

STRONGLY DISSIPATIVE OPERATORS AND NONLINEAR EQUATIONS IN A FRÉCHET SPACE

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ABSTRACT. Suppose that X is a Fréchet space, Y is a Banach subspace of X , and A is a function from Y into X . Sufficient conditions are determined to insure that the equation $Ax=y$ ($y \in Y$) has a unique solution x_y which depends continuously on y . The techniques of this paper use the theory of dissipative operators in a Banach space, and the results are associated with the idea of admissibility of the space Y . Also, the equation $Ax=Cx+y$ is considered where C is completely continuous.

Let X be a Fréchet space over the real or complex field (i.e., X is a locally convex, complete, metrizable topological vector space—see e.g., [10, p. 85]). In this paper we assume the following:

(X1) $(q_n)_1^\infty$ is an increasing family of continuous seminorms on X which defines the topology of X (i.e., $q_n \leq q_{n+1}$ and $X - \lim_{k \rightarrow \infty} x_k = x$ if and only if $\lim_{k \rightarrow \infty} q_n(x_k - x) = 0$ for each n).

(X2) $Y = \{x \in X : \sup_n \{q_n(x)\} < \infty\}$ and $|x| = \sup_n \{q_n(x)\}$ for each x in Y .

Note that a sequence of seminorms satisfying (X1) always exists, and the space Y in (X2) is a complete normed space with norm $|\cdot|$. However, the members of Y depend on how the sequence $(q_n)_1^\infty$ is chosen.

In this paper, some results on strongly dissipative operators in a Banach space are used to establish analogous results for a class of operators which map Y into X . Recently, some fixed point theorems for completely continuous perturbations of Lipschitz continuous functions in locally convex spaces have been obtained by Cain and Nashed [1]. In this paper, a class of functions A from Y into X is considered which can be “approximated” by functions which are defined on X . Sufficient conditions are established to insure that the equation $Ax=y$ has a unique solution x_y for each y in Y , and the function B defined by $By=x_y$ for each y in Y has certain continuity properties. This result is closely associated with the notion of admissibility introduced by Massera and Schäffer [6]. Recently, admissibility has been used in studying existence and stability of solutions to Volterra integral equations—see Corduneanu [2], [3] and Miller [8].

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We also consider the solvability of the equation $Ax=Cx+y$ where C is a function from Y into Y which has certain compact properties and growth properties. Finally, two examples of integral equations on the half-line are given to illustrate when these techniques may be applied.

DEFINITION 1. If A is a function from X into X , then A is said to be compatible with q_n if whenever x is in X and $(x_k)_1^\infty$ is a sequence in X such that $\lim_{k \rightarrow \infty} q_n(x_k - x) = 0$, it follows that $\lim_{k \rightarrow \infty} q_n(Ax_k - Ax) = 0$.

For each positive integer n let $M_n = \{x \in X : q_n(x) = 0\}$ and let $X/M_n = \{\phi(x) : x \in X \text{ and } \phi(x) = x + M_n\}$. If $q_n^*(\phi(x)) = q_n(x)$ for each $\phi(x)$ in X/M_n , then q_n^* is well defined and is a norm on the quotient space X/M_n . If A is a function from X into X which is compatible with q_n , then define $A^*\phi(x) = \phi(Ax)$ for each $\phi(x)$ in X/M_n . It is easy to see that A^* is well defined and continuous on X/M_n .

DEFINITION 2. Suppose that X/M_n , A and A^* are as in the above paragraph and let E_n denote the completion of the normed space X/M_n with the norm on E_n denoted by q'_n . Then A is said to be strongly dissipative with respect to q_n if there is a continuous function α_n from $[0, \infty)$ into $[0, \infty)$ and a continuous function A' from E_n into E_n such that $\alpha_n(0) = 0$, $\alpha_n(s) > 0$ if $s > 0$, $A^*\phi(x) = A'\phi(x)$ if $\phi(x)$ is in X/M_n , and

$$\lim_{h \rightarrow 0^+} [q'_n(x - y + h(A'x - A'y)) - q'_n(x - y)]/h \leq -\alpha_n(q'_n(x - y))$$

for all x and y in E_n .

REMARK. In many cases the quotient spaces X/M_n are complete—for example, the spaces considered in Examples 1 and 2 below have this property. If X/M_n is complete and A is compatible with q_n , note that A is strongly dissipative with respect to q_n only in case

$$\lim_{h \rightarrow 0^+} [q_n(x - y + h(Ax - Ay)) - q_n(x - y)]/h \leq -\alpha_n(q_n(x - y))$$

for all x and y in X . Also, if the function A^* is uniformly continuous on bounded subsets of X/M_n , then A^* can be extended to a continuous function A' on E_n , and it can be shown that A is strongly dissipative with respect to q_n .

LEMMA 1. Suppose that A is a function from X into X which is strongly dissipative with respect to q_n . Then, for each z in X and each $\epsilon > 0$, there is a x_z^ϵ in X such that $q_n(Ax_z^\epsilon - z) \leq \epsilon$.

INDICATION OF PROOF. If the function A' is as in Definition 2, it is easy to see that A' satisfies each of the suppositions of Theorem 2 in [7], and so there is a unique y' in E_n such that $q'_n(A'y' - \phi(z)) = 0$. Since X/M_n is dense in E_n and A' is continuous, there is an x_z^ϵ in X such that

$q'_n(A'\phi(x_z^\varepsilon) - \phi(z)) \leq \varepsilon$. Thus, $q_n(Ax_z^\varepsilon - z) = q_n^*(A^*\phi(x_z^\varepsilon) - \phi(z)) \leq \varepsilon$ and the lemma is true.

We now prove our main result.

THEOREM 1. *Suppose that conditions (X1)—(X2) are fulfilled, α is a continuous, increasing function from $[0, \infty)$ into $[0, \infty)$ such that $\alpha(0) = 0$ and $\lim_{s \rightarrow \infty} \alpha(s) = \infty$, A is a function from Y into X , and $(A_n)_1^\infty$ is a sequence of functions from X into X such that*

- (i) A_n is strongly dissipative with respect to q_n for each n ;
- (ii) $\lim_{h \rightarrow 0^+} [q_n(x - y + h(A_n x - A_n y)) - q_n(x - y)]/h \leq -\alpha(q_n(x - y))$ for each x and y in X and each n ;
- (iii) there is a number $L \geq 0$ such that $q_n(A_n 0) \leq L$ for each n ;
- (iv) for each pair of positive numbers K and δ there is a positive integer $N(K, \delta)$ such that if $j \geq i \geq N(K, \delta)$ and x is a member of X such that $q_j(x) \leq K$, then $q_i(A_i x - A_j x) \leq \delta$; and
- (v) if K is a positive number, then $\lim_{i \rightarrow \infty} q_i(A_i x - Ax) = 0$, uniformly for x in Y with $|x| \leq K$.

Then, for each z in Y , there is a unique x_z in Y such that $Ax_z = z$. Furthermore, if the function B from Y into Y is defined by $Bz = x_z$ for each z in Y , then $|Bz - Bw| \leq \alpha^{-1}(|z - w|)$ for all z and w in Y .

REMARK. Note that the function A in Theorem 1 need not be defined on all of X and does not necessarily map Y into Y . Furthermore, by supposition (ii) if the quotient spaces X/M_n are complete for each n , then we need only assume that A_n is compatible with q_n in supposition (i)—see remark following Definition 2.

PROOF OF THEOREM 1. Note that supposition (ii) implies that

$$(1) \quad q_n(x - y) \leq \alpha^{-1}(q_n(A_n x - A_n y))$$

for all x and y in X . By Lemma 1 and suppositions (i) and (ii), there is an x_z^n in X such that $q_n(A_n x_z^n - z) \leq n^{-1}$ for each z in Y and positive integer n . Since α^{-1} is increasing, we have from (1) and supposition (iii) that

$$(2) \quad q_n(x_z^n) \leq \alpha^{-1}(q_n(A_n x_z^n - A_n 0)) \leq \alpha^{-1}(|z| + 1 + L)$$

for each n . Let ε be a positive number and let $\delta > 0$ be such that $\alpha^{-1}(s) \leq \varepsilon$ whenever $0 \leq s \leq 2\delta$. If N is as in (iv) and $j \geq i \geq N(\alpha^{-1}(|z| + 1 + L), \delta)$, then $q_j(x_z^j) \leq \alpha^{-1}(|z| + 1 + L)$, so

$$(3) \quad \begin{aligned} q_i(A_i x_z^i - A_i x_z^j) &\leq q_i(z - A_i x_z^j) + i^{-1} \\ &\leq q_i(z - A_j x_z^j) + q_i(A_j x_z^j - A_i x_z^j) + i^{-1} \\ &\leq 2i^{-1} + q_i(A_j x_z^j - A_i x_z^j) \leq 2i^{-1} + \delta. \end{aligned}$$

Now let m be a positive integer such that

$$m \geq \max\{N(\alpha^{-1}(|z| + 1 + L), \delta), 2/\delta\}.$$

If $j \geq i \geq m$, then by (1), (3), and the choice of δ ,

$$(4) \quad q_i(x_z^i - x_z^j) \leq \alpha^{-1}(q_i(A_i x_z^i - A_i x_z^j)) \leq \alpha^{-1}(2\delta) \leq \varepsilon.$$

It now follows easily from (4) and (X1) that $(x_z^k)_1^\infty$ is a Cauchy sequence in X . Since X is complete, there is an x_z in X such that $X\text{-}\lim_{k \rightarrow \infty} x_z^k = x_z$. By (2),

$$q_n(x_z) = \lim_{k \rightarrow \infty} q_n(x_z^k) \leq \limsup_{k \rightarrow \infty} q_k(x_z^k) \leq \alpha^{-1}(|z| + 1 + L)$$

for each n , so x_z is in Y with $|x_z| \leq \alpha^{-1}(|z| + 1 + L)$. Letting $j \rightarrow \infty$ in the term on the left side of (3) shows that $\lim_{i \rightarrow \infty} q_i(A_i x_z^i - A_i x_z) = 0$. Thus, from supposition (v), if n is a positive integer,

$$\begin{aligned} q_n(Ax_z - z) &\leq \lim_{i \rightarrow \infty} q_i(Ax_z - z) = \lim_{i \rightarrow \infty} q_i(A_i x_z - z) \\ &\leq \lim_{i \rightarrow \infty} q_i(A_i x_z - A_i x_z^i) + i^{-1} = 0. \end{aligned}$$

Hence $Ax_z = z$. If y is in Y and $Ay = z$, then by (1) and supposition (v),

$$\begin{aligned} q_n(y - x_z) &\leq \lim_{i \rightarrow \infty} q_i(y - x_z) \leq \lim_{i \rightarrow \infty} \alpha^{-1}(q_i(A_i y - A_i x_z)) \\ &\leq \lim_{i \rightarrow \infty} \alpha^{-1}(q_i(A_i y - z) + q_i(z - A_i x_z)) = \alpha^{-1}(0) = 0 \end{aligned}$$

for each n . Consequently $y = x_z$ and the function B defined in the statement of the theorem is well defined. Furthermore, if z and w are in Y and $(x_z^i)_1^\infty$ and $(x_w^i)_1^\infty$ are as constructed above, then by (1) and the fact that $q_i(A_i x_z^i - A_i x_w^i) \leq q_i(z - w) + 2i^{-1}$,

$$\begin{aligned} q_n(x_z - x_w) &= \lim_{i \rightarrow \infty} q_n(x_z^i - x_w^i) \leq \limsup_{i \rightarrow \infty} q_i(x_z^i - x_w^i) \\ &\leq \limsup_{i \rightarrow \infty} \alpha^{-1}(q_i(A_i x_z^i - A_i x_w^i)) \\ &\leq \limsup_{i \rightarrow \infty} \alpha^{-1}(q_i(z - w) + 2i^{-1}) \leq \alpha^{-1}(|z - w|). \end{aligned}$$

Thus,

$$|Bz - Bw| = \sup\{q_n(x_z - x_w) : n = 1, 2, \dots\} \leq \alpha^{-1}(|z - w|)$$

and the proof of Theorem 1 is complete.

LEMMA 2. *Let the suppositions of Theorem 1 be fulfilled and for each $R > 0$ let $Q_R = \{x \in Y : |x| \leq R\}$. Then, considering Q_R with the topology induced by X , the function B defined in Theorem 1 is continuous from Q_R into X .*

INDICATION OF PROOF. Let x be in Q_R and let $(x_k)_1^\infty$ be a sequence in Q_R such that $\lim_{k \rightarrow \infty} q_n(x_k - x) = 0$ for each n . Let n be a positive integer, let $\varepsilon > 0$, and let $\delta > 0$ be such that $\alpha^{-1}(s) \leq \varepsilon$ whenever $0 \leq s \leq \delta$. Note that if y is in Q_R , then $|By| \leq |By - BO| + |BO| \leq \alpha^{-1}(R) + |BO|$. By supposition (v) of Theorem 1, let the integer $m \geq n$ be such that $q_m(A_my - Ay) \leq \delta/3$ for all y in Y with $|y| \leq \alpha^{-1}(R) + |BO|$. Let p be a positive integer such that $q_m(x_k - x) \leq \delta/3$ whenever $k \geq p$. If $k \geq p$, we have from (1), the choice of δ , and the fact that α^{-1} is increasing, that

$$\begin{aligned} q_n(Bx_k - Bx) &\leq q_m(Bx_k - Bx) \leq \alpha^{-1}(q_m(A_mx_k - A_mBx)) \\ &\leq \alpha^{-1}(q_m(A_mBx_k - ABx_k) + q_m(ABx_k - ABx) \\ &\quad + q_m(ABx - A_mBx)) \\ &\leq \alpha^{-1}(\delta/3 + q_m(x_k - x) + \delta/3) \leq \alpha^{-1}(\delta) \leq \varepsilon. \end{aligned}$$

Thus $\lim_{k \rightarrow \infty} q_n(Bx_k - Bx) = 0$ for each n , and the assertion of the lemma follows.

THEOREM 2. *Let the suppositions of Theorem 1 be fulfilled and suppose that C is a function from Y into Y such that*

$$\limsup_{|x| \rightarrow \infty} \alpha^{-1}(|Cx|)/|x| = \beta < 1.$$

Suppose further that at least one of the following is satisfied:

(i) *C is continuous from the Banach space Y into itself and maps bounded subsets of Y into relatively compact subsets of Y ; or*

(ii) *if Q_R is as in Lemma 2 (with the topology induced by X), then, for each $R > 0$, C is continuous from Q_R into X and the image of Q_R under C is relatively compact in X .*

Then, for each z in Y , there is a y_z in Y such that $Ay_z - Cy_z = z$.

INDICATION OF PROOF. Note that we need only show that there is an x_0 in Y such that $Ax_0 - Cx_0 = 0$, or equivalently, $B \cdot Cx_0 = x_0$ where B is as defined in Theorem 1. Since $\limsup_{|x| \rightarrow \infty} |B \cdot Cx|/|x| < 1$, let $r_1 > 0$ be such that $|B \cdot Cx| \leq |x|$ whenever $|x| \geq r_1$ and let $r_2 = \sup\{|B \cdot Cx| : |x| \leq r_1\}$. If $R = \max\{r_1, r_2\}$, then $B \cdot C$ maps Q_R into Q_R . If (i) holds the theorem follows from the Schauder fixed point theorem, and if (ii) holds the theorem follows from Lemma 2 and the Tychonov fixed point theorem (see e.g. [5, Theorem 5, p. 456]).

EXAMPLE 1. Let X be the space $LL^2[0, \infty)$ of all measurable functions x from $[0, \infty)$ into the real numbers such that $q_n(x) = (\int_0^n |x(s)|^2 ds)^{1/2} < \infty$ for each positive integer n . Note that Y is the space $L^2[0, \infty)$ and $|x| = (\int_0^\infty |x(s)|^2 ds)^{1/2}$ for each x in Y . Let a and b be symmetric, measurable, locally integrable functions defined on $[0, \infty)^2$ such that the operator

$Tx(t) = \int_0^t a(t, s)x(s) ds$ maps $LL^2[0, \infty)$ continuously into $LL^2[0, \infty)$ and the operator $Sx(t) = \int_0^\infty b(t, s)x(s) ds$ maps $L^2[0, \infty)$ into $L^2(0, \infty)$. Assume further that (a) $\int_0^n \int_0^n a(t, s)x(s)x(t) ds dt \geq 0$ for each x in $LL^2[0, \infty)$ and each n ; (b) $\int_0^n \int_0^n b(t, s)x(s)x(t) ds dt \geq 0$ for each x in $LL^2[0, \infty)$ and each n ; and (c) $\int_0^\infty \int_0^\infty |b(t, s)|^2 ds dt < \infty$. Define $Ax = -x - Tx - Sx$ for each x in $L^2[0, \infty)$. Then the suppositions of Theorem 1 are fulfilled with $\alpha(s) = -s$ for all $s \geq 0$ and $A_n x = -x - Tx - S_n x$ where $S_n x(t) = \int_0^n b(t, s)x(s) ds$ for each x in $LL^2[0, \infty)$. Suppositions (i) and (iii) of Theorem 1 are easily seen to be true. Supposition (ii) is immediate from (a) and (b) above and the fact that

$$2 \int_0^n \left[\int_0^t a(t, s)x(s) ds \right] x(t) dt = \int_0^n \int_0^n a(t, s)x(s)x(t) ds dt,$$

which follows from the symmetry of a . Since condition (c) above implies $\lim_{p \rightarrow \infty} \int_0^p \int_0^p |b(t, s)|^2 ds dt = 0$, it is easy to see that suppositions (iv) and (v) are fulfilled. Thus, for each z in $L^2[0, \infty)$, there is a unique x_z in $L^2[0, \infty)$ such that

$$(5) \quad x_z(t) + \int_0^t a(t, s)x_z(s) ds + \int_0^\infty b(t, s)x_z(s) ds = z(t)$$

for almost all t in $[0, \infty)$. Also, $\int_0^\infty |x_z(s)|^2 ds \leq \int_0^\infty |z(s)|^2 ds$. Note the operator defined by the left side of (5) is not necessarily defined on all of $LL^2(0, \infty)$ and need not map $L^2[0, \infty)$ into itself.

EXAMPLE 2. Let $C_c[0, \infty)$ denote the Fréchet space of all continuous functions x from $[0, \infty)$ into the m dimensional space R^m (with $\|\cdot\|$ denoting an appropriate norm on R^m) with the topology generated by uniform convergence on compact subsets of $[0, \infty)$. Define $q_n(x) = \max\{\|x(t)\| : 0 \leq t \leq n\}$ for each x in $C_c[0, \infty)$ and each positive integer n . Then Y is the space $BC[0, \infty)$ of all x in $C_c[0, \infty)$ such that $|x| = \sup\{\|x(t)\| : t \geq 0\} < \infty$. Now let f and g be continuous functions from $[0, \infty)^2 \times R^m$ into R^m such that (a) $f(t, s, 0) = g(t, s, 0) = 0$ for all (t, s) in $[0, \infty)^2$; (b) $f(t, s, \xi) = 0$ for all (t, s, ξ) in $[0, \infty)^2 \times R^m$ with $s > t$; and there are continuous functions θ and ϕ from $[0, \infty)^2$ into $[0, \infty)$ such that (c) $\sup\{\int_0^t \theta(t, s) ds : t \geq 0\} = \lambda < 1$; (d) $\sup\{\int_0^\infty \phi(t, s) ds : t \geq 0\} = \gamma < 1 - \lambda$; (e) $\|f(t, s, \xi_1) - f(t, s, \xi_2)\| \leq \theta(t, s)\|\xi_1 - \xi_2\|$ for all (t, s, ξ_1) and (t, s, ξ_2) in $[0, \infty)^2 \times R^m$; and (f) $\|g(t, s, \xi)\| \leq \phi(t, s)\|\xi\|$ for all (t, s, ξ) in $[0, \infty)^2 \times R^m$. If S is the integral operator defined on $C_c[0, \infty)$ by $Sx(t) = \int_0^t f(t, s, x(s)) ds$, then the suppositions of Theorem 1 are easily seen to be fulfilled with $A = -x + Sx$ for each x in $BC[0, \infty)$, $A_n x = -x + Sx$ for each x in $C_c[0, \infty)$, and $\alpha(s) = (1 - \lambda)s$ for each $s \geq 0$. Let T be the integral operator defined in $BC[0, \infty)$ by $Tx(t) = \int_0^\infty g(t, s, x(s)) ds$ and suppose that T maps $BC[0, \infty)$ into $BC[0, \infty)$. Note that conditions (d) and (f)

above imply that $|Tx| \leq \gamma|x|$ for all x in $BC[0, \infty)$. Now let z be in $BC[0, \infty)$ and let $Cx = Tx + z$ for each x in $BC[0, \infty)$. If B is as in Theorem 1 (i.e., $A \cdot Bx = x$ for all x in $BC[0, \infty)$), then $BO = 0$ and we have that $|Bx| \leq (1 - \lambda)^{-1}|x|$ for all x in $BC[0, \infty)$. It now follows easily that the operator $B \cdot C$ maps the ball $Q = \{x \in BC[0, \infty) : |x| \leq |z|(1 - \gamma - \lambda)^{-1}\}$ into itself. Thus, if C is completely continuous for the $BC[0, \infty)$ topology on Q or if C is completely continuous for the $C_c[0, \infty)$ topology on Q (note that this is the case if

$$\lim_{p \rightarrow \infty} \left[\sup \left\{ \int_p^\infty \phi(t, s) ds : 0 \leq t \leq p \right\} \right] = 0,$$

where ϕ is as in (d)), then there is an x_z in $BC[0, \infty)$ with

$$|x_z| \leq |z|(1 - \gamma - \lambda)^{-1}$$

such that

$$(6) \quad x_z(t) - \int_0^t f(t, s, x_z(s)) ds = \int_0^\infty g(t, s, x_z(s)) ds + z(t)$$

for all t in $[0, \infty)$. Furthermore, since $|B \cdot Cx| < |x|$ if $|x| > |z|(1 - \gamma - \lambda)^{-1}$, all solutions x_z to (6) satisfy $|x_z| \leq |z|(1 - \gamma - \lambda)^{-1}$. In particular $|x_z| \rightarrow 0$ as $|z| \rightarrow 0$, so we have a type of stability criteria for the zero solution of equation (6) when $z(t) = 0$ for all $t \geq 0$.

REMARK. In Example 2, we need only assume that the inequalities (e) and (f) hold in some neighborhood of the origin in R^m . This follows from the fact that if $r > 0$ and h is a function from $Q_r = \{\xi \in R^m : \|\xi\| \leq r\}$ into R^m such that $\|h(\xi_1) - h(\xi_2)\| \leq k\|\xi_1 - \xi_2\|$ for all ξ_1 and ξ_2 in Q_r , then there is a function h^* from R^m into R^m such that $h^*(\xi) = h(\xi)$ for all ξ in Q_r and $\|h^*(\xi_1) - h^*(\xi_2)\| \leq k^*\|\xi_1 - \xi_2\|$ for all ξ_1 and ξ_2 in R^m where $k \leq k^* \leq 2k$ (take $h^*(\xi) = h(r\xi/\|\xi\|)$ if $\|\xi\| > r$). Note that $k^* = k$ if $\|\cdot\|$ is the Euclidean norm on R^m . Thus the stability and existence criteria established in Example 2 give some improvements to those of Miller, Nohel and Wong [9].

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