_{\beta} = \kappa_{\frac{1}{8}} = \sqrt[6]{2l}$.

Now, since $|f(\tau,x)| = \left|\arctan(\tau x)^{\frac{1}{3}}\right| \le |\tau x|^{\frac{1}{3}} \le |x|^{\frac{1}{3}}$, then $f(\tau,x) = \arctan(\tau x)^{\frac{1}{3}}$, satisfies the assumption (a3) of Theorem 3.1 with a nondecreasing function $\Psi(r) = r^{\frac{1}{3}}$.

Also, we have $\|\Lambda x\|_{\infty} \leq \sup_{\tau \in [0,1]} \frac{\tau |x(\tau)|}{1+\tau^2} \leq \frac{1}{2} \|x\|_{\infty} \leq \frac{1}{2} \|x\|_{\beta}$, so the assumption (a4) is satisfied with $\psi(t) = \frac{1}{2}t$.

Next, we will show that the operator $\Lambda: H_{\beta}[0,1] \to C[0,1]$ is continuous with respect to the norm $\|\cdot\|_{\alpha}$. Take $x,y \in H_{\beta}[0,1]$ and $\tau \in [0,1]$, and we have

$$\left| \frac{\tau x(\tau)}{1+\tau^2} - \frac{\tau y(\tau)}{1+\tau^2} \right| = \frac{\tau}{1+\tau^2} |x(\tau) - y(\tau)| \leq \frac{1}{2} |x(\tau) - y(\tau)| \leq \frac{1}{2} ||x-y||_{\infty} \leq \frac{1}{2} ||x-y||_{\alpha}.$$

Then $\|\Lambda x - \Lambda y\|_{\infty} \le \frac{1}{2} \|x - y\|_{\alpha}$.

Note that the constant K satisfies

$$K = \sup \left\{ \int_0^1 |k(t,\tau)| \ d\tau : t \in [0,1] \right\} = \sup \left\{ \int_0^1 \sqrt[6]{l \sin t^2 + \tau} \ d\tau : t \in [0,1] \right\}$$

$$= \sup \left\{ \frac{6}{7} \left(\sqrt[6]{(l \sin t^2 + 1)^7} - \sqrt[6]{l^7 \sin^7 t^2} \right) : t \in [0, 1] \right\} \le \frac{6}{7} \left(\sqrt[6]{(l + 1)^7} - \sqrt[6]{l^7} \right),$$

so for the inequality appearing in the assumption (a5), we could consider the inequality

$$\sqrt[8]{m+n} + \sqrt[8]{m} + \left(\frac{6}{7}\left(\sqrt[6]{(l+1)^7} - \sqrt[6]{l^7}\right) + \sqrt[6]{2l}\right) \sqrt[3]{\frac{r}{2}} \ r \le r. \tag{7}$$

Choosing suitable values for the constants m, n and l, one can find a positive solution of inequality (7) and then all the assumptions of Theorem 3.1 will be satisfied and (6) will have at least one solution $x \in H_{\alpha}[0,1]$, where $0 < \alpha < \frac{1}{8}$.

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