

## EXISTENCE AND UNIQUENESS THEOREM FOR A SOLUTION OF FUZZY DIFFERENTIAL EQUATIONS

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**ABSTRACT.** By using the method of successive approximation, we prove the existence and uniqueness of a solution of the fuzzy differential equation  $x'(t) = f(t, x(t))$ ,  $x(t_0) = x_0$ . We also consider an  $\epsilon$ -approximate solution of the above fuzzy differential equation.

**Keywords and phrases.** Fuzzy set-valued mapping, levelwise continuous, fuzzy derivative, fuzzy integral, fuzzy differential equation, fuzzy solution, fuzzy  $\epsilon$ -approximate solution.

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**1. Introduction.** The differential equation

$$x'(t) = f(t, x(t)), \quad x(t_0) = x_0 \quad (1.1)$$

has a solution provided  $f$  is continuous and satisfies a Lipschitz condition by C. Corduneanu [2]. The definition given here generalizes that of Aumann [1] for set-valued mappings. Kaleva [3] discussed the properties of differentiable fuzzy set-valued mappings and gave the existence and uniqueness theorem for a solution of the fuzzy differential equation  $x'(t) = f(t, x(t))$  when  $f$  satisfies the Lipschitz condition. Also, in [4], he dealt with fuzzy differential equations on locally compact spaces. Park [6, 7] showed existence of solutions for fuzzy integral equations and a fixed point theorem for a pair of generalized nonexpansive fuzzy mappings.

In this paper, we prove the existence and uniqueness theorem of a solution to the fuzzy differential equation (1.1), where  $f : I \times E^n \rightarrow E^n$  is levelwise continuous and satisfies a generalized Lipschitz condition.

Under some hypotheses, we consider an  $\epsilon$ -approximate solution of the above fuzzy differential equation.

**2. Preliminaries.** Let  $P_K(R^n)$  denote the family of all nonempty compact convex subsets of  $R^n$  and define the addition and scalar multiplication in  $P_K(R^n)$  as usual. Let  $A$  and  $B$  be two nonempty bounded subsets of  $R^n$ . The distance between  $A$  and  $B$  is defined by the Hausdorff metric

$$d(A, B) = \max \left\{ \sup_{a \in A} \inf_{b \in B} \|a - b\|, \sup_{b \in B} \inf_{a \in A} \|a - b\| \right\}, \quad (2.1)$$

where  $\|\cdot\|$  denotes the usual Euclidean norm in  $R^n$ . Then it is clear that  $(P_K(R^n), d)$  becomes a metric space.

**THEOREM 2.1** [8]. *The metric space  $(P_K(R^n), d)$  is complete and separable.*

Let  $T = [c, d] \subset R$  be a compact interval and denote

$$E^n = \{u : R^n \rightarrow [0, 1] \mid u \text{ satisfies (i)-(iv) below}\}, \quad (2.2)$$

where

- (i)  $u$  is normal, i.e., there exists an  $x_0 \in R^n$  such that  $u(x_0) = 1$ ,
- (ii)  $u$  is fuzzy convex,
- (iii)  $u$  is upper semicontinuous,
- (iv)  $[u]^0 = \text{cl}\{x \in R^n \mid u(x) > 0\}$  is compact.

For  $0 < \alpha \leq 1$ , denote  $[u]^\alpha = \{x \in R^n \mid u(x) \geq \alpha\}$ , then from (i)-(iv), it follows that the  $\alpha$ -level set  $[u]^\alpha \in P_K(R^n)$  for all  $0 \leq \alpha \leq 1$ .

If  $g : R^n \times R^n \rightarrow R^n$  is a function, then, according to Zadeh's extension principle, we can extend  $g$  to  $E^n \times E^n \rightarrow E^n$  by the equation

$$g(u, v)(z) = \sup_{z=g(x,y)} \min\{u(x), v(y)\}. \quad (2.3)$$

It is well known that

$$[g(u, v)]^\alpha = g([u]^\alpha, [v]^\alpha) \quad (2.4)$$

for all  $u, v \in E^n$ ,  $0 \leq \alpha \leq 1$  and  $g$  is continuous. Especially for addition and scalar multiplication, we have

$$[u + v]^\alpha = [u]^\alpha + [v]^\alpha, \quad [ku]^\alpha = k[u]^\alpha, \quad (2.5)$$

where  $u, v \in E^n$ ,  $k \in R$ ,  $0 \leq \alpha \leq 1$ .

**THEOREM 2.2** [5]. *If  $u \in E^n$ , then*

- (1)  $[u]^\alpha \in P_K(R^n)$  for all  $0 \leq \alpha \leq 1$ ,
- (2)  $[u]^\alpha \subset [u]^{\alpha_1}$  for all  $0 \leq \alpha_1 \leq \alpha_2 \leq 1$ ,
- (3) if  $\{\alpha_k\} \subset [0, 1]$  is a nondecreasing sequence converging to  $\alpha > 0$ , then

$$[u]^\alpha = \bigcap_{k \geq 1} [u]^{\alpha_k}. \quad (2.6)$$

Conversely, if  $\{A^\alpha \mid 0 \leq \alpha \leq 1\}$  is a family of subsets of  $R^n$  satisfying (1)-(3), then there exists  $u \in E^n$  such that

$$[u]^\alpha = A^\alpha \quad \text{for } 0 < \alpha \leq 1 \quad (2.7)$$

and

$$[u]^0 = \overline{\bigcup_{0 < \alpha \leq 1} A^\alpha} \subset A^0. \quad (2.8)$$

Define  $D : E^n \times E^n \rightarrow R^+ \cup \{0\}$  by the equation

$$D(u, v) = \sup_{0 \leq \alpha \leq 1} d([u]^\alpha, [v]^\alpha), \quad (2.9)$$

where  $d$  is the Hausdorff metric defined in  $P_K(R^n)$ .

The following definitions and theorems are given in [3].

**DEFINITION 2.1.** A mapping  $F : T \rightarrow E^n$  is *strongly measurable* if, for all  $\alpha \in [0, 1]$ , the set-valued mapping  $F_\alpha : T \rightarrow P_K(R^n)$  defined by

$$F_\alpha(t) = [F(t)]^\alpha \quad (2.10)$$

is Lebesgue measurable, when  $P_K(R^n)$  is endowed with the topology generated by the Hausdorff metric  $d$ .

**DEFINITION 2.2.** A mapping  $F : T \rightarrow E^n$  is called *levelwise continuous* at  $t_0 \in T$  if the set-valued mapping  $F_\alpha(t) = [F(t)]^\alpha$  is continuous at  $t = t_0$  with respect to the Hausdorff metric  $d$  for all  $\alpha \in [0, 1]$ .

A mapping  $F : T \rightarrow E^n$  is called *integrably bounded* if there exists an integrable function  $h$  such that  $\|x\| \leq h(t)$  for all  $x \in F_0(t)$ .

**DEFINITION 2.3.** Let  $F : T \rightarrow E^n$ . The integral of  $F$  over  $T$ , denoted by  $\int_T F(t)$  or  $\int_c^d F(t)dt$ , is defined levelwise by the equation

$$\begin{aligned} \left( \int_T F(t)dt \right)^\alpha &= \int_T F_\alpha(t)dt \\ &= \left\{ \int_T f(t)dt \mid f : T \rightarrow R^n \text{ is a measurable selection for } F_\alpha \right\} \end{aligned} \quad (2.11)$$

for all  $0 < \alpha \leq 1$ .

A strongly measurable and integrably bounded mapping  $F : T \rightarrow E^n$  is said to be *integrable* over  $T$  if  $\int_T F(t)dt \in E^n$ .

**THEOREM 2.3.** If  $F : T \rightarrow E^n$  is strongly measurable and integrably bounded, then  $F$  is integrable.

It is known that  $[\int_T F(t)dt]^0 = \int_T F_0(t)dt$ .

**THEOREM 2.4.** Let  $F, G : T \rightarrow E^n$  be integrable, and  $\lambda \in R$ . Then

- (i)  $\int_T (F(t) + G(t))dt = \int_T F(t)dt + \int_T G(t)dt$ .
- (ii)  $\int_T \lambda F(t)dt = \lambda \int_T F(t)dt$ .
- (iii)  $D(F, G)$  is integrable.
- (iv)  $D(\int_T F(t)dt, \int_T G(t)dt) \leq \int_T D(F, G)(t)dt$ .

**DEFINITION 2.4.** A mapping  $F : T \rightarrow E^n$  is called *differentiable* at  $t_0 \in T$  if, for any  $\alpha \in [0, 1]$ , the set-valued mapping  $F_\alpha(t) = [F(t)]^\alpha$  is Hukuhara differentiable at point  $t_0$  with  $DF_\alpha(t_0)$  and the family  $\{DF_\alpha(t_0) \mid \alpha \in [0, 1]\}$  define a fuzzy number  $F(t_0) \in E^n$ .

If  $F : T \rightarrow E^n$  is differentiable at  $t_0 \in T$ , then we say that  $F'(t_0)$  is the *fuzzy derivative* of  $F(t)$  at the point  $t_0$ .

**THEOREM 2.5.** Let  $F : T \rightarrow E^1$  be differentiable. Denote  $F_\alpha(t) = [f_\alpha(t), g_\alpha(t)]$ . Then  $f_\alpha$  and  $g_\alpha$  are differentiable and  $[F'(t)]^\alpha = [f'_\alpha(t), g'_\alpha(t)]$ .

**THEOREM 2.6.** Let  $F : T \rightarrow E^n$  be differentiable and assume that the derivative  $F'$  is integrable over  $T$ . Then, for each  $s \in T$ , we have

$$F(s) = F(a) + \int_a^s F'(t)dt. \quad (2.12)$$

**DEFINITION 2.5.** A mapping  $f : T \times E^n \rightarrow E^n$  is called *levelwise continuous* at point  $(t_0, x_0) \in T \times E^n$  provided, for any fixed  $\alpha \in [0, 1]$  and arbitrary  $\epsilon > 0$ , there exists a

$\delta(\epsilon, \alpha) > 0$  such that

$$d([f(t, x)]^\alpha, [f(t_0, x_0)]^\alpha) < \epsilon \quad (2.13)$$

whenever  $|t - t_0| < \delta(\epsilon, \alpha)$  and  $d([x]^\alpha, [x_0]^\alpha) < \delta(\epsilon, \alpha)$  for all  $t \in T$ ,  $x \in E^n$ .

**3. Fuzzy differential equations.** Assume that  $f : I \times E^n \rightarrow E^n$  is levelwise continuous, where the interval  $I = \{t : |t - t_0| \leq \delta \leq a\}$ . Consider the fuzzy differential equation (1.1) where  $x_0 \in E^n$ . We denote  $J_0 = I \times B(x_0, b)$ , where  $a > 0$ ,  $b > 0$ ,  $x_0 \in E^n$ ,

$$B(x_0, b) = \{x \in E^n \mid D(x, x_0) \leq b\}. \quad (3.1)$$

**DEFINITION 3.1.** A mapping  $x : I \rightarrow E^n$  is a solution to the problem (1.1) if it is levelwise continuous and satisfies the integral equation

$$x(t) = x_0 + \int_{t_0}^t f(s, x(s)) ds \quad \text{for all } t \in I. \quad (3.2)$$

According to the method of successive approximation, let us consider the sequence  $\{x_n(t)\}$  such that

$$x_n(t) = x_0 + \int_{t_0}^t f(s, x_{n-1}(s)) ds, \quad n = 1, 2, \dots, \quad (3.3)$$

where  $x_0(t) \equiv x_0$ ,  $t \in I$ .

**THEOREM 3.1.** Assume that

- (i) a mapping  $f : J_0 \rightarrow E^n$  is levelwise continuous,
- (ii) for any pair  $(t, x), (t, y) \in J_0$ , we have

$$d([f(t, x)]^\alpha, [f(t, y)]^\alpha) \leq Ld([x]^\alpha, [y]^\alpha), \quad (3.4)$$

where  $L > 0$  is a given constant and for any  $\alpha \in [0, 1]$ .

Then there exists a unique solution  $x = x(t)$  of (1.1) defined on the interval

$$|t - t_0| \leq \delta = \min \left\{ a, \frac{b}{M} \right\}, \quad (3.5)$$

where  $M = D(f(t, x), \hat{o})$ ,  $\hat{o} \in E^n$  such that  $\hat{o}(t) = 1$  for  $t = 0$  and 0 otherwise and for any  $(t, x) \in J_0$ .

Moreover, there exists a fuzzy set-valued mapping  $x : I \rightarrow E^n$  such that  $D(x_n(t), x(t)) \rightarrow 0$  on  $|t - t_0| \leq \delta$  as  $n \rightarrow \infty$ .

**PROOF.** Let  $t \in I$ , from (3.3), it follows that, for  $n = 1$ ,

$$x_1(t) = x_0 + \int_{t_0}^t f(s, x_0) ds \quad (3.6)$$

which proves that  $x(t)$  is levelwise continuous on  $|t - t_0| \leq a$  and, hence on  $|t - t_0| \leq \delta$ . Moreover, for any  $\alpha \in [0, 1]$ , we have

$$d([x_1(t)]^\alpha, [x_0]^\alpha) = d\left(\left[\int_{t_0}^t f(s, x_0) ds\right]^\alpha, 0\right) \leq \int_{t_0}^t d([f(s, x_0)]^\alpha, 0) ds \quad (3.7)$$

and by the definition of  $D$ , we get

$$D(x_1(t), x_0) \leq M|t - t_0| \leq M\delta = b \quad (3.8)$$

if  $|t - t_0| \leq \delta$ , where  $M = D(f(t, x), \hat{o})$ ,  $\hat{o} \in E^n$  and for any  $(t, x) \in J_0$ .

Now, assume that  $x_{n-1}(t)$  is levelwise continuous on  $|t - t_0| \leq \delta$  and that

$$D(x_{n-1}(t), x_0) \leq M|t - t_0| \leq M\delta = b \quad (3.9)$$

if  $|t - t_0| \leq \delta$ , where  $M = D(f(t, x), \hat{o})$ ,  $\hat{o} \in E^n$  and for any  $(t, x) \in J_0$ .

From (3.3), we deduce that  $x_n(t)$  is levelwise continuous on  $|t - t_0| \leq \delta$  and that

$$D(x_n(t), x_0) \leq M|t - t_0| \leq M\delta = b \quad (3.10)$$

if  $|t - t_0| \leq \delta$ , where  $M = D(f(t, x), \hat{o})$ ,  $\hat{o} \in E^n$  and for any  $(t, y) \in J_0$ .

Consequently, we conclude that  $\{x_n(t)\}$  consists of levelwise continuous mappings on  $|t - t_0| \leq \delta$  and that

$$(t, x_n(t)) \in J_0, \quad |t - t_0| \leq \delta, \quad n = 1, 2, \dots \quad (3.11)$$

Let us prove that there exists a fuzzy set-valued mapping  $x : I \rightarrow E^n$  such that  $D(x_n(t), x(t)) \rightarrow 0$  uniformly on  $|t - t_0| \leq \delta$  as  $n \rightarrow \infty$ . For  $n = 2$ , from (3.3),

$$x_2(t) = x_0 + \int_{t_0}^t f(s, x_1(s)) ds. \quad (3.12)$$

From (3.6) and (3.12), we have

$$\begin{aligned} d([x_2(t)]^\alpha, [x_1(t)]^\alpha) &= d\left(\left[\int_{t_0}^t f(s, x_1(s)) ds\right]^\alpha, \left[\int_{t_0}^t f(s, x_0) ds\right]^\alpha\right) \\ &\leq \int_{t_0}^t d([f(s, x_1(s))]^\alpha, [f(s, x_0)]^\alpha) ds \end{aligned} \quad (3.13)$$

for any  $\alpha \in [0, 1]$ .

According to the condition (3.4), we obtain

$$d([x_2(t)]^\alpha, [x_1(t)]^\alpha) \leq \int_{t_0}^t Ld([x_1(s)]^\alpha, [x_0]^\alpha) ds \quad (3.14)$$

and by the definition of  $D$ , we obtain

$$D(x_2(t), x_1(t)) \leq L \int_{t_0}^t D(x_1(s), x_0(s)) ds. \quad (3.15)$$

Now, we can apply the first inequality (3.8) in the right-hand side of (3.15) to get

$$D(x_2(t), x_1(t)) \leq ML \frac{|t - t_0|^2}{2!} \leq ML \frac{\delta^2}{2!}. \quad (3.16)$$

Starting from (3.8) and (3.16), assume that

$$D(x_n(t), x_{n-1}(t)) \leq ML^{n-1} \frac{|t - t_0|^n}{n!} \leq ML^{n-1} \frac{\delta^n}{n!} \quad (3.17)$$

and let us prove that such an inequality holds for  $D(x_{n+1}(t), x_n(t))$ .

Indeed, from (3.3) and condition (3.4), it follows that

$$\begin{aligned} d\left([x_{n+1}(t)]^\alpha, [x_n(t)]^\alpha\right) &= d\left(\left[\int_{t_0}^t f(s, x_n(s)) ds\right]^\alpha, \left[\int_{t_0}^t f(s, x_{n-1}(s)) ds\right]^\alpha\right) \\ &\leq \int_{t_0}^t d\left([f(s, x_n(s))]^\alpha, [f(s, x_{n-1}(s))]^\alpha\right) ds \\ &\leq \int_{t_0}^t L d\left([x_n(s)]^\alpha, [x_{n-1}(s)]^\alpha\right) ds \end{aligned} \quad (3.18)$$

for any  $\alpha \in [0, 1]$  and from the definition of  $D$ , we have

$$D(x_{n+1}(t), x_n(t)) \leq L \int_{t_0}^t D(x_n(s), x_{n-1}(s)) ds. \quad (3.19)$$

According to (3.17), we get

$$D(x_{n+1}(t), x_n(t)) \leq ML^n \int_{t_0}^t \frac{|s - t_0|^n}{n!} ds = ML^n \frac{|t - t_0|^{n+1}}{(n+1)!} \leq ML^n \frac{\delta^{n+1}}{(n+1)!}. \quad (3.20)$$

Consequently, inequality (3.17) holds for  $n = 1, 2, \dots$ . We can also write

$$D(x_n(t), x_{n-1}(t)) \leq \frac{M}{L} \frac{(L\delta)^n}{n!} \quad (3.21)$$

for  $n = 1, 2, \dots$ , and  $|t - t_0| \leq \delta$ .

Let us mention now that

$$x_n(t) = x_0 + [x_1(t) - x_0] + \dots + [x_n(t) - x_{n-1}(t)], \quad (3.22)$$

which implies that the sequence  $\{x_n(t)\}$  and the series

$$x_0 + \sum_{n=1}^{\infty} [x_n(t) - x_{n-1}(t)] \quad (3.23)$$

have the same convergence properties.

From (3.21), according to the convergence criterion of Weierstrass, it follows that the series having the general term  $x_n(t) - x_{n-1}(t)$ , so  $D(x_n(t), x_{n-1}(t)) \rightarrow 0$  uniformly on  $|t - t_0| \leq \delta$  as  $n \rightarrow \infty$ .

Hence, there exists a fuzzy set-valued mapping  $x : I \rightarrow E^n$  such that  $D(x_n(t), x(t)) \rightarrow 0$  uniformly on  $|t - t_0| \leq \delta$  as  $n \rightarrow \infty$ .

From (3.4), we get

$$d\left([f(t, x_n(t))]^\alpha, [f(t, x(t))]^\alpha\right) \leq L d\left([x_n(t)]^\alpha, [x(t)]^\alpha\right) \quad (3.24)$$

for any  $\alpha \in [0, 1]$ . By the definition of  $D$ ,

$$D(f(t, x_n(t)), f(t, x(t))) \leq LD(x_n(t), x(t)) \rightarrow 0 \quad (3.25)$$

uniformly on  $|t - t_0| \leq \delta$  as  $n \rightarrow \infty$ .

Taking (3.25) into account, from (3.3), we obtain, for  $n \rightarrow \infty$ ,

$$x(t) = x_0 + \int_{t_0}^t f(s, x(s)) ds. \quad (3.26)$$

Consequently, there is at least one levelwise continuous solution of (1.1).

We want to prove now that this solution is unique, that is, from

$$y(t) = x_0 + \int_{t_0}^t f(s, y(s)) ds \quad (3.27)$$

on  $|t - t_0| \leq \delta$ , it follows that  $D(x(t), y(t)) \equiv 0$ . Indeed, from (3.3) and (3.27), we obtain

$$\begin{aligned} d([y(t)]^\alpha, [x_n(t)]^\alpha) &= d\left(\left[\int_{t_0}^t f(s, y(s)) ds\right]^\alpha, \left[\int_{t_0}^t f(s, x_{n-1}(s)) ds\right]^\alpha\right) \\ &\leq \int_{t_0}^t d([f(s, y(s))]^\alpha, [f(s, x_{n-1}(s))]^\alpha) ds \\ &\leq \int_{t_0}^t L d([y(s)]^\alpha, [x_{n-1}(s)]^\alpha) ds \end{aligned} \quad (3.28)$$

for any  $\alpha \in [0, 1]$ ,  $n = 1, 2, \dots$ .

By the definition of  $D$ , we obtain

$$D(y(t), x_n(t)) \leq L \int_{t_0}^t D(y(s), x_{n-1}(s)) ds, \quad n = 1, 2, \dots \quad (3.29)$$

But  $D(y(t), x_0) \leq b$  on  $|t - t_0| \leq \delta$ ,  $y(t)$  being a solution of (3.27). It follows from (3.29) that

$$D(y(t), x_1(t)) \leq bL|t - t_0| \quad (3.30)$$

on  $|t - t_0| \leq \delta$ . Now, assume that

$$D(y(t), x_n(t)) \leq bL^n \frac{|t - t_0|^n}{n!} \quad (3.31)$$

on the interval  $|t - t_0| \leq \delta$ . From

$$D(y(t), x_{n+1}(t)) \leq L \int_{t_0}^t D(y(s), x_n(s)) ds \quad (3.32)$$

and (3.31), one obtains

$$D(y(t), x_{n+1}(t)) \leq bL^{n+1} \frac{|t - t_0|^{n+1}}{(n+1)!}. \quad (3.33)$$

Consequently, (3.31) holds for any  $n$ , which leads to the conclusion

$$D(y(t), x_n(t)) = D(x(t), x_n(t)) \rightarrow 0 \quad (3.34)$$

on the interval  $|t - t_0| \leq \delta$  as  $n \rightarrow \infty$ .

This proves the uniqueness of the solution for (1.1).  $\square$

**DEFINITION 3.2.** A mapping  $x : L \rightarrow E^n$  is an  $\epsilon$ -approximate solution of (1.1) if the following properties hold

- (a)  $x(t)$  is levelwise continuous on  $|t - t_0| \leq \delta$ ,
- (b) the derivative  $x'(t)$  exists and it is levelwise continuous,
- (c) for all  $t$  for which  $x'(t)$  is defined, we have

$$D(x'(t), f(t, x(t))) < \epsilon. \quad (3.35)$$

**THEOREM 3.2.** *A mapping  $f : J_0 \rightarrow E^n$  is levelwise continuous, and let  $\epsilon > 0$  be arbitrary. Then there exists at least one  $\epsilon$ -approximate solution of (1.1), defined on  $|t - t_0| \leq \delta = \min\{a, b/M\}$ , where  $M = D(f(t, x), \hat{o})$ ,  $\hat{o} \in E^n$  and for any  $(t, x) \in J_0$ .*

**PROOF.** In as much as a mapping  $f : J_0 \rightarrow E^n$  is a levelwise continuous on a compact set  $J_0$ , it follows that  $f(t, x)$  is uniformly levelwise continuous.

Consequently, for any  $\alpha \in [0, 1]$ , we can find  $\delta > 0$  such that  $d([f(t, x)]^\alpha, [f(s, y)]^\alpha) < \epsilon$ .

Now, we construct the approximate solution for  $t \in [t_0, t_0 + \delta]$ , the construction being completely similar for  $t \in [t_0 - \delta, t_0]$ .

Let us consider a division

$$t_0 < t_1 < \cdots < t_n = t_0 + \delta \quad (3.36)$$

of  $[t_0, t_0 + \delta]$  such that

$$\max_k (t_k - t_{k-1}) < \lambda = \min \left\{ \delta, \frac{\delta}{M} \right\}. \quad (3.37)$$

We define a mapping  $x : I \rightarrow E^n$  as follows

$$x(t_0) = x_0, \quad (3.38)$$

$$x(t) = x(t_k) + f(t_k, x(t_k))(t - t_k) \quad (3.39)$$

on  $t_k < t \leq t_{k+1}$ ,  $k = 0, 1, \dots, n-1$ .

It is obvious that a mapping  $x : I \rightarrow E^n$  satisfies the first two properties from the definition of an  $\epsilon$ -approximate solution.

Now, we want to prove that the last property is also fulfilled. Indeed,  $x'(t) = f(t_k, x(t_k))$  on  $(t_k, t_{k+1})$  and for any  $\alpha \in [0, 1]$ ,

$$d([x'(t)]^\alpha, [f(t, x(t))]^\alpha) = d([f(t_k, x(t_k))]^\alpha, [f(t, x(t))]^\alpha) < \epsilon \quad (3.40)$$

since  $|t - t_k| < \lambda \leq \delta$ ,

$$d([x(t)]^\alpha, [x(t_k)]^\alpha) \leq d([f(t_k, x(t_k))]^\alpha, 0) |t - t_k| < M\lambda \leq \delta. \quad (3.41)$$

Thus, by the definition of  $D$ , we have

$$D(x'(t), f(t, x(t))) < \epsilon \quad (3.42)$$

on  $|t - t_0| < \delta$  and  $(t, x) \in J_0$ .

Theorem 3.2 is completely proved.  $\square$

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