COMMON FIXED POINT THEOREMS FOR CONTRACTIVE TYPE MAPPINGS AND THEIR APPLICATIONS IN DYNAMIC PROGRAMMING

ZEQING LIU, LILI WANG, HYEONG KUG KIM, AND SHIN MIN KANG

ABSTRACT. A few sufficient conditions for the existence and uniqueness of fixed point and common fixed point for certain contractive type mappings in complete metric spaces are provided. Several existence and uniqueness results of solution and common solution for some functional equations and system of functional equations in dynamic programming are discussed by using the fixed point and common fixed point theorems presented in this paper.

1. Introduction and Preliminaries

Bellman [2] first studied the existence of solutions for some classes of functional equations arising in dynamic programming. Bellman and Lee [3] pointed out that the basic form of the functional equations in dynamic programming is as follows:

$$(1.1) f(x) = \underset{y \in D}{\text{opt}} H(x, y, f(T(x, y))), \quad \forall x \in S,$$

where opt represents sup or inf, x and y denote the state and decision vectors, respectively, T stands for the transformation of the process, and f(x) represents the optimal return function with the initial state x. Afterwards, Baskaran and Subrahmanyam [1], Bhakta and Choudhury [4], Bhakta and Mitra [5], Chang and Ma [6], Liu [8]-[10], Liu, Agarwal, and Kang [11], Liu and Ume [12], Pathak and Fisher [13], Zhang [15] and others investigated the existence and uniqueness of solution and common solution for some kinds of functional equations and systems of functional equations, which include the functional equation (1.1) as a special case, arising in dynamic programming under several suitable assumptions.

Received December 18, 2007.

²⁰⁰⁰ Mathematics Subject Classification, 54H25, 49L20, 49L99.

Key words and phrases. common fixed point, contractive type mappings, complete metric space, common solution, functional equation, system of functional equations, dynamic programming.

This work was supported by the Science Research Foundation of Educational Department of Liaoning Province (20060467).

Ray [14] established two common fixed point theorems for the following self mappings f, g and h in a complete metric space (X, d):

$$(1.2) d(fx, gy) \le d(hx, hy) - w(d(hx, hy)), \quad \forall x, y \in X.$$

Liu [7] introduced and studied a class of contractive type mappings below:

(1.3)
$$d(fx, gy) \le \max\{d(hx, hy), d(hx, fx), d(hy, gy)\} \\ -w(\max\{d(hx, hy), d(hx, fx), d(hy, gy)\}), \quad \forall x, y \in X,$$

and established common fixed point theorems for the class of mappings in a complete metric space (X, d).

The main aim of this paper is to give several sufficient conditions which guarantee the existence and uniqueness of common fixed point for the following contractive type mappings in a complete metric space (X, d):

$$d(fx, gy) \le \max \left\{ d(hx, hy), d(hx, fx), d(hy, gy), \frac{1}{2} [d(hx, hy) + d(fx, gy)], \right.$$

$$\left. \frac{d(hx, fx)d(hy, gy)}{1 + d(fx, gy)}, \frac{d(hx, fx)d(hy, gy)}{1 + d(hx, hy)} \right\}$$

$$\left. - w \left(\max \left\{ d(hx, hy), d(hx, fx), d(hy, gy), \frac{1}{2} [d(hx, hy) + d(fx, gy)], \right. \right.$$

$$\left. \frac{d(hx, fx)d(hy, gy)}{1 + d(fx, gy)}, \frac{d(hx, fx)d(hy, gy)}{1 + d(hx, hy)} \right\} \right), \quad \forall x, y \in X.$$

As applications we use the fixed point and common fixed point theorems presented in this paper to discuss the existence and uniqueness problems of solution and common solution for the following functional equation (1.5) and system of functional equations (1.6), respectively, arising in dynamic programming:

$$(1.5) f(x) = \underset{y \in D}{\text{opt}} \left\{ u(x,y) + H(x,y,f(T(x,y))) \right\}, \quad \forall x \in S$$

and

$$(1.6) f_i(x) = \underset{y \in D}{\text{opt}} \left\{ u(x,y) + H_i(x,y,f_i(T(x,y))) \right\}, \forall x \in S, i \in \{1,2,3\}.$$

Throughout this paper, we assume that $\mathbb{R}^+ = [0, +\infty)$, $\mathbb{R} = (-\infty, +\infty)$, ω and \mathbb{N} denote the sets of all nonnegative and positive integers, respectively, and

$$W = \big\{ w \mid w : \mathbb{R}^+ \to \mathbb{R}^+ \text{ is a continuous mapping with } 0 < w(t) < t \text{ for all } t > 0 \big\}.$$

For a self mapping f in a metric space (X, d), define

$$C_f(X) = \{g \mid g : X \to X \text{ is continuous and } gf = fg\}.$$

Let I denote the identity mapping in X.

2. Common fixed point theorems for contractive type mappings

In this section, we prove several fixed point and common fixed point theorems for some classes of contractive type mappings in a complete metric space (X, d). For self mappings f, g and h in (X, d) and $x_0 \in X$, put $d_n = d(hx_n, hx_{n+1})$ for all $n \in \omega$. Our main results are as follows:

Theorem 2.1. Let (X,d) be a complete metric space and f,g and h be three self mappings in X with $h \in C_f(X) \cap C_g(X)$ and $f(X) \cup g(X) \subseteq h(X)$. If there exists a $w \in W$ satisfying (1.4), then f, g and h have a unique common fixed point in X.

Proof. Let x_0 be any point in X. According to $f(X) \cup g(X) \subseteq h(X)$, we choose a sequence $\{x_n\}_{n \in \omega} \in X$ such that $fx_{2n} = hx_{2n+1}$ and $gx_{2n+1} = hx_{2n+2}$ for any $n \in \omega$. By (1.4) we deduce that

$$\begin{split} &d(fx_{2n},gx_{2n+1})\\ &\leq \max \left\{ d(hx_{2n},hx_{2n+1}),d(hx_{2n},fx_{2n}),d(hx_{2n+1},gx_{2n+1}),\right.\\ &\frac{1}{2}[d(hx_{2n},hx_{2n+1})+d(fx_{2n},gx_{2n+1})],\\ &\frac{d(hx_{2n},fx_{2n})d(hx_{2n+1},gx_{2n+1})}{1+d(fx_{2n},gx_{2n+1})},\\ &\frac{d(hx_{2n},fx_{2n})d(hx_{2n+1},gx_{2n+1})}{1+d(hx_{2n},hx_{2n+1})} \right\}\\ &-w\Big(\max \left\{ d(hx_{2n},hx_{2n+1}),d(hx_{2n},fx_{2n}),d(hx_{2n+1},gx_{2n+1}),\\ &\frac{1}{2}[d(hx_{2n},hx_{2n+1})+d(fx_{2n},gx_{2n+1})],\\ &\frac{d(hx_{2n},fx_{2n})d(hx_{2n+1},gx_{2n+1})}{1+d(fx_{2n},gx_{2n+1})},\\ &\frac{d(hx_{2n},fx_{2n})d(hx_{2n+1},gx_{2n+1})}{1+d(hx_{2n},hx_{2n+1})} \right\}\Big),\quad \forall n\in\omega, \end{split}$$

which means that

$$(2.1) \leq \max \left\{ d_{2n}, d_{2n}, d_{2n+1}, \frac{1}{2} [d_{2n} + d_{2n+1}], \frac{d_{2n} d_{2n+1}}{1 + d_{2n+1}}, \frac{d_{2n} d_{2n+1}}{1 + d_{2n}} \right\} - w \left(\max \left\{ d_{2n}, d_{2n}, d_{2n+1}, \frac{1}{2} [d_{2n} + d_{2n+1}], \frac{d_{2n} d_{2n+1}}{1 + d_{2n+1}}, \frac{d_{2n} d_{2n+1}}{1 + d_{2n}} \right\} \right) = \max \{ d_{2n}, d_{2n+1} \} - w (\max \{ d_{2n}, d_{2n+1} \}), \quad \forall n \in \omega.$$

Suppose that $d_{2n+1} > d_{2n}$ for some $n \in \omega$. In view of (2.1) it is easy to verify that $d_{2n+1} \leq d_{2n+1} - w(d_{2n+1}) < d_{2n+1}$, a contradiction. Consequently, we infer that $d_{2n+1} \leq d_{2n}$ and so $d_{2n+1} \leq d_{2n} - w(d_{2n})$ for any $n \in \omega$ by (2.1). In

a similar manner, it can be shown that $d_{2n} \leq d_{2n-1} - w(d_{2n-1})$ for all $n \in \mathbb{N}$. It follows that

$$(2.2) d_n \le d_{n-1} - w(d_{n-1}), \quad \forall n \in \mathbb{N}.$$

Next, we prove that

$$\lim_{n \to \infty} d_n = 0.$$

Note that (2.2) means that

$$\sum_{i=0}^{n} w(d_i) \le d_0 - d_{n+1} \le d_0$$

for all $n \in \omega$ and $\{d_n\}_{n \in \omega}$ is a decreasing sequence. Whereas the series $\sum_{n=0}^{\infty} w(d_n)$ and the sequence $\{d_n\}_{n \in \omega}$ are convergent. It is clear that $\lim_{n \to \infty} w(d_n) = 0$ and there exists some point $p \in \mathbb{R}^+$ such that $\lim_{n \to \infty} d_n = p$. In terms of the continuity of w, we derive that $\lim_{n \to \infty} w(d_n) = w(p) = 0$. This means that p = 0, that is, (2.3) holds.

In order to show that $\{hx_n\}_{n\in\omega}$ is a Cauchy sequence, we need only to prove that $\{hx_{2n}\}_{n\in\omega}$ is a Cauchy sequence. Suppose that $\{hx_{2n}\}_{n\in\omega}$ is not a Cauchy sequence. Thus there exists some $\epsilon>0$ such that, for any even integer 2k, there are even integers 2m(k) and 2n(k) with 2m(k)>2n(k)>2k and $d(hx_{2m(k)},hx_{2n(k)})>\epsilon$. Further, let 2m(k) denote the least even integer exceeding 2n(k) which satisfies that 2m(k)>2n(k)>2k,

(2.4)
$$d(hx_{2m(k)-2}, hx_{2n(k)}) \le \epsilon$$
 and $d(hx_{2m(k)}, hx_{2n(k)}) > \epsilon$.

Notice that for any $k \in \mathbb{N}$

$$\begin{split} &d(hx_{2m(k)}, hx_{2n(k)}) \leq d_{2m(k)-1} + d_{2m(k)-2} + d(hx_{2m(k)-2}, hx_{2n(k)}), \\ &\left| d(hx_{2m(k)}, hx_{2n(k)+1}) - d(hx_{2m(k)}, hx_{2n(k)}) \right| \leq d_{2n(k)}, \\ &\left| d(hx_{2m(k)+1}, hx_{2n(k)+1}) - d(hx_{2m(k)}, hx_{2n(k)+1}) \right| \leq d_{2m(k)}, \\ &\left| d(hx_{2m(k)+1}, hx_{2n(k)+2}) - d(hx_{2m(k)+1}, hx_{2n(k)+1}) \right| \leq d_{2n(k)+1}. \end{split}$$

Following (2.3), (2.4) and the above inequalities, we infer that

(2.5)
$$\epsilon = \lim_{k \to \infty} d(hx_{2m(k)}, hx_{2n(k)})$$

$$= \lim_{k \to \infty} d(hx_{2m(k)}, hx_{2n(k)+1})$$

$$= \lim_{k \to \infty} d(hx_{2m(k)+1}, hx_{2n(k)+1})$$

$$= \lim_{k \to \infty} d(hx_{2m(k)+1}, hx_{2n(k)+2}).$$

Using (1.4) again, we have, $\forall k \in \mathbb{N}$,

$$\begin{split} &d(fx_{2m(k)},gx_{2n(k)+1})\\ &\leq \max\bigg\{d(hx_{2m(k)},hx_{2n(k)+1}),d_{2m(k)},d_{2n(k)+1},\\ &\frac{1}{2}[d(hx_{2m(k)},hx_{2n(k)+1})+d(fx_{2m(k)},gx_{2n(k)+1})],\\ &\frac{d_{2m(k)}d_{2n(k)+1}}{1+d(fx_{2m(k)},gx_{2n(k)+1})},\frac{d_{2m(k)}d_{2n(k)+1}}{1+d(hx_{2m(k)},hx_{2n(k)+1})}\bigg\}\\ &-w\bigg(\max\Big\{d(hx_{2m(k)},hx_{2n(k)+1}),d_{2m(k)},d_{2n(k)+1},\\ &\frac{1}{2}[d(hx_{2m(k)},hx_{2n(k)+1})+d(fx_{2m(k)},gx_{2n(k)+1})],\\ &\frac{d_{2m(k)}d_{2n(k)+1}}{1+d(fx_{2m(k)},gx_{2n(k)+1})},\frac{d_{2m(k)}d_{2n(k)+1}}{1+d(hx_{2m(k)},hx_{2n(k)+1})}\bigg\}\bigg). \end{split}$$

Letting $k \to \infty$, by (2.5) we deduce that

$$\epsilon \le \max\{\epsilon, 0, 0, \epsilon, 0, 0\} - w(\max\{\epsilon, 0, 0, \epsilon, 0, 0\})$$

= $\epsilon - w(\epsilon) < \epsilon$,

which is absurd, and hence $\{hx_n\}_{n\in\omega}$ is a Cauchy sequence. It follows from completeness of (X,d) that $\{hx_n\}_{n\in\omega}$ converges to a point $u\in X$. Since $h\in C_f(X)\cap C_g(X)$, we infer that

(2.6)
$$hu = \lim_{n \to \infty} fhx_{2n} = \lim_{n \to \infty} hfx_{2n} = \lim_{n \to \infty} hhx_{2n+1}$$
$$= \lim_{n \to \infty} ghx_{2n+1} = \lim_{n \to \infty} hgx_{2n+1} = \lim_{n \to \infty} hhx_{2n+2}.$$

By virtue of (1.4) we get that

$$\begin{split} &d(fu,ghx_{2n+1})\\ &\leq \max \left\{d(hu,hhx_{2n+1}),d(hu,fu),d(hhx_{2n+1},ghx_{2n+1}),\right.\\ &\left.\frac{1}{2}[d(hu,hhx_{2n+1})+d(fu,ghx_{2n+1})],\\ &\left.\frac{d(hu,fu)d(hhx_{2n+1},ghx_{2n+1})}{1+d(fu,ghx_{2n+1})},\frac{d(hu,fu)d(hhx_{2n+1},ghx_{2n+1})}{1+d(hu,hhx_{2n+1})}\right\}\\ &-w\Big(\max \left\{d(hu,hhx_{2n+1}),d(hu,fu),d(hhx_{2n+1},ghx_{2n+1}),\\ &\left.\frac{1}{2}[d(hu,hhx_{2n+1})+d(fu,ghx_{2n+1})],\\ &\left.\frac{d(hu,fu)d(hhx_{2n+1},ghx_{2n+1})}{1+d(fu,ghx_{2n+1})},\frac{d(hu,fu)d(hhx_{2n+1},ghx_{2n+1})}{1+d(hu,hhx_{2n+1})}\right\}\Big). \end{split}$$

As $n \to \infty$ in the above inequality, it follows from (2.6) that

$$d(fu, hu) \le \max \left\{ 0, d(hu, fu), 0, \frac{1}{2}d(fu, hu), 0, 0 \right\}$$
$$- w \left(\max \left\{ 0, d(hu, fu), 0, \frac{1}{2}d(fu, hu), 0, 0 \right\} \right)$$
$$= d(hu, fu) - w(d(hu, fu)),$$

this gives that fu = hu. Similarly we obtain that hu = gu. In light of (1.4) we conclude that

$$\begin{split} &d(fhx_{2n},gx_{2n+1})\\ &\leq \max\left\{d(hhx_{2n},hx_{2n+1}),d(hhx_{2n},fhx_{2n}),d(hx_{2n+1},gx_{2n+1}),\right.\\ &\frac{1}{2}[d(hhx_{2n},hx_{2n+1})+d(fhx_{2n},gx_{2n+1})],\\ &\frac{d(hhx_{2n},fhx_{2n})d(hx_{2n+1},gx_{2n+1})}{1+d(fhx_{2n},gx_{2n+1})},\\ &\frac{d(hhx_{2n},fhx_{2n})d(hx_{2n+1},gx_{2n+1})}{1+d(hhx_{2n},hx_{2n+1})}\right\}\\ &-w\Big(\max\left\{d(hhx_{2n},hx_{2n+1}),d(hhx_{2n},fhx_{2n}),d(hx_{2n+1},gx_{2n+1}),\\ &\frac{1}{2}[d(hhx_{2n},hx_{2n+1})+d(fhx_{2n},gx_{2n+1})],\\ &\frac{d(hhx_{2n},fhx_{2n})d(hx_{2n+1},gx_{2n+1})}{1+d(fhx_{2n},gx_{2n+1})},\\ &\frac{d(hhx_{2n},fhx_{2n})d(hx_{2n+1},gx_{2n+1})}{1+d(hhx_{2n},hx_{2n+1})}\Big\}\Big),\quad\forall n\in\omega. \end{split}$$

Taking the limit as $n \to \infty$, from (2.6) we conclude that

$$\begin{split} d(hu,u) & \leq \max \left\{ d(hu,u), d(hu,hu), d(u,u), d(hu,u), \\ & \frac{d(hu,hu)d(u,u)}{1+d(hu,u)}, \frac{d(hu,hu)d(u,u)}{1+d(hu,u)} \right\} \\ & - w \Big(\max \left\{ d(hu,u), d(hu,hu), d(u,u), d(hu,u), \\ & \frac{d(hu,hu)d(u,u)}{1+d(hu,u)}, \frac{d(hu,hu)d(u,u)}{1+d(hu,u)} \right\} \Big) \\ & = d(hu,u) - w(d(hu,u)), \end{split}$$

which ensures that hu = u. Thus, u is a common fixed point of f, g and h. If $v \in X \setminus \{u\}$ is another common fixed point of f, g and h, from (1.4) we immediately infer that

$$d(u,v) = d(fu,gv) \le d(u,v) - w(d(u,v)),$$

which implies that u = v. Hence f, g and h have a unique common fixed point $u \in X$. This completes the proof.

As in the proof of Theorem 2.1, we have

Theorem 2.2. Let (X,d) be a complete metric space and f,g and h be three self mappings in X with $h \in C_f(X) \cap C_g(X)$ and $f(X) \cup g(X) \subseteq h(X)$. If there exists a $w \in W$ satisfying

$$d(fx,gy) \le \max \left\{ d(hx,hy), d(hx,fx), d(hy,gy), \frac{1}{2} [d(hx,hy) + d(fx,gy)] \right\},$$

$$- w \Big(\max \left\{ d(hx,hy), d(hx,fx), d(hy,gy), \right.$$

$$\frac{1}{2} [d(hx,hy) + d(fx,gy)] \right\} \Big), \quad \forall x, y \in X,$$

then f, g and h have a unique common fixed point in X.

Taking h = I in Theorem 2.1, we obtain the following:

Theorem 2.3. Let f and g be two self mappings from a complete metric space (X,d) into itself. If there exists a $w \in W$ satisfying

$$\begin{split} d(fx,gy) & \leq \max \Big\{ d(x,y), d(x,fx), d(y,gy), \frac{1}{2} [d(x,y) + d(fx,gy)], \\ & \frac{d(x,fx)d(y,gy)}{1 + d(fx,gy)}, \frac{d(x,fx)d(y,gy)}{1 + d(x,y)} \Big\} \\ & - w \Big(\max \Big\{ d(x,y), d(x,fx), d(y,gy), \frac{1}{2} [d(x,y) + d(fx,gy)], \\ & \frac{d(x,fx)d(y,gy)}{1 + d(fx,gy)}, \frac{d(x,fx)d(y,gy)}{1 + d(x,y)} \Big\} \Big), \quad \forall x,y \in X, \end{split}$$

then f and g have a unique common fixed point in X.

In case f = g in Theorem 2.1, we gain the following:

Theorem 2.4. Let f and h be two self mappings from a complete metric space (X,d) into itself with $h \in C_f(X)$ and $f(X) \subseteq h(X)$. If there exists a $w \in W$ satisfying

$$\begin{aligned} &d(fx,fy)\\ &\leq \max\Big\{d(hx,hy),d(hx,fx),d(hy,fy),\frac{1}{2}[d(hx,hy)+d(fx,fy)],\\ &\frac{d(hx,fx)d(hy,fy)}{1+d(fx,fy)},\frac{d(hx,fx)d(hy,fy)}{1+d(hx,hy)}\Big\}\\ &-w\Big(\max\Big\{d(hx,hy),d(hx,fx),d(hy,fy),\frac{1}{2}[d(hx,hy)+d(fx,fy)],\\ &\frac{d(hx,fx)d(hy,fy)}{1+d(fx,fy)},\frac{d(hx,fx)d(hy,fy)}{1+d(hx,hy)}\Big\}\Big), \quad \forall x,y \in X, \end{aligned}$$

then f and h have a unique common fixed point in X.

Letting h = I in Theorem 2.4, we get the following:

Theorem 2.5. Let f be a mapping from a complete metric space (X, d) into itself. If there exists a $w \in W$ satisfying

$$\begin{split} d(fx,fy) & \leq \max \Big\{ d(x,y), d(x,fx), d(y,fy), \frac{1}{2} [d(x,y) + d(fx,fy)], \\ & \frac{d(x,fx)d(y,fy)}{1 + d(fx,fy)}, \frac{d(x,fx)d(y,fy)}{1 + d(x,y)} \Big\} \\ & - w \Big(\max \Big\{ d(x,y), d(x,fx), d(y,fy), \frac{1}{2} [d(x,y) + d(fx,fy)], \\ & \frac{d(x,fx)d(y,fy)}{1 + d(fx,fy)}, \frac{d(x,fx)d(y,fy)}{1 + d(x,y)} \Big\} \Big), \quad \forall x,y \in X, \end{split}$$

then f has a unique fixed point in X.

3. Existence and uniqueness of common solution for systems of functional equations

Throughout this section, let X and Y be Banach spaces, $S \subseteq X$ be the state space and $D \subseteq Y$ be the decision space. B(S) denotes the set of all real-valued bounded functions on S. Put

$$d(a,b) = \sup_{x \in S} |a(x) - b(x)|, \quad \forall a, b \in B(S).$$

It is obvious that (B(S), d) is a complete metric space. Define $u: S \times D \to \mathbb{R}$, $T: S \times D \to S$ and $H_i: S \times D \times \mathbb{R} \to \mathbb{R}$ for $i \in \{1, 2, 3\}$.

Now we study those conditions, which guarantee the existence and uniqueness of solution and common solution for the functional equation (1.5) and the system of functional equations (1.6), respectively.

Theorem 3.1. If the following conditions are satisfied:

- (C1) u and H_i are bounded for $i \in \{1, 2, 3\}$;
- (C2) there exists a $w \in W$ satisfying

$$\begin{aligned} & \left| H_{1}(x,y,a(t)) - H_{2}(x,y,b(t)) \right| \\ & \leq \max \left\{ d(f_{3}a,f_{3}b), d(f_{3}a,f_{1}a), d(f_{3}b,f_{2}b), \frac{1}{2} [d(f_{3}a,f_{3}b) + d(f_{1}a,f_{2}b)], \\ & \frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{1}a,f_{2}b)}, \frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{3}a,f_{3}b)} \right\} \\ & - w \Big(\max \Big\{ d(f_{3}a,f_{3}b), d(f_{3}a,f_{1}a), d(f_{3}b,f_{2}b), \frac{1}{2} [d(f_{3}a,f_{3}b) + d(f_{1}a,f_{2}b)], \\ & \frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{1}a,f_{2}b)}, \frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{3}a,f_{3}b)} \Big\} \Big) \end{aligned}$$

for all $(x, y) \in S \times D$, $a, b \in B(S)$ and $t \in S$, where the mappings f_1, f_2 and f_3 are defined as follows: $\forall x \in S, a_i \in B(S), i \in \{1, 2, 3\},$

(3.1)
$$f_i a_i(x) = \sup_{y \in D} \left\{ u(x, y) + H_i(x, y, a_i(T(x, y))) \right\};$$

(C3) $f_1(B(S)) \cup f_2(B(S)) \subseteq f_3(B(S))$ and $f_3 \in C_{f_1}(B(S)) \cap C_{f_2}(B(S))$, then the system of functional equations (1.6) possesses a unique common solution in B(S).

Proof. It follows from (C1) and (C2) that f_1 , f_2 and f_3 are self mapping in B(S). Let $a,b\in B(S)$ and $x\in S$. We now have to consider two possible cases: Case 1. Suppose that $\operatorname{opt}_{y\in D}=\sup_{y\in D}$. For any $\epsilon>0$, there exist $y,z\in D$ satisfying

$$f_1 a(x) < u(x,y) + H_1(x,y,a(T(x,y))) + \epsilon,$$

$$f_2 b(x) < u(x,z) + H_2(x,z,b(T(x,z))) + \epsilon,$$

$$f_1 a(x) \ge u(x,z) + H_1(x,z,a(T(x,z))),$$

$$f_2 b(x) \ge u(x,y) + H_2(x,y,b(T(x,y))).$$

Combining (3.2) and (C2), we arrive at

$$\begin{aligned} & \left| f_{1}a(x) - f_{2}b(x) \right| \\ & < \epsilon + \max \left\{ \left| H_{1}(x,y,a(T(x,y))) - H_{2}(x,y,b(T(x,y))) \right|, \\ & \left| H_{1}(x,z,a(T(x,z))) - H_{2}(x,z,b(T(x,z))) \right| \right\} \\ & \le \epsilon + \max \left\{ d(f_{3}a,f_{3}b),d(f_{3}a,f_{1}a),d(f_{3}b,f_{2}b),\frac{1}{2}[d(f_{3}a,f_{3}b) + d(f_{1}a,f_{2}b)], \\ & \frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{1}a,f_{2}b)},\frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{3}a,f_{3}b)} \right\} \\ & - w \Big(\max \Big\{ d(f_{3}a,f_{3}b),d(f_{3}a,f_{1}a),d(f_{3}b,f_{2}b),\frac{1}{2}[d(f_{3}a,f_{3}b) + d(f_{1}a,f_{2}b)] \\ & \frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{1}a,f_{2}b)},\frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{3}a,f_{3}b)} \Big\} \Big), \end{aligned}$$

which yields that

$$d(f_{1}a, f_{2}b)$$

$$\leq \epsilon + \max \left\{ d(f_{3}a, f_{3}b), d(f_{3}a, f_{1}a), d(f_{3}b, f_{2}b), \right.$$

$$\frac{1}{2} [d(f_{3}a, f_{3}b) + d(f_{1}a, f_{2}b)],$$

$$\frac{d(f_{3}a, f_{1}a)d(f_{3}b, f_{2}b)}{1 + d(f_{1}a, f_{2}b)}, \frac{d(f_{3}a, f_{1}a)d(f_{3}b, f_{2}b)}{1 + d(f_{3}a, f_{3}b)} \right\}$$

$$-w\Big(\max\Big\{d(f_3a,f_3b),d(f_3a,f_1a),d(f_3b,f_2b),$$

$$\frac{1}{2}[d(f_3a,f_3b)+d(f_1a,f_2b)]$$

$$\frac{d(f_3a,f_1a)d(f_3b,f_2b)}{1+d(f_1a,f_2b)},\frac{d(f_3a,f_1a)d(f_3b,f_2b)}{1+d(f_3a,f_3b)}\Big\}\Big).$$

Case 2. Suppose that $\operatorname{opt}_{y \in D} = \inf_{y \in D}$. By using a method similar to the proof of Case 1, we infer that (3.3) holds also.

Letting ϵ tend to zero in (3.3), we gain easily that

$$\begin{aligned} &d(f_{1}a,f_{2}b)\\ &\leq \max\left\{d(f_{3}a,f_{3}b),d(f_{3}a,f_{1}a),d(f_{3}b,f_{2}b),\frac{1}{2}[d(f_{3}a,f_{3}b)+d(f_{1}a,f_{2}b)],\\ &\frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{1}a,f_{2}b)},\frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{3}a,f_{3}b)}\right\}\\ &-w\Big(\max\left\{d(f_{3}a,f_{3}b),d(f_{3}a,f_{1}a),d(f_{3}b,f_{2}b),\frac{1}{2}[d(f_{3}a,f_{3}b)+d(f_{1}a,f_{2}b)],\\ &\frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{1}a,f_{2}b)},\frac{d(f_{3}a,f_{1}a)d(f_{3}b,f_{2}b)}{1+d(f_{3}a,f_{3}b)}\right\}\Big).\end{aligned}$$

Therefore, Theorem 2.1 ensures that f_1 , f_2 and f_3 have a unique common fixed point $v \in B(S)$. That is, the system of functional equations (1.6) possesses a unique common solution $v \in B(S)$. This completes the proof.

It follows from Theorem 2.2 and Theorem 3.1 that

Theorem 3.2. Assume that (C1), (C3) and the following condition are satisfied:

(C4) there exists a $w \in W$ satisfying

$$\begin{aligned} & \left| H_1(x,y,a(t)) - H_2(x,y,b(t)) \right| \\ & \leq \max \left\{ d(f_3a,f_3b), d(f_3a,f_1a), d(f_3b,f_2b), \frac{1}{2} [d(f_3a,f_3b) + d(f_1a,f_2b)] \right\} \\ & - w \Big(\max \left\{ d(f_3a,f_3b), d(f_3a,f_1a), d(f_3b,f_2b), \frac{1}{2} [d(f_3a,f_3b) + d(f_1a,f_2b)] \right\} \Big) \end{aligned}$$

for all $(x, y) \in S \times D$, $a, b \in B(S)$ and $t \in S$, where the mappings f_1, f_2 and f_3 are defined by (3.1). Then the system of functional equations (1.6) possesses a unique common solution in B(S).

In case $f_3 = I$ in Theorem 3.1, we conclude that

Theorem 3.3. Suppose that the following conditions hold: (C5) u and H_i are bounded for $i \in \{1, 2\}$;

(C6) there exists a $w \in W$ satisfying

$$\begin{aligned} \left| H_{1}(x,y,a(t)) - H_{2}(x,y,b(t)) \right| \\ &\leq \max \left\{ d(a,b), d(a,f_{1}a), d(b,f_{2}b), \frac{1}{2} [d(a,b) + d(f_{1}a,f_{2}b)], \right. \\ &\left. \frac{d(a,f_{1}a)d(b,f_{2}b)}{1 + d(f_{1}a,f_{2}b)}, \frac{d(a,f_{1}a)d(b,f_{2}b)}{1 + d(a,b)} \right\} \\ &- w \Big(\max \left\{ d(a,b), d(a,f_{1}a), d(b,f_{2}b), \frac{1}{2} [d(a,b) + d(f_{1}a,f_{2}b)], \right. \\ &\left. \frac{d(a,f_{1}a)d(b,f_{2}b)}{1 + d(f_{1}a,f_{2}b)}, \frac{d(a,f_{1}a)d(b,f_{2}b)}{1 + d(a,b)} \right\} \Big) \end{aligned}$$

for all $(x,y) \in S \times D$, $a,b \in B(S)$ and $t \in S$, where the mappings f_1 and f_2 are defined as follows:

$$f_i a_i(x) = \underset{y \in D}{\text{opt}} \{ u(x, y) + H_i(x, y, a_i(T(x, y))) \}, \quad \forall x \in S, \ a_i \in B(S), \ i \in \{1, 2\}.$$

Then the system of functional equations

$$f_i(x) = \underset{y \in D}{\text{opt}} \{ u(x, y) + H_i(x, y, f_i(T(x, y))) \}, \quad \forall x \in S, i \in \{1, 2\}$$

possesses a unique common solution in B(S).

Taking $f_1 = f_2$ in Theorem 3.3, we get the following:

Theorem 3.4. Suppose that (C5) and the following condition hold: (C7) there exists a $w \in W$ satisfying

$$\begin{split} \left| H_1(x,y,a(t)) - H_2(x,y,b(t)) \right| \\ &\leq \max \left\{ d(a,b), d(a,fa), d(b,fb), \frac{1}{2} [d(a,b) + d(fa,fb)], \\ &\frac{d(a,fa)d(b,fb)}{1 + d(fa,fb)}, \frac{d(a,fa)d(b,fb)}{1 + d(a,b)} \right\} \\ &- w \Big(\max \left\{ d(a,b), d(a,fa), d(b,fb), \frac{1}{2} [d(a,b) + d(fa,fb)], \\ &\frac{d(a,fa)d(b,fb)}{1 + d(fa,fb)}, \frac{d(a,fa)d(b,fb)}{1 + d(a,b)} \right\} \Big) \end{split}$$

for all $(x,y) \in S \times D$, $a,b \in B(S)$ and $t \in S$, where the mapping f is defined as follows:

$$fa(x) = \underset{y \in D}{\text{opt}} \left\{ u(x, y) + H(x, y, a(T(x, y))) \right\}, \quad \forall x \in S, \ a \in B(S).$$

Then the functional equation (1.5) possesses a unique solution in B(S).

References

- R. Baskaran and P. V. Subrahmanyam, A note on the solution of a class of functional equations, Appl. Anal. 22 (1986), no. 3-4, 235-241.
- [2] R. Bellman, Dynamic Programming, Princeton University Press, Princeton, New Jersey, 1957
- [3] R. Bellman and E. S. Lee, Functional equations in dynamic programming, Aequationes Math. 17 (1978), no. 1, 1–18.
- [4] P. C. Bhakta and S. R. Choudhury, Some existence theorems for functional equations arising in dynamic programming. II, J. Math. Anal. Appl. 131 (1988), no. 1, 217-231.
- [5] P. C. Bhakta and S. Mitra, Some existence theorems for functional equations arising in dynamic programming, J. Math. Anal. Appl. 98 (1984), no. 2, 348-362.
- [6] S. S. Chang and Y. H. Ma, Coupled fixed points for mixed monotone condensing operators and an existence theorem of the solutions for a class of functional equations arising in dynamic programming, J. Math. Anal. Appl. 160 (1991), no. 2, 468-479.
- [7] Z. Liu, A note on unique common fixed point, Bull. Calcutta Math. Soc. 85 (1993), no. 5, 469-472.
- [8] ______, Existence theorems of solutions for certain classes of functional equations arising in dynamic programming, J. Math. Anal. Appl. 262 (2001), no. 2, 529-553.
- [9] _____, Coincidence theorems for expansion mappings with applications to the solutions of functional equations arising in dynamic programming, Acta Sci. Math. (Szeged) 65 (1999), no. 1-2, 359-369.
- [10] _____, Compatible mappings and fixed points, Acta Sci. Math. (Szeged) 65 (1999), no. 1-2, 371-383.
- [11] Z. Liu, R. P. Agarwal, and S. M. Kang, On solvability of functional equations and system of functional equations arising in dynamic programming, J. Math. Anal. Appl. 297 (2004), no. 1, 111-130.
- [12] Z. Liu and J. S. Ume, On properties of solutions for a class of functional equations arising in dynamic programming, J. Optim. Theory Appl. 117 (2003), no. 3, 533-551.
- [13] H. K. Pathak and B. Fisher, Common fixed point theorems with applications in dynamic programming, Glas. Mat. Ser. III 31(51) (1996), no. 2, 321-328.
- [14] B. N. Ray, On common fixed points in metric spaces, Indian J. Pure Appl. Math. 19 (1988), no. 10, 960-962.
- [15] S. S. Zhang, Some existence theorems of common and coincidence solutions for a class of systems of functional equations arising in dynamic programming, Appl. Math. Mech. 12 (1991), no. 1, 31-37.

ZEQING LIU

DEPARTMENT OF MATHEMATICS LIAONING NORMAL UNIVERSITY

P. O. Box 200, Dalian, Liaoning 116029, P. R. China

E-mail address: zeqingliu@sina.com.cn

LILI WANG

DEPARTMENT OF MATHEMATICS LIAONING NORMAL UNIVERSITY

P. O. Box 200, Dalian, Liaoning 116029, P. R. China

E-mail address: lili_wang@yahoo.cn

COMMON FIXED POINT THEOREMS FOR CONTRACTIVE TYPE MAPPINGS 585

HYEONG KUG KIM
DEPARTMENT OF MATHEMATICS
GYEONGSANG NATIONAL UNIVERSITY
JINJU 660-701, KOREA
E-mail address: hyeong4@hanmail.net

E-mail address: smkang@gnu.ac.kr

Shin Min Kang Department of Mathematics and the Research Institute of Natural Science Gyeongsang National University Jinju 660-701, Korea