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ON SOLVABILITY OF URYSOHN-VOLTERRA EQUATIONS WITH HYSTERESIS IN WEIGHTED SPACES

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ABSTRACT. This paper concerns the unique solvability of the nonlinear integral equations of the second kind with hysteresis of the form

$$y(t) = f(t) + \int_{-\infty}^{t} F(t, s, y(s), \mathcal{W}[S[y]](s)) \, ds, \quad 0 \le t \le T$$

in weighted spaces. Also we have treated the case of nonlinear integral equations of the first kind with hysteresis.

1. Introduction. There are various ways in which hysteretic behavior of a system can be related to an integral equation. One particular setting, which has been studied by many authors, is using a convolution integral to describe the memory of a given system. The memory is characterized by the convolution kernel and thus the evolution depends on all past values of the state; typically, as one goes back in time, the influence of the past values of the present evolution decreases. There are, however, several hysteretic phenomena which cannot be treated by this method; in particular, it cannot be used to describe a hysteretic system whose hysteresis loops do not depend on the speed with which they are traversed. This property is called rate independence and is inherently nonlinear. In [2]-[4] we discuss systems where a Urysohn-Volterra integral equation is coupled to a rate independent hysteretic process. For more information about hysteresis, for instance, see [1], [6], [9].

In this paper we consider a nonlinear integral equation of the second kind with hysteresis, namely,

(1.1)
$$y(t) = f(t) + \int_{-\infty}^{t} F(t, s, y(s), \mathcal{W}[S[y]](s)) \, ds, \quad 0 \le t \le T,$$

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where \mathcal{W} and S denote a hysteresis operator and a superposition operator of the form S[y](t) = g(y(t)), respectively. More precisely, we assume f and F to be given *n*-vector valued functions, while y is the unknown *n*-vector function. Equation (1.1) is known as a Urysohn-Volterra equation (see [5]).

Equation (1.1) is history-dependent so, in general, this problem requires that one give an initial condition on $(-\infty, 0]$ and it may then be treated with the techniques of standard Urysohn-Volterra equations with hysteresis, see Darwish [2]–[4]. Therefore, the nonuniqueness of solutions of equation (1.1) is an intrinsic feature which occur even in the case of linear Volterra integral equations without hysteresis (see [7]).

The main object of this paper is to give sufficient conditions in order to guarantee the existence of the unique solutions of equation (1.1) in the weighted space C_w which were introduced in [8] and references therein. Also we have treated the case of nonlinear integral equations of the first kind with hysteresis.

2. Preliminaries. Let $I \subset \mathbf{R}$ and consider a weight function $w: I \to \mathbf{R}_+$ be continuous and nondecreasing, $\mathbf{R}_+ = (0, +\infty)$. Define $C_w \equiv C_w(I; \mathbf{R}^n) := \{\phi \mid \phi: I \to \mathbf{R}^n \text{ continuous}\}$ with the following norm

$$\|\phi\|_w = \sup_{t \in I} \frac{\|\phi(t)\|_{\mathbf{R}^n}}{w(t)}, \quad \forall \phi \in C_w$$

to be the underlying space for our problem. Then C_w is a Banach space.

Definition 2.1 (Rate independent functionals). A functional \mathcal{H} : $C([0,T] : \mathbf{R}^n) \to \mathbf{R}$ is called rate independent if and only if $\mathcal{H}[u \circ \psi] = \mathcal{H}[u]$ holds for all $u \in C([0,T]; \mathbf{R}^n)$ and all admissible time transformations, i.e., continuous increasing functions $\psi : [0,T] \to [0,T]$ satisfying $\psi(0) = 0$ and $\psi(T) = T$.

Definition 2.2 (Volterra-operator). Let X be a Banach space. An operator $F : C([0,T]; X) \to C([0,T])$ is called a Volterra-operator if, for all $s \in [0,T]$ and for all $u, v \in C([0,T]; X)$ with $u(\sigma) = v(\sigma)$ for all $\sigma \in [0,s]$, $(Fu)(\sigma) = (Fv)(\sigma)$ for all $\sigma \in [0,s]$.

Recall that an operator $\mathcal{W} : C(I; \mathbf{R}^n) \to C(I)$ is *hysteresis* if it has both the Volterra property and the rate independence property. For more information about the hysteresis operator, see [1] and the references therein.

Remark 2.1. By definition hysteresis operators possess the Volterra property. This is actually what is needed here; the rate independence itself does not play any role.

Lemma 2.1 [4]. Let $F : C(I; \mathbb{R}^n) \to C(I)$ be a Volterra operator. Assume that F is Lipschitz continuous on every bounded subset of $C(I; \mathbb{R}^n)$. Then for every C > 0, there exists L > 0 such that

(2.1)
$$|(Fy_2)(s) - (Fy_1)(s)| \le L \sup_{\substack{\tau \in I \\ \tau \le s}} ||y_2(\tau) - y_1(\tau)||_{\mathbf{R}^n},$$

holds for all $s \in I$ and all $y_i \in C(I; \mathbf{R}^n)$ with $||y_i|| \leq C$, i = 1, 2.

3. The unique solvability. Let I be a (bounded or unbounded) closed subinterval of \mathbf{R} and define C_w as above. To facilitate our discussion, let us first state the following assumptions:

(H1)
$$f \in C_w$$
,

(H2) $F: I \times I \times \mathbf{R}^n \times \mathbf{R} \to \mathbf{R}^n$ continuous and

(3.1)
$$F(t, s, 0, 0) = 0$$
 for all $(t, s) \in I^2$,

(H3) There exists a measurable function m(t,s) defined on I^2 , such that

$$||F(t, s, y_2, w_2) - F(t, s, y_1, w_1)|| \le m(t, s)\{||y_2 - y_1|| + |w_2 - w_1|\},\$$

(H4) $\mathcal{W} \circ S : C(I; \mathbf{R}^n) \to C(I)$ satisfies the Lipschitz condition

$$|\mathcal{W}[S[y_2]](s) - \mathcal{W}[S[y_1]](s)| \le L \sup_{s \in I} \|y_2(s) - y_1(s)\|_{\mathbf{R}^n},$$

for some L > 0, and

(3.2)
$$\mathcal{W}[S[0]](s) = 0 \quad \text{in } 0 \le s \le T,$$

(H5)
$$E = (1+L) \sup_{t \in I} \int_{I} \frac{w(s)}{w(t)} m(t,s) \, ds \le \frac{1}{2}$$

and

(H6)
$$\tilde{E} = (1+L) \int_{I} \sup_{t \in I} \left\{ \frac{w(s)}{w(t)} m(t,s) \right\} ds \le \delta < 1.$$

Theorem 3.1 (Existence). Let assumptions (H1)-(H5) be satisfied. Then the equation

(3.3)
$$y(t) = f(t) + \int_{I} F(t, s, y(s), \mathcal{W}[S[y]](s)) \, ds, \quad t \in I,$$

has at least one solution in C_w .

Proof. Let $D = \{y \in C_w : ||y - f||_w \le b\}$ be a closed subset of C_w , where b is a number such that $||f||_w \le b$, and define the operator \mathcal{F} on D by

(3.4)
$$(\mathcal{F}y)(t) = f(t) + \int_{I} F(t, s, y(s), \mathcal{W}[S[y]](s)) \, ds, \quad t \in I,$$

which enjoys the property that any fixed point of \mathcal{F} is a solution of (3.3). We shall prove that

(i) \mathcal{F} maps D into itself,

(ii) \mathcal{F} is a contraction mapping on D.

To show (i) we have the estimate

$$\begin{split} \|\mathcal{F}y - f\|_w &\leq \Bigl\|\int_I [F(t, s, y(s), \mathcal{W}[S[y]](s)) - F(t, s, f(s), \mathcal{W}[S[f]](s))] \, ds\Bigr\|_w \\ &+ \Bigl\|\int_I F(t, s, f(s), \mathcal{W}[S[f]](s)) \, ds\Bigr\|_w. \end{split}$$

By the aid of (H2)–(H4), we have

$$\begin{aligned} \left\| \int_{I} F(t,s,f(s),\mathcal{W}[S[f]](s)) \, ds \right\|_{w} \\ &= \sup_{t \in I} \frac{1}{w(t)} \left\| \int_{I} F(t,s,f(s),\mathcal{W}[S[f]](s)) \, ds \right\|_{\mathbf{R}^{n}} \\ &\leq \sup_{t \in I} \int_{I} \frac{1}{w(t)} \left\| F(t,s,f(s),\mathcal{W}[S[f]](s)) \right\|_{\mathbf{R}^{n}} \, ds \\ &\leq (1+L) \sup_{t \in I} \int_{I} \frac{1}{w(t)} m(t,s) \sup_{s \in I} \left\| f(s) \right\|_{\mathbf{R}^{n}} \, ds \\ &\leq (1+L) \Big\{ \sup_{t \in I} \int_{I} \frac{w(s)}{w(t)} m(t,s) \, ds \Big\} \|f\|_{w} \\ &\leq \frac{1}{2} \, b. \end{aligned}$$

Also we have the estimate

$$\begin{aligned} (3.7) \\ & \left\| \int_{I} [F(t,s,y(s),\mathcal{W}[S[y]](s)) - F(t,s,f(s),\mathcal{W}[S[f]](s))] \, ds \right\|_{w} \\ & \leq \sup_{t \in I} \int_{I} \frac{1}{w(t)} m \, (t,s) [\|y(s) - f(s)\|_{\mathbf{R}^{n}} + |\mathcal{W}[S[y]](s) - \mathcal{W}[S[f]](s)|] \, ds \\ & \leq (1+L) \sup_{t \in I} \int_{I} \frac{1}{w(t)} m(t,s) \sup_{s \in I} \|y(s) - f(s)\|_{\mathbf{R}^{n}} \, ds \\ & \leq (1+L) \sup_{t \in I} \int_{I} \frac{w(s)}{w(t)} m(t,s) \, ds \|y - f\|_{w} \\ & \leq \frac{1}{2} \, b. \end{aligned}$$

From (3.5)–(3.7), we obtain

$$(3.8) \|\mathcal{F}y - f\|_w \le b.$$

Consequently, \mathcal{F} maps D into itself. To prove (ii), we have

(3.9)
$$\begin{aligned} \|\mathcal{F}y_2 - \mathcal{F}y_1\|_w &\leq (1+L) \sup_{t \in I} \int_I \frac{w(s)}{w(t)} m(t,s) \, ds \|y_2 - y_1\|_w \\ &\leq \frac{1}{2} \|y_2 - y_1\|_w. \end{aligned}$$

Then \mathcal{F} is a contraction on D. Therefore, by the contraction mapping principle, \mathcal{F} has a unique fixed point in D, i.e., the integral equation (3.3) has a unique solution in D. However this does not prove the uniqueness in C_w . In the next theorem we will discuss the uniqueness in C_w .

Theorem 3.2 (Uniqueness). Let assumptions (H1)–(H4) and (H6) be satisfied. Then equation (3.3) has at most one solution in C_w .

Proof. Let y and \tilde{y} be two solutions of equation (3.3) in C_w . Then

(3.10)
$$\|y(t) - \tilde{y}(t)\|_{\mathbf{R}^n} \le (1+L) \int_I m(t,s) \|y(s) - \tilde{y}(s)\| \, ds$$

Let $z(t) = ||y(t) - \tilde{y}(t)||_{\mathbf{R}^n}/w(t)$ and $p(s) = (1 + L) \sup_{t \in I} \{(w(s) / w(t))|m(t,s)|\}, s \in I$. It is clear, by the aid of (H6), that p(.) is integrable on I. Also the function z(.) is bounded. Consequently, (3.10) implies that

(3.11)
$$z(t) \le \int_{I} p(s)z(s) \, ds.$$

The iteration arguments of (3.11) implies, for any positive integer n, that

(3.12)
$$z(t) \le \left(\int_{I} p(r) dr\right)^{n} \int_{I} p(s) z(s) ds,$$

which by assumption (H6) gives

(3.13)
$$z(t) \le \delta^n \int_I p(s) z(s) \, ds.$$

Thus for all $t \in I$

$$z(t) \leq \sup_{z \in I} z(s) \int_{I} p(s) \, ds \leq \delta \sup_{z \in I} z(s)$$

so that

(3.14)
$$\sup_{t \in I} z(t) \le \delta \sup_{z \in I} z(s).$$

Since $\delta < 1$ it follows that $\sup_{z \in I} z(s) = 0$. This proves the uniqueness of the solution of equation (3.3) in C_w .

We gather together the results of Theorem 3.1 and Theorem 3.2; keeping in mind $E \leq \tilde{E}$, we obtain the sufficient conditions for existence and uniqueness.

Theorem 3.3 (Existence and uniqueness). Let assumptions (H1)–(H5) be satisfied and, in addition, $\tilde{E} \leq 1/2$. Then equation (3.3) has a unique solution in C_w .

4. Equations of the second kind. In this section we restrict ourselves to the unique solvability of the Urysohn-Volterra equation of the second kind with hysteresis, namely,

(4.1)
$$y(t) = f(t) + \int_{a}^{t} F(t, s, y(s), \mathcal{W}[S[y]](s)) \, ds,$$

where a can be finite or $-\infty$. Let $I = [a, \infty)$ or **R**. In what follows we shall need the following fact, see [8]:

Let $g: [a,t] \to \mathbf{R}^n$ be an absolutely integrable function, then (4.2) $\int_{0}^{t} \int_{0}^{t_1} \int_{0}^{t_{n-1}} \int_{0}^{t} \int_{$

$$\int_{a}^{b} g(t_1) dt_1 \int_{a}^{b_1} g(t_2) dt_2 \cdots \int_{a}^{b_{n-1}} g(t_n) dt_n = \frac{1}{n!} \Big(\int_{a}^{b} g(s) ds \Big)^n.$$

Now we are in a position to state and prove our main result in this section.

Theorem 4.1. Let $f \in C_w(I; \mathbb{R}^n)$. Assume that F satisfies all the assumptions as in Theorem 3.1 on $a \leq s \leq t$, $t \in I$, and, instead of (H5), let us assume that

(4.3)
$$0 < \tilde{E} = (1+L) \int_{a}^{t} \sup_{t>s} \left\{ \frac{w(s)}{w(t)} m(t,s) \right\} ds < \infty.$$

In addition assume (H6) holds. Then equation (4.1) has a unique solution in $C_w(I; \mathbf{R}^n)$.

Proof. Define a sequence of successive approximations $\{y_n(t)\}$ by

(4.4)
$$y_0(t) = f(t),$$
$$y_{n+1}(t) = f(t) + \int_a^t F(t, s, y_n(s), \mathcal{W}[S[y_n]](s)) \, ds.$$

Let $p(s) = (1+L) \sup_{t>s} \{(w(s)/w(t))m(t,s)\}, s \in I$. Thus (4.3) takes the form $\int_I p(s) ds < \infty$. We have the estimate

$$\frac{\|y_1(t) - y_0(t)\|}{w(t)} \le (1+L) \int_a^t \sup_{t>s} \left\{ \frac{w(s)}{w(t)} m(t,s) \right\} ds \|y_0\|_w$$
$$= \int_a^t p(s) \, ds \|y_0\|_w.$$

In general we have

$$\frac{\|y_{n+1}(t) - y_n(t)\|}{w(t)} \le \|y_0\|_w \int_a^t p(t_1) \, dt_1 \int_a^{t_1} p(t_2) \, dt_2 \cdots \int_a^{t_{n-1}} p(t_n) \, dt_n$$
$$\le \frac{\|y_0\|_w}{n!} \Big(\int_a^t p(s) \, ds\Big)^n,$$

where we have used (4.2). Taking the supremum over I, we obtain

$$\|y_{n+1} - y_n\|_w \le \frac{\|y_0\|_w}{n!} \Big(\int_I p(s) \, ds\Big)^n \le \frac{\tilde{E}^n}{n!} \|y_0\|_w.$$

Therefore the sequence $\{y_n(t)\}$ converges in norm in $C_w(I; \mathbf{R}^n)$ to a function y(t). To see that y(t) is a solution of equation (4.1), let J be an arbitrary compact subinterval of I and let $M = \max_J w(t)$. The sequence $\{y_n(t)\}$ converges uniformly to y(t) on J, passing the limit in (4.4). Then y(t) is a solution of equation (4.1) on any compact subinterval of I and hence on all of I.

To prove the uniqueness in $C_w(I; \mathbf{R}^n)$, let y(t) and $\tilde{y}(t)$ be any two solutions of equation (4.1) in $C_w(I; \mathbf{R}^n)$. Then

$$y(t) - \tilde{y}(t) = \int_{a}^{t} [F(t, s, y(s), \mathcal{W}[S[y]](s)) - F(t, s, \tilde{y}(s), \mathcal{W}[S[\tilde{y}]](s))] \, ds,$$

which implies

$$||y(t) - \tilde{y}(t)|| \le (1+L) \int_{I} m(t,s) \sup_{s \in I} ||y(s) - \tilde{y}(s)|| \, ds.$$

Define $z(t) = ||y(t) - \tilde{y}(t)|| / w(t)$. Then

(4.5)
$$z(t) \le \int_a^t p(s)z(s) \, ds,$$

which implies, by the previously used inductive procedure

(4.6)
$$z(t) \le \frac{1}{n!} \left(\int_a^t p(s) \, ds \right)^n \sup_{z \in I} z(s) \le \frac{\tilde{E}^n}{n!} \sup_{z \in I} z(s).$$

If we let $n \to \infty$, it follows that z(t) = 0 for all $t \in I$. This completes the proof.

5. Equations of the first kind. In this section we will extend the results in the above section to the Urysohn-Volterra equation of the first kind with hysteresis, namely,

(5.1)
$$\int_{a}^{t} F(t, s, y(s), \mathcal{W}[S[y]](s)) \, ds = f(t),$$

where $a \ge -\infty$. Let w be a weight function on $I = [a, \infty)$ or **R**. Let us first state the following assumptions:

(h1)
$$f \in C_w(\mathbf{R}; \mathbf{R}^n)$$
 such that $f(a) = 0$ and $f' \in C_w(\mathbf{R}; \mathbf{R}^n)$,

(h2) F(t, s, y, w) and $(\partial/\partial t)F(t, s, y, w)$ are continuous for $a \leq s \leq t$, $t \in I$, $y \in \mathbf{R}^n$ and $w \in \mathbf{R}$; moreover, there exists a measurable function m(t, s) such that

(5.2)
$$\left\| \frac{\partial}{\partial t} F(t,s,y_2,w_2) - \frac{\partial}{\partial t} F(t,s,y_1,w_1) \right\| \\ \leq m(t,s) \{ \|y_2 - y_1\| + |w_2 - w_1| \},$$

(h3) the equation F(t, t, y, w) = z has a unique solution y for all $z \in \mathbf{R}^n$, $w \in \mathbf{R}$ and $t \in I$,

(h4) there exists a $\delta > 0$ such that

(5.3)
$$||F(t,t,y_2,w_2) - F(t,t,y_1,w_1)|| \ge \delta(||y_2 - y_1|| + |w_2 - w_1|),$$

for all $y_i \in \mathbf{R}^n$, $w_i \in \mathbf{R}$, i = 1, 2 and all $t \in I$,

(h5) $\mathcal{W} \circ S : C(I; \mathbf{R}^n) \to C(I)$ satisfies the Lipschitz condition

$$|\mathcal{W}[S[y_2]](t) - \mathcal{W}[S[y_1]](t)| \le L \sup_{t \in I} ||y_2(s) - y_1(s)||_{\mathbf{R}^n},$$

for some L > 0, and

(h6)
$$\tilde{E} = (1+L) \int_{I} \sup_{t>s} \left\{ \frac{w(s)}{w(t)} m(t,s) \right\} ds < \infty.$$

Differentiating equation (5.1) with respect to t, we obtain

(5.4)

$$F(t, t, y(t), \mathcal{W}[S[y]](t)) + \int_{a}^{t} \frac{\partial}{\partial t} F(t, s, y(s), \mathcal{W}[S[y]](s)) \, ds = f'(t).$$

Let us define now a sequence $\{y_n(.)\}$ in $C_w(\mathbf{R};\mathbf{R}^n)$ as follows.

Let $y_0(.) \in C_w(\mathbf{R}; \mathbf{R}^n)$ be arbitrary and

(5.5)
$$F(t,t,y(t),\mathcal{W}[S[y_{n+1}]](t)) + \int_a^t \frac{\partial}{\partial t} F(t,s,y(s),\mathcal{W}[S[y_n]](s)) \, ds = f'(t).$$

By the aid of (h3), the function $y_{n+1}(.)$ is well defined. To prove that y_{n+1} remains in $C_w(\mathbf{R}; \mathbf{R}^n)$ and that the sequence converges in $C_w(\mathbf{R}; \mathbf{R}^n)$, we have the estimate

(5.6)
$$\|F(t,t,y(t),\mathcal{W}[S[y_{n+1}]](t)) - F(t,t,f(t),\mathcal{W}[S[y_n]](t))\| \leq \int_a^t \left\|\frac{\partial}{\partial t} F(t,s,y(s),\mathcal{W}[S[y_n]](s)) -\frac{\partial}{\partial t} F(t,s,y(s),\mathcal{W}[S[y_{n-1}]](s))\right\| ds$$
$$\leq (1+L) \int_0^t m(t,s) \sup_{s \in I} \|y_n(s) - y_{n-1}(s)\| ds.$$

But from (h4), we have

$$\frac{\|y_{n+1}(t) - y_n(t)\|}{w(t)} \le \frac{(1+L)}{\delta} \int_a^t \sup_{t>s} \left\{ m(t,s) \frac{w(s)}{w(t)} \right\} \frac{\|y_n(s) - y_{n-1}(s)\|}{w(s)} \, ds.$$

Define

$$z_{n+1}(t) = \|y_{n+1}(t) - y_n(t)\|/w(t)$$

and

$$p(s)=\sup_{t>s}\{m(t,s)(w(s)/w(t))\},\quad s\in I.$$

Then

$$z_{n+1}(t) \le \int_a^t p(s) z_n(s) \, ds.$$

By inductive arguments, it follows that

$$z_{n+1}(t) \le \frac{1}{n!} \left(\int_a^t p(s) \, ds \right)^n \tilde{E} \|y_0\|_w \le \frac{\tilde{E}^{n+1}}{n!} \|y_0\|_w$$

or

$$||y_{n+1} - y_n||_w \le \frac{\tilde{E}^{n+1}}{n!} ||y_0||_w.$$

Thus $y_{n+1}(.) \in C_w(\mathbf{R}; \mathbf{R}^n)$ for all $n \ge 0$ and the sequence $\{y_{n+1}(.)\}$ is convergent in $C_w(\mathbf{R}; \mathbf{R}^n)$. Therefore equation (5.1) has a solution in $C_w(\mathbf{R}; \mathbf{R}^n)$. The proof of the uniqueness goes as in Theorem 4.1.

Applications. In this section, we apply the existence and uniqueness theorems established in the previous section to the following convolution equation

(6.1)
$$y(t) = f(t) + \int_{-\infty}^{t} k(t-s) F(s, y(s), \mathcal{W}[S[y]](s)) \, ds.$$

Here, we assume that f, k and F are continuous, and there exists a measurable function m_0 such that

(6.2)
$$||F(s, y_2, w_2) - F(s, y_1, w_1)|| \le m_0(s) \{||y_2 - y_1|| + |w_2 - w_1|\}.$$

The following theorem and its corollary are applications of Theorem 4.1.

Theorem 6.1. Let $f \in C_w(\mathbf{R}; \mathbf{R}^n)$ and F satisfies (6.1). In addition

$$\int_{\mathbf{R}} m_0(s) \sup_{t>s} \left\{ \frac{w(s)}{w(t)} k(t-s) \right\} ds < \infty.$$

Then equation (6.1) has a unique solution in $C_w(\mathbf{R};\mathbf{R}^n)$.

If the weight function is monotone nondecreasing, we have the following interesting special case

Corollary 6.1. Let the same assumptions as in Theorem 6.1 be satisfied. In addition assume that the weight function w(.) is monotone nondecreasing. Then, if

$$\int_{\mathbf{R}} m_0(s) \sup_{t>s} \{|k(t-s)|\} \, ds < \infty,$$

equation (6.1) has a unique solution in $C_w(\mathbf{R}; \mathbf{R}^n)$.

Proof. Notice that $(w(s)/w(t)) \leq 1$ for all s < t. Hence the proof follows.

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