ON COMMON FIXED POINT SETS OF COMMUTATIVE MAPPINGS

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Let C be a compact convex subset of a locally convex topological vector space X. Anzai and Ishikawa recently proved that if T_1, \dots, T_n is a finite commutative family of continuous affine self-mappings of C, then $F(\sum_{i=1}^n \lambda_i T_i) =$ $\bigcap_{i=1}^n F(T_i)$ for every λ_i such that $0 < \lambda_i < 1$ and $\sum_{i=1}^n \lambda_i = 1$, where F(T) denotes the fixed point set of T. It is natural to question whether the conclusion of their theorem is dependent on the topological properties of X, C and T_i —in this case, the linear topology, the compactness and the continuity. We shall see that this is not; the theorem can be formulated in an algebraic context.

Our theorem, when applied to Hausdorff topological vector spaces, yields a better version of Anzai-Ishikawa's theorem (see Corollary 2).

DEFINITION 1. A subset B of a real vector space is said to be (algebraically) bounded if $\bigcap_{\varepsilon>0} \varepsilon(C-C) = \{0\}$, where $C = C_0(B)$, the convex hull of B.

Every bounded convex subset of a Hausdorff topological vector space is algebraically bounded. Every bounded subset of a locally convex Hausdorff topological vector space is algebraically bounded.

THEOREM 1. Let C be a convex subset of a real vector space X and T_1, \dots, T_n a finite commutative family of affine self-mappings of C. If the set $D = \{T_1^{m_1}T_2^{m_2}\cdots T_n^{m_n}x: 0 \leq m_i < \infty, i = 1, \dots, n\}$ is bounded for each $x \in C$, then $F(\sum_{i=1}^n \lambda_i T_i) = \bigcap_{i=1}^n F(T_i)$ for every $0 < \lambda_i < 1$ with $\sum_{i=1}^n \lambda_i = 1$.

LEMMA 1. Let x_n be a sequence in a Banach space such that $x_n \rightarrow x$. Then the sequence y_n defined by

$$y_n = (1/2^n)(x_0 + {}_nC_1x_1 + \cdots + {}_nC_ix_i + \cdots + x_n)$$

converges to x.

Proof. For an arbitrary $\varepsilon > 0$, choose m such that $||x_i - x|| < \varepsilon/2$ for $i \ge m$. Choose $N \ge m$ such that

$$1/2^{n}(1 + {}_{n}C_{1} + \cdots + {}_{n}C_{m-1}) < \varepsilon/(2D)$$

for all $n \ge N$, where D is a number such that $||x_i - x|| \le D$ for all $i \ge 0$. Then

$$\begin{aligned} ||y_n - x|| \\ &= ||(1/2^n)(x_0 - x + {}_nC_1(x_1 - x) + \dots + {}_nC_{m-1}(x_{m-1} - x) + \dots + x_n - x)|| \\ &\leq (1/2^n)(1 + {}_nC_1 + \dots + {}_nC_{m-1})D + (\varepsilon/2)(1/2^n)({}_nC_m + \dots + 1) \\ &< \varepsilon \end{aligned}$$

for all $n \ge N$.

REMARK 1. The above lemma is also a consequence on Silverman-Toeplitz's theorem on regular method of summability.

Proof of Theorem 1. We may assume that n = 2. The inclusion $\bigcap_{1}^{n} F(T_{i}) \subset F(\sum_{1}^{n} \lambda_{i}T_{i})$ is obvious. Let $A = \lambda_{1}I + \lambda_{2}T_{1}$, $B = \lambda_{2}I + \lambda_{1}T_{2}$ and T = (1/2)(A + B). Then $T = (1/2)(I + \lambda_{1}T_{1} + \lambda_{2}T_{2})$. Moreover, $F(T) = F(\lambda_{1}T_{1} + \lambda_{2}T_{2})$, $F(A) = F(T_{1})$ and $F(B) = F(T_{2})$. Let $x \in F(\lambda_{1}T_{1} + \lambda_{2}T_{2}) = F(T)$. For every *n*, we have

(1)
$$x = \left(\frac{A+B}{2}\right)^{n} x$$
$$= \frac{1}{2^{n}} (A^{n}x + {}_{n}C_{1}A^{n-1}Bx + \dots + {}_{n}C_{i}A^{n-i}B^{i}x + \dots + B^{n}x)$$

and

(2)
$$T_1x = \frac{1}{2^n}(T_1A^nx + {}_nC_1T_1A^{n-1}Bx + \cdots + {}_nC_iT_1A^{n-i}B^ix + \cdots + T_1B^nx)$$
,

where we make use of the commutativity of A and B and the affine property of T_1 .

Following Anzai-Ishikawa's computation [1], we have

$$egin{aligned} A^{m}y &= \sum\limits_{i=0}^{m} {}_{m}C_{i}\lambda_{1}^{m-i}\lambda_{2}^{i}T_{1}^{i}y \,- \sum\limits_{i=1}^{m+1} {}_{m}C_{i-1}\lambda_{1}^{m-i+1}\lambda_{2}^{i-1}T_{1}^{i}y \ &= \sum\limits_{i=0}^{m+1} ({}_{m}C_{i}\lambda_{1}^{m-i}\lambda_{2}^{i} \,- {}_{m}C_{i-1}\lambda_{1}^{m-i+1}\lambda_{2}^{i-1})T_{1}^{i}y, \ {}_{m}C_{-1} &= {}_{m}C_{m+1} = 0 \ &= \sum\limits_{i=0}^{m_{0}} \mu_{i}T_{1}^{i}y \,- \sum\limits_{i=m_{0}+1}^{m+1} (-\mu_{i})T_{1}^{i}y \ &= a_{m}\Bigl(\sum\limits_{i=0}^{m_{0}} \alpha_{i}T_{1}^{i}y \,- \sum\limits_{i=m_{0}+1}^{m+1} eta_{i}T_{1}^{i}y\,\Bigr) \,. \end{aligned}$$

Here, m_0 is the largest integer less than or equal to $\lambda_2(m + 1)$;

$$\mu_i={}_{m}C_i\lambda_1^{m-i}\lambda_2^i-{}_{m}C_{i-1}\lambda_1^{m-i+1}\lambda_2^{i-1}$$
 ,

 $\mu_i \geq 0 \hspace{0.1 cm} ext{for} \hspace{0.1 cm} 0 \leq i \leq m_{\scriptscriptstyle 0} \hspace{0.1 cm} ext{and} < 0 \hspace{0.1 cm} ext{for} \hspace{0.1 cm} m_{\scriptscriptstyle 0} + 1 \leq i \leq m + 1;$

$$a_m = \sum_{i=0}^{m_0} \mu_i = \sum_{i=m_0+1}^{m+1} (-\mu_i) = {}_m C_{m_0} \lambda_1^{m-m_0} \lambda_2^{m_0} \longrightarrow 0$$

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as $m \to \infty$; $\alpha_i = \mu_i/a_m \ge 0$ for $0 \le i \le m_0$, $\beta_i = -\mu_i/a_m \ge 0$ for $m_0 + 1 \le i \le m + 1$, $\sum_{i=0}^{m_0} \alpha_i = 1$ and $\sum_{i=m_0+1}^{m_{+1}} \beta_i = 1$.

Let $E = C_0(D)$. By the convexity of E, $A^m y - T_1 A^m y \in a_m(E-E)$ provided $T_1^i y \in E$ for $i = 0, \dots, m + 1$.

Since T_1 and T_2 are affine, $T_1^i A^k B^j x \in E$ for $j, k = 0, \dots, n$; $i = 0, 1, \dots$. It follows from (1) and (2) that

$$egin{aligned} &x-T_1x\ &=rac{1}{2^n}((A^nx-T_1A^nx)+nC_1(A^{n-1}Bx-T_1A^{n-1}Bx)+\dots+(B^nx-T_1B^nx))\ &\inrac{1}{2^n}(a_n(E-E)+{}_nC_1a_{n-1}(E-E)+\dots+{}_nC_{n-1}a_1(E-E)+a_0(E-E))\ &\subseteqrac{1}{2^n}(a_0+nC_1a_1+\dots+{}_nC_ia_i+\dots+a_n)(E-E)$$
 ,

the last inclusion being a consequence of the convexity of E - E.

Since E - E is convex and $0 \in E - E$, we have $\varepsilon_1(E - E) \subseteq \varepsilon_2(E - E)$ if $\varepsilon_1 < \varepsilon_2$. Hence by Lemma 1 and the boundedness of E, $\bigcap_{1}^{n} A(n)(E - E) = \{0\}$ where

$$A(n) = \frac{1}{2^n}(a_0 + {}_nC_1a_1 + \cdots + {}_nC_ia_i + \cdots + a_n)$$
.

It follows that $x = T_1 x$. Similarly $x = T_2 x$. This completes the proof.

COROLLARY 1. Let C be a bounded convex subset of a vector space and T_1, \dots, T_n a finite commutative family of affine mappings of C. Then $F(\sum_{i=1}^n \lambda_i T_i) = \bigcap_{i=1}^n F(T_i)$ for all positive numbers λ_i , $i = 1, \dots, n$ such that $\sum_{i=1}^n \lambda_i = 1$.

COROLLARY 2. Let C be a convex bounded (in the usual sense) subset of a Hausdorff topological vector space and T_1, \dots, T_n a finite commutative family of affine mappings of C. Then $F(\sum_{i=1}^{n} \lambda_i T_i) = \bigcap_{i=1}^{n} F(T_i)$ for all positive numbers λ_i , $i = 1, \dots, n$ such that $\sum_{i=1}^{n} \lambda_i = 1$.

REMARK 2. We note that the boundedness condition cannot be removed. The mappings $T_1x = x + a$, $T_2x = x - a$, $a \neq 0$ defined on R^1 are commutative and affine, with $F(T_1) = F(T_2) = \phi$ and $F((1/2)T_1 + (1/2)T_2) = R^1$.

COROLLARY 3. Let C, T_i , $i=1, \dots, n$ be defined as in Corollary 2. Assume that $T_1^p \cdots T_n^p = T_1 \cdots T_n$ for some $p \ge 2$ and that for each $x \in C$ and each $i = 1, \dots, n$, the set

$$A_ix=\{T^{m_1}_{T_1}\cdots \ \hat{T}^{m_i}_i\cdots \ T^{m_n}_nX: 0\leqq m_j<\infty,\ j=1,\ \cdots,\ n\}$$

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is bounded, where \wedge indicates that $T_i^{m_i}$ is missing. Then $F(\sum_{i=1}^{n} \lambda_i T_i) = \bigcap_{i=1}^{n} F(T_i)$ for all positive numbers λ_i , $i = 1, \dots, n$ such that $\sum_{i=1}^{n} \lambda_i = 1$.

Proof. If m_i , $i = 1, \dots, n$ are n natural numbers and $m_j = \min\{m_i, i = 1, \dots, n\}$, then

$$egin{aligned} T_1^{m_1} \cdots T_n^{m_n} X &= T_1^{m_1 - m_j} \cdots \widehat{T}_j^{m_j - m_j} \cdots T_n^{m_n - m_j} T_1^{m_j} \cdots T_n^{m_j} x \ &= T_1^{m_1 - m_j} \cdots T_n^{m_n - m_j} T_1^k \cdots T_n^k x \in A_j(T_1^k \cdots T_n^k x) \end{aligned}$$

where k is an integer satisfying $0 \leq k < p$. It follows that

$$egin{aligned} &Ax = \{T_1^{m_1} \cdots T_n^{m_n} x : 0 \leq m_i < \infty, \ i = 1, \ \cdots, \ n \} \ &= igule \{A_i (T_1^k \cdots T_n^k x) : i = 1, \ \cdots, \ n, \ k = 0, \ \cdots, \ p - 1 \} \,. \end{aligned}$$

Hence Ax, being a finite union of bounded sets is bounded.

The special case when n = 2 and p = 2 can be given a simple direct proof. We shall illustrate it for the case $\lambda_1 = \lambda_2 = 1/2$. First we prove:

LEMMA 2. For each $n \ge 1$, there exists rational numbers (depending on n and not necessarily nonnegative) $\lambda_1, \dots, \lambda_{\lfloor n/2 \rfloor}$ such that

$$\lambda_1 + \cdots + \lambda_{[n/2]} = 1 - (1/2^{n-1})$$

and such that the equation

$$\begin{array}{ll} (3) & D^n = (1/2^{n-1}) \Big(\frac{A^n + B^n}{2} \Big) + \lambda_1 A B D^{n-2} + \cdots + \lambda_i A^i B^i D^{n-2i} + \cdots \\ & + \lambda_{\lfloor n/2 \rfloor} A^{\lfloor n/2 \rfloor} B^{\lfloor n/2 \rfloor} D^{n-2\lfloor n/2 \rfloor} \end{array}$$

is valid for any two commutative affine mappings A, B defined on a convex set, where D=1/2(A+B). ([m] denotes the largest integer $\leq m$.)

Proof. If such rational numbers λ_i exist for a fixed *n*, then by putting A = B = I, we see that

$$\lambda_1 + \cdots + \lambda_{[n/2]} = 1 - (1/2^{n-1})$$
 .

We shall prove by induction on n. For n = 2, $\lambda_1 = 1/2$. Assume that the lemma is true for $m \leq n$. Then

$$(\ 4 \) \qquad D^{n+1} = D^n D = (1/2^n) \left(rac{A^{n+1} + B^{n+1}}{2}
ight) + rac{1}{2} (1/2^{n-2}) \left(rac{A^{n-1} + B^{n-1}}{2}
ight) AB \ + \lambda_1 ABD^{n-1} + \cdots + \lambda_{[n/2]} A^{[n/2]} B^{[n/2]} D^{n-2[n/2]+1} \ .$$

Making use of the induction hypothesis for m = n - 1, substitue

$$(1/2^{n-2})\Big(rac{A^{n+1}+B^{n+1}}{2}\Big)=D^{n-1}-\mu_1ABD^{(n+1)-4}-\cdots \ -\mu_{\lfloor (n-1)/2
brack}A^{\lceil (n-1/2
brack}B^{\lceil (n-1/2
brack}D^{n-1-2\lceil (n-1)/2
brack}$$

into (4). The proof will be then complete by collecting similar terms and making use of [(n-1)/2] + 1 = [(n+1)/2] and [(n+1)/2] - [n/2] = 0 or 1.

COROLLARY 4. Let C be defined as in Theorem 1 and A, B be two commutative affine self-mappings of C such that $A^2B^2 = AB$ and such that the sets $\{A^nx: n = 0, 1, 2, \cdots\}$ and $\{B^nx: n = 0, 1, 2, \cdots\}$ are bounded for each $x \in C$. Then $F((1/2)A + (1/2)B) = F(A) \cap F(B)$.

Proof. Let $x \in F((1/2)A + (1/2)B)$. Using Lemma 2 and the condition $A^2B^2 = AB$, we have

$$(5) x = \Big(rac{A+B}{2}\Big)^n x = (1/2^{n-1})\Big(rac{A^n x + B^n x}{2}\Big) + \Big(1 - rac{1}{2^{n-1}}\Big)ABx \; .$$

Thus,

$$x-ABx=rac{1}{2^{n-1}}\Bigl(rac{A^nx+B^nx}{2}-ABx\Bigr)$$
 .

By the boundedness condition, we see that ABx = x. By (3) for n = 2, we have $x = (A^2x + B^2x)/2$. By applying A to x = (1/2)Ax + (1/2)Bx we have $Ax = (1/2)A^2x + (1/2)x$ and hence $A^2x - x = 2(Ax - x)$. Thus by repeatedly replacing A, B by A^2 and B^2 in the above argument, we obtain $A^{2n}x - x = 2^n(Ax - x)$. This contradicts the boundedness of $\{A^nx: n = 0, 1, 2, \cdots\}$ unless Ax = x. Similarly Bx = x, completing the proof.

References

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