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On Chandrasekhar functional integral inclusion and Chandrasekhar quadratic integral equation via a nonlinear Urysohn–Stieltjes functional integral inclusion

Ahmed El-Sayed¹, Shorouk Al-Issa^{2*}  and Yasmin Omar³

*Correspondence:

shorouk.alissa@liu.edu.lb

²Department of Mathematics,
Lebanese International University,
Saïda, Lebanon

Full list of author information is
available at the end of the article

Abstract

We investigate the existence of solutions for a nonlinear integral inclusion of Urysohn–Stieltjes type. As applications, we give a Chandrasekhar quadratic integral equation and a nonlinear Chandrasekhar integral inclusion.

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1 Introduction

The integral equations of Urysohn–Stieltjes (U-S) type have been studied by some authors; see, for example, [3, 5, 11–15], and [16–22], and reference therein.

The quadratic Chandrasekhar integral equation

$$x(t) = a(t) + x(t) \int_0^1 \frac{t}{t+s} b_1(s)x(s) ds, \quad t \in I = [0, 1]$$

has been studied in some papers; see, for example, [1, 4, 7–10], and [24] and references therein.

Our aim is to study the existence of solutions $x \in C[0, 1]$ of the U-S nonlinear functional integral inclusion

$$x(t) - a(t) \in \int_0^1 F\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s), \quad t \in I = [0, 1]. \quad (1.1)$$

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As applications, we will prove the existence of solutions $x \in C[0, 1]$ of the nonlinear Chandrasekhar functional integral inclusion

$$x(t) - a(t) \in \int_0^1 \frac{t}{t+s} F\left(b_1(s)x(s), \int_0^1 \frac{s}{s+\theta} b_2(s)x(\theta) d\theta\right) ds, \quad t \in I = [0, 1],$$

and the Chandrasekhar quadratic integral equation

$$x(t) = a(t) + \int_0^1 \frac{t}{t+s} b_1(s)x(s) \cdot \left(\int_0^1 \frac{s}{s+\theta} b_2(s)x(\theta) d\theta\right) ds, \quad t \in I = [0, 1].$$

The paper is organized as follows. In Sect. 2, we establish the existence and uniqueness results for single-valued nonlinear U-S equations. We also prove the continuous dependence of the unique solution on the g_i ($i = 1, 2$). As an application, we discuss some particular cases by presenting the existence of solutions of nonlinear Chandrasekhar quadratic functional integral equations. In Sect. 3, we add conditions to our problem in order to obtain a new existence result with an application. Our results are generalized in Sect. 4, where we discuss the existence of solutions for set-valued equation (1.1) with continuous dependence on the set S_F and demonstrate a particular case of inclusion by presenting the existence of solutions for set-valued Chandrasekhar nonlinear functional integral equations.

2 Single-valued problem

Here we consider the nonlinear single-valued functional integral equation of U-S type

$$x(t) = a(t) + \int_0^1 f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s), \quad t \in [0, 1]. \tag{2.1}$$

2.1 Existence of solutions I

Consider the U-S functional integral equation (2.1) under the following assumptions:

- (i) $a : [0, 1] \rightarrow [0, 1]$ is a continuous function, with $a = \sup_{t \in [0,1]} |a(t)|$.
- (ii) a) $f : [0, 1] \times [0, 1] \times R \times R \rightarrow R$ is a continuous function, and there exist two continuous functions $m_1, k_1 : [0, 1] \times [0, 1] \rightarrow R$ such that

$$|f(t, s, x, y)| \leq m_1(t, s) + k_1(t, s)(|x| + |y|).$$

- b) $h : [0, 1] \times [0, 1] \times R \rightarrow R$ is a continuous function, and there exist two continuous functions $m_2, k_2 : [0, 1] \times [0, 1] \rightarrow R$ such that

$$|h(t, s, x)| \leq m_2(t, s) + k_2(t, s)|x|.$$

- c) $k = \sup\{k_i(t, s) : t, s \in [0, 1]\}$, and $m = \sup\{m_i(t, s) : t, s \in [0, 1], i = 1, 2\}$.
- (iii) $g_i : [0, 1] \times R \rightarrow R, i = 1, 2$, are continuous functions with

$$\mu = \max\{\sup|g_i(t, 1)| + \sup|g_i(t, 0)|, \text{ on } [0, 1]\}.$$

- (iv) For all $t_1, t_2 \in I, t_1 < t_2$, the functions $s \rightarrow g_i(t_2, s) - g_i(t_1, s)$ are nondecreasing on $[0, 1]$.

- (v) $g_i(0, s) = 0$ for $s \in [0, 1]$.
- (vi) $k\mu + k^2\mu^2 < 1$.

Let E be a Banach space with the norm $\| \cdot \|_E$, and let $I = [0, 1]$. Denote by $C = C(I, E)$ the space of all continuous functions on I taking values in the space E . This space becomes a Banach space with supnorm

$$\|x\|_C = \sup_{t \in I} \|x(t)\|_E.$$

Remark 2.1 (see [11]) Note that the function $s \rightarrow g(t, s)$ is nondecreasing on the interval $[0, 1]$. Indeed, for $s_1, s_2 \in [0, 1]$ with $s_1 < s_2$, from assumptions (iv) and (v) we obtain

$$g(t, s_2) - g(t, s_1) = [g(t, s_2) - g(0, s_2)] - [g(t, s_1) - g(0, s_1)] \geq 0.$$

Lemma 2.2 ([11]) *Assume that a function g satisfies assumption (v). Then for arbitrary $s_1, s_2 \in I$ with $s_1 < s_2$, the function $t \rightarrow g(t, s_2) - g(t, s_1)$ is nondecreasing on I .*

Indeed, take $t_1, t_2 \in [0, 1]$ such that $t_1 < t_2$. Then by assumption (vi) we get

$$[g(t_2, s_2) - g(t_2, s_1)] - [g(t_1, s_2) - g(t_1, s_1)] = [g(t_2, s_2) - g(t_1, s_2)] - [g(t_2, s_1) - g(t_1, s_1)] \geq 0.$$

For the existence of at least one solution of the U-S nonlinear functional integral equation (2.1), we have the following theorem.

Theorem 2.3 *Let the assumptions (i)–(vi) be satisfied. Then the functional integral equation (2.1) has at least one solution $x \in C[0, 1]$.*

Proof Define the operator A by

$$Ax(t) = a(t) + \int_0^1 f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s), \quad t \in I, \tag{2.2}$$

and define let the set

$$Q_r = \{x \in R : |x| \leq r\} \subseteq C[0, 1],$$

where

$$r = \frac{a + m\mu + km\mu^2}{1 - [k\mu + k^2\mu^2]}.$$

It is clear that Q_r is a nonempty, bounded, closed, and convex set.

Let $x \in Q_r$. Then

$$\begin{aligned} |Ax(t)| &= \left| a(t) + \int_0^1 f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right| \\ &\leq |a(t)| + \int_0^1 \left| f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) \right| d_s g_1(t, s) \end{aligned}$$

$$\begin{aligned}
 &\leq a + \int_0^1 \left(m_1(t, s) + k_1(t, s) \left(|x(t)| + \int_0^1 |h(s, \theta, x(\theta))| d_{\theta}g_2(s, \theta) \right) \right) d_s g_1(t, s) \\
 &\leq a + \int_0^1 \left(m_1(t, s) + k_1(t, s) \left(|x(t)| \right. \right. \\
 &\quad \left. \left. + \int_0^1 (m_2(s, \theta) + k_2(s, \theta) |x(\theta)| d_{\theta}g_2(s, \theta)) \right) d_s g_1(t, s) \right) \\
 &\leq a + \int_0^1 (m_1(t, s) + k_1(t, s) (|x(t)| + (m + kr)\mu)) d_s g_1(t, s) \\
 &\leq a + (m + k(r + (m + kr)\mu))\mu \leq r.
 \end{aligned}$$

This proves that the operator $A : Q_r \rightarrow Q_r$ and the class $\{Ax\}$ is uniformly bounded on Q_r .

Then, for $x \in Q_r$ and $y(s) = \int_0^1 h(s, \theta, x(\theta)) d_{\theta}g_2(s, \theta)$, define the set

$$\begin{aligned}
 \theta(\delta) = \sup \{ &|f(t_2, s, x, y) - f(t_1, s, x, y)| : t_1, t_2, s \in [0, 1], t_1 < t_2, \\
 &|t_2 - t_1| < \delta, |x| \leq r, |y| \leq r \}. \tag{2.3}
 \end{aligned}$$

Then from the uniform continuity of the function $f : [0, 1] \times [0, 1] \times Q_r \times Q_r \rightarrow R$ and assumption (ii) we deduce that $\theta(\delta) \rightarrow 0$ as $\delta \rightarrow 0$, independently of $x \in Q_r$.

Now let $t_2, t_1 \in [0, 1], |t_2 - t_1| < \delta$. Then we have

$$\begin{aligned}
 &|Ax(t_2) - Ax(t_1)| \\
 &= \left| a(t_2) + \int_0^1 f \left(t_2, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_{\theta}g_2(s, \theta) \right) d_s g_1(t_2, s) \right. \\
 &\quad \left. - a(t_1) - \int_0^1 f \left(t_1, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_{\theta}g_2(s, \theta) \right) d_s g_1(t_1, s) \right| \\
 &\leq |a(t_2) - a(t_1)| + \left| \int_0^1 f \left(t_2, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_{\theta}g_2(s, \theta) \right) d_s g_1(t_2, s) \right. \\
 &\quad \left. - \int_0^1 f \left(t_1, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_{\theta}g_2(s, \theta) \right) d_s g_1(t_1, s) \right| \\
 &\leq |a(t_2) - a(t_1)| \\
 &\quad + \left| \int_0^1 f(t_2, s, x(s), y(s)) d_s g_1(t_2, s) - \int_0^1 f(t_1, s, x(s), y(s)) d_s g_1(t_2, s) \right. \\
 &\quad \left. + \int_0^1 f(t_1, s, x(s), y(s)) d_s g_1(t_2, s) - \int_0^1 f(t_1, s, x(s), y(s)) d_s g_1(t_1, s) \right| \\
 &\leq |a(t_2) - a(t_1)| + \int_0^1 |f(t_2, s, x(s), y(s)) - f(t_1, s, x(s), y(s))| d_s g_1(t_2, s) \\
 &\quad + \int_0^1 |f(t_1, s, x(s), y(s))| d_s [g_1(t_2, s) - g_1(t_1, s)] \\
 &\leq |a(t_2) - a(t_1)| + \int_0^1 \theta(\delta) d_s g_1(t_2, s) \\
 &\quad + \int_0^1 (m_1(t, s) + k_1(t, s) (|x| + |y|)) d_s [g_1(t_2, s) - g_1(t_1, s)].
 \end{aligned}$$

This inequality means that the class of functions $\{Ax\}$ is equicontinuous.

Therefore by the Arzelà–Ascoli theorem [25] A is compact.

Let $\{x_n\} \subset Q_r, x_n \rightarrow x$. Then

$$\begin{aligned} Ax_n(t) &= a(t) + \int_0^1 f\left(t, s, x_n(s), \int_0^1 h(s, \theta, x_n(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s), \\ \lim_{n \rightarrow \infty} Ax_n(t) &= \lim_{n \rightarrow \infty} \left(a(t) + \int_0^1 f\left(t, s, x_n(s), \int_0^1 h(s, \theta, x_n(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right), \end{aligned}$$

and from assumption (ii) (see [23]) we get

$$\begin{aligned} \lim_{n \rightarrow \infty} Ax_n(t) &= a(t) + \int_0^1 \lim_{n \rightarrow \infty} f\left(t, s, x_n(s), \int_0^1 h(s, \theta, x_n(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \\ &= a(t) + \int_0^1 f\left(t, s, \lim_{n \rightarrow \infty} x_n(s), \int_0^1 h\left(s, \theta, \lim_{n \rightarrow \infty} x_n(\theta)\right) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \\ &= a(t) + \int_0^1 f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \\ &= Ax(t). \end{aligned}$$

This proves that $Ax_n(t) \rightarrow Ax(t)$ and A is continuous.

Now (see [23]) A has at least one fixed point $x \in Q_r$, and (2.1) has at least one solution $x \in Q_r \subset C[0, 1]$. □

2.2 Uniqueness of the solution

To prove the existence of a unique solution of U-S functional integral equation (2.1), let us replace condition (ii) by

- (ii)* a) the function $f : I \times I \times R \times R \rightarrow R$ is continuous and satisfies the Lipschitz condition

$$|f(t, s, x_1, y_1) - f(t, s, x_2, y_2)| \leq k_1(|x_1 - x_2| + |y_1 - y_2|).$$

- b) $h : I \times I \times R \rightarrow R$ is continuous and satisfies the Lipschitz condition

$$|h(t, s, x) - h(t, s, y)| \leq k_2|x - y|.$$

By condition (ii)* we have

$$|f(t, s, x(s), y(s))| - |f(t, s, 0, 0)| \leq |f(t, s, x(s), y(s)) - f(t, s, 0, 0)| \leq k_1(|x| + |y|).$$

Then

$$|f(t, s, x(s), y(s))| \leq k_1(|x| + |y|) + |f_1(t, s, 0, 0)|,$$

and

$$|f(t, s, x(s), y(s))| \leq k_1(|x| + |y|) + m_1,$$

where $m_1 = \sup_{t \times s \in I \times I} |f(t, s, 0, 0)|$, and

$$|h(t, s, x(s))| - |h(t, s, 0)| \leq |h(t, s, x(s)) - h(t, s, 0)| \leq k_2|x|.$$

Then

$$|h(t, s, x(s))| \leq k_2|x| + |f_2(t, s, 0)|,$$

and

$$|h(t, s, x(s))| \leq k_2|x| + m_2,$$

where $m_2 = \sup_{t \times s \in I \times I} |h(t, s, 0)|$, $m = \max\{m_1, m_2\}$, and $k = \max\{k_1, k_2\}$.

Theorem 2.4 *Let conditions (i), (ii)*, (iii), and (iv)–(v) be satisfied with $\mu k + k^2\mu^2 \leq 1$. Then the functional integral equation (2.1) has unique solution $x \in C[0, 1]$.*

Proof Let x_1, x_2 be solutions of the integral equation (2.1). Then

$$\begin{aligned} &|x_1(t) - x_2(t)| \\ &= \left| a(t) + \int_0^1 f\left(t, s, x_1(s), \int_0^1 h(s, \theta, x_1(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right. \\ &\quad \left. - a(t) + \int_0^1 f\left(t, s, x_2(s), \int_0^1 h(s, \theta, x_2(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right| \\ &\leq \int_0^1 \left| f\left(t, s, x_1(s), \int_0^1 h(s, \theta, x_1(\theta)) d_\theta g_2(s, \theta)\right) \right. \\ &\quad \left. - f\left(t, s, x_2(s), \int_0^1 h(s, \theta, x_2(\theta)) d_\theta g_2(s, \theta)\right) \right| d_s g_1(t, s) \\ &\leq \int_0^1 k_1 \left(|x_1(s) - x_2(s)| + \int_0^1 |h(s, \theta, x_1(\theta)) - h(s, \theta, x_2(\theta))| d_\theta g_2(s, \theta) \right) d_s g_1(t, s) \\ &\leq \int_0^1 k_1 \left(|x_1(s) - x_2(s)| + \int_0^1 k_2(|x_1(\theta) - x_2(\theta)|) d_\theta g_2(s, \theta) \right) d_s g_1(t, s) \\ &\leq \int_0^1 k_1(|x_1(s) - x_2(s)| + k_2\|x_1 - x_2\|\mu) d_s g_1(t, s) \\ &\leq k\|x_1 - x_2\|\mu + k^2\|x_1 - x_2\|\mu^2. \end{aligned}$$

Hence we have

$$\|x_1 - x_2\| \leq (\mu k + k^2\mu^2)\|x_1 - x_2\|$$

and

$$(1 - (\mu + k^2\mu^2))\|x_1 - x_2\| \leq 0,$$

which implies

$$x_1(t) = x_2(t). \quad \square$$

2.2.1 Continuous dependence of solution on functions $g_i(t, s)$

Here we show that the solution of U-S functional integral equation (2.1) continuously depends on the functions g_i .

Definition 2.5 The solutions of functional integral equation (2.1) continuously depends on the functions $g_i(t, s)$, $i = 1, 2$, if for every $\epsilon > 0$, there exists $\delta > 0$ such that

$$|g_i(t, s) - g_i^*(t, s)| \leq \delta \implies \|x - x^*\| \leq \epsilon.$$

Theorem 2.6 Let the assumptions of Theorem 2.4 be satisfied. Then the solution of (2.1) depends continuously on functions $g_i(t, s)$, $i = 1, 2$.

Proof Let $\delta > 0$ be such that $|g_i(t, s) - g_i^*(t, s)| \leq \delta$ for all $t \geq 0$. Then

$$\begin{aligned} & |x(t) - x^*(t)| \\ &= \left| a(t) + \int_0^1 f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right. \\ &\quad \left. - a(t) + \int_0^1 f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2^*(s, \theta)\right) d_s g_1^*(t, s) \right| \\ &\leq \left| \int_0^1 f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right. \\ &\quad \left. - \int_0^1 f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right. \\ &\quad \left. + \int_0^1 f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right. \\ &\quad \left. - \int_0^1 f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2^*(s, \theta)\right) d_s g_1^*(t, s) \right| \\ &\leq \int_0^1 \left| f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) \right. \\ &\quad \left. - f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) \right| d_s g_1(t, s) \\ &\quad + \left| \int_0^1 f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) \right. \\ &\quad \left. - f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2^*(s, \theta)\right) \right| d_s g_1^*(t, s) \Big| \\ &\leq \int_0^1 k_1 \left(|x(s) - x^*(s)| \right) \end{aligned}$$

$$\begin{aligned}
 & + \int_0^1 |h(s, \theta, x(\theta)) - h(s, \theta, x^*(\theta))| d_{\theta}g_2(s, \theta) \Big) d_{s}g_1(t, s) \\
 & + \left| \int_0^1 f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_{\theta}g_2(s, \theta)\right) d_{s}g_1(t, s) \right. \\
 & - \int_0^1 f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_{\theta}g_2^*(s, \theta)\right) d_{s}g_1(t, s) \\
 & + \int_0^1 f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_{\theta}g_2^*(s, \theta)\right) d_{s}g_1(t, s) \\
 & \left. - \int_0^1 f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_{\theta}g_2^*(s, \theta)\right) d_{s}g_1^*(t, s) \right| \\
 \leq & \int_0^1 k \left(|x(s) - x^*(s)| + \int_0^1 k|x(\theta) - x^*(\theta)| d_{\theta}g_2(s, \theta) \right) d_{s}g_1(t, s) \\
 & + \int_0^1 \left| f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_{\theta}g_2(s, \theta)\right) \right. \\
 & \left. - f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_{\theta}g_2^*(s, \theta)\right) \right| d_{s}g_1(t, s) \\
 & + \int_0^1 \left| f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_{\theta}g_2^*(s, \theta)\right) \right| [d_{s}g_1(t, s) - d_{s}g_1^*(t, s)] \\
 \leq & \int_0^1 k \left(|x(s) - x^*(s)| + \int_0^1 k|x(\theta) - x^*(\theta)| d_{\theta}g_2(s, \theta) \right) d_{s}g_1(t, s) \\
 & + \int_0^1 k \left(\left| \int_0^1 h(s, \theta, x^*(\theta)) d_{\theta}g_2(s, \theta) - \int_0^1 h(s, \theta, x^*(\theta)) d_{\theta}g_2^*(s, \theta) \right| \right) d_{s}g_1(t, s) \\
 & + \int_0^1 \left| f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_{\theta}g_2^*(s, \theta)\right) \right| [d_{s}g_1(t, s) - d_{s}g_1^*(t, s)] \\
 \leq & \int_0^1 k \left(|x(s) - x^*(s)| + \int_0^1 k|x(\theta) - x^*(\theta)| d_{\theta}g_2(s, \theta) \right) d_{s}g_1(t, s) \\
 & + \int_0^1 k \left(\int_0^1 |h(s, \theta, x^*(\theta))| [d_{\theta}g_2(s, \theta) - d_{\theta}g_2^*(s, \theta)] \right) d_{s}g_1(t, s) \\
 & + \int_0^1 \left[m + k \left(|x^*(s)| + \int_0^1 |h(s, \theta, x^*(\theta))| d_{\theta}g_2^*(s, \theta) \right) \right] [d_{s}g_1(t, s) - d_{s}g_1^*(t, s)] \\
 \leq & \int_0^1 k \left(|x(s) - x^*(s)| + \int_0^1 k|x(\theta) - x^*(\theta)| d_{\theta}g_2(s, \theta) \right) d_{s}g_1(t, s) \\
 & + \int_0^1 k \left(\int_0^1 [m + k|x^*(\theta)|] [d_{\theta}g_2(s, \theta) - d_{\theta}g_2^*(s, \theta)] \right) d_{s}g_1(t, s) \\
 & + \int_0^1 \left[m + k \left(|x^*(s)| + \int_0^1 [m + k|x^*(\theta)|] d_{\theta}g_2^*(s, \theta) \right) \right] [d_{s}g_1(t, s) - d_{s}g_1^*(t, s)] \\
 \leq & k\mu \|x - x^*\| + k^2\mu^2 \|x - x^*\| + k[m + kr]\mu [g_2(s, 1) - g_2^*(s, 1)] \\
 & + [m + k[r + m + kr]]\mu [g_1(t, 1) - g_1^*(t, 1)].
 \end{aligned}$$

Taking the supremum over $t \in I$, we get

$$\|x - x^*\| \leq k\mu \|x - x^*\| + k^2\mu^2 \|x - x^*\| + [km + kr]\mu\delta + [m + k[r + kr + m]]\mu\delta.$$

Then

$$\|x - x^*\| \leq \frac{(2km + 2kr + k^2r + m)\mu\delta}{1 - (k\mu + k^2\mu^2)} = \epsilon.$$

Now we get that the solution of (2.1) continuously depends on the functions $g_i, i = 1, 2$. \square

3 Existence of solutions II

Now we replace assumptions (ii) a), (vi) by

(ii*) a*) $f : [0, 1] \times [0, 1] \times R \times R \rightarrow R$ is a function, and there exist two continuous functions $m_1, k_1 : [0, 1] \times [0, 1] \rightarrow R$ such that

$$|f(t, s, x, y)| \leq m_1(t, s) + k_1(t, s)|x| \cdot |y|.$$

(vi*) There exists a positive root l of the algebraic equation

$$\mu^2 k^2 l^2 + (k\mu^2 m - 1)l + (a + m\mu) = 0.$$

Theorem 3.1 *Let the assumptions of Theorem 2.3 be satisfied with (ii) a) and (vi) replaced by (ii*) a*) and (vi*), respectively. Then equation (2.1) has at least one solution $x \in C[0, 1]$.*

Proof Define the operator A^* by

$$A^*x(t) = a(t) + \int_0^1 f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s), \quad t \in [0, 1],$$

and define the set

$$Q_l = \{x \in R : |x| \leq l\} \subseteq C([0, 1]),$$

where l is a positive root of the algebraic equation

$$\mu^2 k^2 l^2 + (k\mu^2 m - 1)l + (a + m\mu) = 0.$$

It is clear that Q_l is a nonempty, bounded, closed, and convex set.

Now let $x \in Q_l$. Then

$$\begin{aligned} &|A^*x(t)| \\ &= \left| a(t) + \int_0^1 f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right| \\ &\leq a + \int_0^1 \left| f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) \right| d_s g_1(t, s) \\ &\leq a + \int_0^1 \left(m_1(t, s) + k_1(t, s) \left(|x(t)| \cdot \left| \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta) \right| \right) \right) d_s g_1(t, s) \\ &\leq a + \int_0^1 (m_1(t, s) + k_1(t, s) |x(t)| \cdot \int_0^1 (m_2(s, \theta) + k_2(s, \theta) |x(\theta)|) d_\theta g_2(s, \theta)) d_s g_1(t, s) \end{aligned}$$

$$\begin{aligned} &\leq a + \int_0^1 (m_1(t, s) + k_1(t, s)(|x(t)| \cdot (m + kl)\mu)) d_s g_1(t, s) \\ &\leq a + (m + k(l \cdot (m + kl)\mu))\mu \leq l. \end{aligned}$$

This proves that $A^* : Q_l \rightarrow Q_l$ and the class $\{A^*x\}$ is uniformly bounded on Q_l .

Now for $x \in Q_r$ and $y(s) = \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)$, define the set

$$\begin{aligned} \theta(\delta) = \sup \{ &|f(t_2, s, x, y) - f(t_1, s, x, y)| : t_1, t_2, s \in [0, 1], t_1 < t_2, \\ &|t_2 - t_1| < \delta, |x| \leq l, |y| \leq l \}. \end{aligned}$$

Then from the uniform continuity of the function $f : [0, 1] \times [0, 1] \times Q_l \times Q_l \rightarrow R$ and assumption (ii*) we deduce that $\theta(\delta) \rightarrow 0$ as $\delta \rightarrow 0$, independently of $x \in Q_l$.

Now let $t_2, t_1 \in [0, 1]$ be such that $|t_2 - t_1| < \delta$. Then we have

$$\begin{aligned} &|A^*x(t_2) - A^*x(t_1)| \\ &= \left| a(t_2) + \int_0^1 f\left(t_2, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t_2, s) \right. \\ &\quad \left. - a(t_1) - \int_0^1 f\left(t_1, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t_1, s) \right| \\ &\leq |a(t_2) - a(t_1)| + \left| \int_0^1 f\left(t_2, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t_2, s) \right. \\ &\quad \left. - \int_0^1 f\left(t_1, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t_1, s) \right| \\ &\leq |a(t_2) - a(t_1)| \\ &\quad + \left| \int_0^1 f(t_2, s, x(s), y(s)) d_s g_1(t_2, s) - \int_0^1 f(t_1, s, x(s), y(s)) d_s g_1(t_2, s) \right. \\ &\quad \left. + \int_0^1 f(t_1, s, x(s), y(s)) d_s g_1(t_2, s) - \int_0^1 f(t_1, s, x(s), y(s)) d_s g_1(t_1, s) \right| \\ &\leq |a(t_2) - a(t_1)| + \int_0^1 |f(t_2, s, x(s), y(s)) - f(t_1, s, x(s), y(s))| d_s g_1(t_2, s) \\ &\quad + \int_0^1 |f(t_1, s, x(s), y(s))| d_s [g_1(t_2, s) - g_1(t_1, s)] \\ &\leq |a(t_2) - a(t_1)| \\ &\quad + \int_0^1 \theta(\delta) d_s g_1(t_2, s) + \int_0^1 (m_1(t, s) + k_1(t, s)(|x| \cdot |y|)) d_s [g_1(t_2, s) - g_1(t_1, s)]. \end{aligned}$$

This inequality means that the class of functions $\{A^*x\}$ is equicontinuous. Therefore A^* is compact by the Arzelà–Ascoli theorem [25].

Let $\{x_n\} \subset Q_l, x_n \rightarrow x$. Then

$$A^*x_n(t) = a(t) + \int_0^1 f\left(t, s, x_n(s), \int_0^1 h(s, \theta, x_n(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s),$$

$$\begin{aligned} \lim_{n \rightarrow \infty} A^* x_n(t) &= \lim_{n \rightarrow \infty} \left(a(t) \right. \\ &\quad \left. + \int_0^1 f\left(t, s, x_n(s), \int_0^1 h(s, \theta, x_n(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right), \end{aligned}$$

and by assumption (ii*) (see [23]) we get

$$\begin{aligned} \lim_{n \rightarrow \infty} A^* x_n(t) &= a(t) + \int_0^1 \lim_{n \rightarrow \infty} f\left(t, s, x_n(s), \int_0^1 h(s, \theta, x_n(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \\ &= a(t) + \int_0^1 f\left(t, s, \lim_{n \rightarrow \infty} x_n(s), \int_0^1 h\left(s, \theta, \lim_{n \rightarrow \infty} x_n(\theta)\right) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \\ &= a(t) + \int_0^1 f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) = A^* x(t). \end{aligned}$$

This proves that $A^* x_n(t) \rightarrow A^* x(t)$ and A^* is continuous. So (see [23]) A^* has at least one fixed point $x \in Q_r$, and (2.1) has at least one solution $x \in Q_l \subset C([0, 1])$. □

3.1 Application

Let in equation (2.1), $h(t, s, x(s)) = b_2(t)x(s)$,

$$g_1(t, s) = \begin{cases} t \ln \frac{t+s}{t} & \text{for } t \in (0, 1], s \in I, \\ 0 & \text{for } t = 0, s \in I, \end{cases}$$

and

$$g_2(s, \theta) = \begin{cases} s \ln \frac{s+\theta}{s} & \text{for } s \in (0, 1], \theta \in I, \\ 0 & \text{for } s = 0, \theta \in I. \end{cases}$$

Then g_1, g_2 satisfy our assumptions (iii)–(v), and we obtain the nonlinear Chandrasekhar functional integral equation

$$x(t) = a(t) + \int_0^1 \frac{t}{t+s} f\left(t, s, x(s), \int_0^1 \frac{s}{s+\theta} b_2(s)x(\theta) d\theta\right) ds. \tag{3.1}$$

Let, in equation (3.1), $f(t, s, x(s), y(s)) = b_1(s)x(s) \cdot y(s)$, where

$$y(s) = \int_0^1 \frac{s}{s+\theta} b_2(s)x(\theta) d\theta.$$

Then we obtain the Chandrasekhar quadratic functional integral equation of the form

$$x(t) = a(t) + \int_0^1 \frac{t}{t+s} b_1(s)x(s) \cdot \left(\int_0^1 \frac{s}{s+\theta} b_2(s)x(\theta) d\theta \right) ds. \tag{3.2}$$

Now, under the assumptions of Theorem 3.1, the Chandrasekhar quadratic functional integral equation (3.2) has at least one solution $x \in C[0, 1]$.

3.2 Example

Consider the following Chandrasekhar quadratic functional integral equation:

$$x(t) = \frac{e^{-t}}{9 + e^t} + \int_0^1 \frac{t}{t + s} \cdot \frac{2 \cos(s)x(s)}{7e^{2s}(1 + \cos^2(s))} \cdot \left(\int_0^1 \frac{s}{s + \theta} \cdot \frac{\sin(s)}{4(1 + \sin^2(s))} x(\theta) d\theta \right) ds. \tag{3.3}$$

First, note that equation (3.3) is a particular case of equation (3.2) if we put

$$\begin{aligned} a(t) &= \frac{e^{-t}}{9 + e^t}, \\ h(t, s, x(s)) &= \frac{\sin(t)}{4(1 + \sin^2(t))} x(s), \\ f(t, s, x(s), y(s)) &= \frac{2 \cos(s)x(s)}{7e^{2s}(1 + \cos^2(s))} \cdot y(s), \\ y(s) &= \int_0^1 \frac{s}{s + \theta} \frac{\sin(s)}{4(1 + \sin^2(s))} x(\theta) d\theta, \end{aligned}$$

$$b_1(s) = \frac{2 \cos(s)}{7e^{2s}(1 + \cos^2(s))}, b_2(s) = \frac{\sin(s)}{4(1 + \sin^2(s))}, \text{ with } k_1 = \frac{2}{7} \text{ and } k_2 = \frac{1}{4}.$$

Thus conditions (i), (ii*) and (iii) are satisfied with $a = \frac{1}{10}$, $k = \frac{1}{4}$, and $m = 0$. By all facts established above, we deduce that condition (vi*) of the form

$$\mu^2 k^2 l^2 + (k\mu^2 m - 1)l + (a + m\mu) = 0$$

has a positive solution l . For example, if $l \approx 0.1$ or $l \approx 33$, then assumption (vi*) will be satisfied if we choose one of this values.

As all the conditions of Theorem 3.1 are satisfied, equation (3.3) has at least one solution $x \in C[0, 1]$.

4 Set-valued problem

Consider the U-S nonlinear functional integral inclusion (1.1),

$$x(t) \in a(t) + \int_0^1 F\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_0 g_2(s, \theta)\right) d_s g_1(t, s), \quad t \in I,$$

under the following assumptions:

- (i) $a : [0, 1] \rightarrow [0, 1]$ is a continuous function.
- (ii)*** (a) $F : [0, 1] \times [0, 1] \times R \times R \rightarrow P(R)$, is a Lipschitzian set-valued map with a nonempty compact convex subset of 2^R , with a Lipschitz constant $k_1 > 0$:

$$\|F(t, s, x_1, y_1) - F(t, s, x_2, y_2)\| \leq k_1 (|x_1 - x_2| + |y_1 - y_2|).$$

Remark. From this assumption and Theorem 1 from [2, Sect. 9, Chap. 1] on the existence of Lipschitzian selection we deduce that the set of Lipschitz selections of F is not empty and there exists $f \in F$ such that

$$|f(t, s, x_1, y_1) - f(t, s, x_2, y_2)| \leq k_1 (|x_1 - x_2| + |y_1 - y_2|).$$

(b) $h : [0, 1] \times [0, 1] \times R \rightarrow R$ is a continuous function such that

$$|h(t, s, x)| \leq m_2(t, s) + k_2(t, s)|x|.$$

(c) $k = \sup_{(t,s) \in [0,1] \times [0,1]} k_i(t, s)$ and $m = \sup_{(t,s) \in [0,1] \times [0,1]} m_i(t, s)$.

(iii) $g_i : [0, 1] \times R \rightarrow R, i = 1, 2$, are continuous with

$$\mu = \max \{ \sup |g_i(t, \varphi(t))| + \sup |g_i(t, 0)| \text{ on } [0, 1] \}.$$

(iv) For all $t_1, t_2 \in [0, 1], t_1 < t_2$, the functions $s \rightarrow g_i(t_2, s) - g_i(t_1, s)$ are nondecreasing on $[0, 1]$.

(v) $g_i(0, s) = 0$ for any $s \in [0, 1]$.

(vi) $k\mu + k^2\mu^2 < 1$.

4.1 Existence of solution

Theorem 4.1 *Let assumptions (i)–(ii)***, and (iv)–(vi) be satisfied. Then (1.1) has at least one solution $x \in C[0, 1]$.*

Proof By assumption (ii)***(a) it is clear that the set of Lipschitz selection of F is nonempty. So, the solution of the single-valued (2.1) where $f \in S_F$ is a solution to (1.1).

Note that the Lipschitz selection $f : [0, 1] \times [0, 1] \times R \times R \rightarrow R$ satisfies

$$|f(t, s, x_1, y_1) - f(t, s, x_2, y_2)| \leq k_1(|x_1 - x_2| + |y_1 - y_2|).$$

From this condition with $m_1 = \sup_{(t,s) \in I \times I} |f(t, s, 0, 0)|$ we have

$$|f(t, s, x(s), y(s)) - f(t, s, 0, 0)| \leq |f(t, s, x(s), y(s)) - f(t, s, 0, 0)| \leq k_1(|x| + |y|).$$

Then

$$|f(t, s, x(s), y(s))| \leq k_1(|x| + |y|) + |f(t, s, 0, 0)|,$$

and

$$|f(t, s, x(s), y(s))| \leq k_1(|x| + |y|) + m_1,$$

that is, assumption (ii) of Theorem 2.3 is satisfied. So, all conditions of Theorem 2.3 hold.

Note that if $x \in C(I, R)$ is a solution of (2.1), then x is a solution to (1.1). □

4.1.1 Continuous dependence on the set of selection S_F

Here we study the continuous dependence on the set S_F of all selections of the set-valued function F .

Definition 4.2 The solution of (1.1) continuously depends on the set S_F if for all $\epsilon > 0$, there exists $\delta > 0$ such that if

$$|f(t, s, x, y) - f^*(t, s, x, y)| < \delta, \quad f, f^* \in S_F, t \in [0, 1],$$

then $\|x - x^*\| < \epsilon$.

Now we have the following theorem.

Theorem 4.3 *Let the assumptions of Theorem 4.1 be satisfied with*

$$|h(t, s, x) - h(t, s, y)| \leq k_2|x - y|.$$

Then the solution of (1.1) continuously depends on the set S_F of all Lipschitzian selections of F .

Proof For two solutions $x(t)$ and $x^*(t)$ of (1.1) corresponding to two selections $f, f^* \in S_F$, we have

$$\begin{aligned} &|x(t) - x^*(t)| \\ &= \left| a(t) + \int_0^1 f\left(t, s, x(s), \int_0^1 f(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right. \\ &\quad \left. - a(t) + \int_0^1 f^*\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) d_s g_1(t, s) \right| \\ &\leq \int_0^1 \left| f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) \right. \\ &\quad \left. - f^*\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) \right| d_s g_1(t, s) \\ &\leq \int_0^1 \left| f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) \right. \\ &\quad \left. - f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) \right| d_s g_1(t, s) \\ &\quad + \int_0^1 \left| f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) \right. \\ &\quad \left. - f^*\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) \right| d_s g_1(t, s) \\ &\leq \int_0^1 \left| f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) \right. \\ &\quad \left. - f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) \right| d_s g_1(t, s) + \delta \int_0^1 d_s g_1(t, s) \\ &\leq \int_0^1 \left| f\left(t, s, x(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) \right. \\ &\quad \left. - f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) \right| d_s g_1(t, s) \\ &\quad + \int_0^1 \left| f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x(\theta)) d_\theta g_2(s, \theta)\right) \right. \\ &\quad \left. - f\left(t, s, x^*(s), \int_0^1 h(s, \theta, x^*(\theta)) d_\theta g_2(s, \theta)\right) \right| d_s g_1(t, s) + \delta \int_0^1 d_s g_1(t, s) \\ &\leq \int_0^1 k_1 \left(|x(s) - x^*(s)| + \int_0^1 |h(s, \theta, x(\theta)) - h(s, \theta, x^*(\theta))| d_\theta g_2(s, \theta) \right) d_s g_1(t, s) \end{aligned}$$

$$\begin{aligned}
 & + \delta \int_0^1 d_s g_1(t, s) \\
 \leq & \int_0^1 k_1 \left(|x(s) - x^*(s)| + \int_0^1 k_2 |x(\theta) - x^*(\theta)| d_\theta g_2(s, \theta) \right) d_s g_1(t, s) \\
 & + \delta \int_0^1 d_s g_1(t, s).
 \end{aligned}$$

Now, taking the supremum over $t \in I$, we get

$$\|x - x^*\| \leq k\mu \|x - x^*\| + k^2\mu^2 \|x - x^*\| + \delta\mu.$$

Hence

$$\|x - x^*\| \leq \frac{\delta\mu}{1 - (k\mu + k^2\mu^2)} = \epsilon.$$

Thus from last inequality we get

$$\|x - x^*\| \leq \epsilon.$$

This proves the continuous dependence of the solution on the set S_F . □

4.2 Set-valued Chandrasekhar nonlinear quadratic functional integral inclusion

Now, as an application of the nonlinear set-valued functional integral equations of U-S type (1.1), we have the following. Let the functions g_i be defined by

$$g_1(t, s) = \begin{cases} t \ln \frac{t+s}{t} & \text{for } t \in (0, 1], s \in I, \\ 0 & \text{for } t = 0, s \in I, \end{cases}$$

and

$$g_2(s, \theta) = \begin{cases} s \ln \frac{s+\theta}{s} & \text{for } s \in (0, 1], \theta \in I, \\ 0 & \text{for } s = 0, \theta \in I. \end{cases}$$

Let, in (1.1), $h(t, s, x(s)) = b_2(s)x(s)$ and $F(t, s, x(s), y(s)) = F(b_1(s)x(s), y(s))$, where

$$y(s) = \int_0^s \frac{s}{s+\theta} b_2(s)x(\theta) d\theta.$$

Further, since the functions g_i satisfy assumptions (iii)–(v) (see [6]), we obtain the nonlinear Chandrasekhar functional integral inclusion

$$x(t) \in a(t) + \int_0^1 \frac{t}{t+s} F \left(b_1(s)x(s), \int_0^s \frac{s}{s+\theta} b_2(s)x(\theta) d\theta \right) ds, \quad t \in [0, 1]. \tag{4.1}$$

Now we can state the following existence result for (4.1).

Theorem 4.4 *Under the assumptions of Theorem 4.1, inclusion (4.1) has at least one continuous solution $x \in C[0, 1]$.*

4.3 Example

Consider the following nonlinear Chandrasekhar functional integral inclusion:

$$x(t) \in te^{-4t} + \int_0^1 \frac{t}{t+s} \frac{\sqrt{\pi}e^{-2t}x(s)}{\pi + e^t} \int_0^1 \frac{s}{s+\theta} \frac{\sqrt{s}}{e^{s+1}} x(\theta) d\theta ds, \quad t \in [0, 1]. \tag{4.2}$$

Note that this inclusion is a particular case of inclusion (4.1) if we choose $F : [0, 1] \times \mathbb{R} \rightarrow 2^{\mathbb{R}^+}$ in (4.2) as follows:

$$F(b_1(s)x(s), y(s)) = \left[0, \frac{s}{s^2 + 1} x(s) \int_0^1 \frac{s}{s+\theta} \frac{\sqrt{s}}{e^{s+1}} x(\theta) d\theta ds \right].$$

Further, note that now the terms involved in (4.1) have the form

$$a(t) = te^{-4t}, \quad y(s) = \int_0^s \frac{s}{s+\theta} \frac{1}{s^2 + 1} x(\theta) d\theta, \quad h(t, s, x(s)) = \frac{\sqrt{s}}{e^{s+1}} x(\theta),$$

with $b_1(s) = \frac{1}{s^2+1}$ and $b_2(s) = \frac{\sqrt{s}}{e^{s+1}}$.

Let $f : [0, 1] \times R \rightarrow R$ be a continuous map. Note that if $f \in S_F$, then we have

$$|f(b_1(s)x_1(s), y_1(s)) - f(b_1(s)x_2(s), y_2(s))| \leq \frac{\sqrt{\pi}}{e^2(\pi + 1)} |x_1 - x_2|$$

and

$$|h(t, s, x_1(t)) - h(t, s, x_2(t))| \leq \frac{1}{e^2} |x_1 - x_2|.$$

Thus conditions (i) and (ii)* are satisfied with $a = e$, $k_1 = \frac{\sqrt{\pi}}{e^2(\pi+1)}$, and $k_2 = \frac{1}{e^2}$.

Moreover, we have

$$k\mu + k^2\mu^2 \approx 0.102607 < 1.$$

This shows that assumption (vii) is satisfied. So, as all the conditions of Theorem 4.4 are satisfied, inclusion (4.2) has at least one solution $x \in C[0, 1]$.

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Competing interests

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Authors' contributions

All authors contributed equally and significantly in writing this paper. All authors read and approved the final manuscript.

Author details

¹Department of Mathematics, Alexandria University, Alexandria, Egypt. ²Department of Mathematics, Lebanese International University, Saida, Lebanon. ³Faculty of Science, Omar Al-Mukhtar University, Libya, Tripoli, Libya.

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