

RANDOM FIXED POINT THEOREMS FOR GENERALIZED RANDOM $\alpha - \psi$ -CONTRACTIVE MAPPINGS WITH APPLICATIONS TO STOCHASTIC DIFFERENTIAL EQUATION

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ABSTRACT. In this paper, we prove some random fixed point theorems for generalized random $\alpha - \psi$ -contractive mappings in a Polish space and, as some applications, we show the existence of random solutions of second order random differential equation.

Keywords : random fixed point, random α -admissible with respect to η , generalized random $\alpha - \psi$ -contractive mapping.

Mathematics Subject Classification: 47H10; 47H40.

1. INTRODUCTION

Random fixed point theorems are stochastic generalization of a classical fixed point theorems. Random fixed point theorems for contraction mapping in a Polish space, i.e., a separable complete metric space, were proved by Špaček [22], Hanš [5,6]. Some random fixed point theorems play a main role in developing theory of random differential and random integral equations (see, [2, 8, 15]). In 1996, Mukhejea [16] proved the random fixed point theorem of Schauder's type in atomic probability measure space. In 1984, Sehgal and Waters [20] proved the random fixed point theorem of the classical Rothe's fixed point theorem. The random fixed point theory and applications developed very rapidly (see, Bharucha-Reid [3], Itoh [7], Beg and Shahzad [1], Li [14], Kumam et al. [10–13], Nieto [17]).

In 2012, Samet et al. [19] introduced a new concept of $\alpha - \psi$ -contractive type and α -admissible mappings and establish fixed point theorems for such mappings in complete metric spaces. Afterwards Karapinar and Samet [9] introduced the concepts of

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generalized $\alpha - \psi$ -contractive type mapping. In 2013, Salimi et al. [18] modified the notion of α -admissible and $\alpha - \psi$ -contractive mappings and established certain fixed point theorems. Our results are proper generalizations of the recent results in [9, 19].

Recently, Tchier and Vetro [21] introduced the concepts of random α -admissible and random $\alpha - \psi$ -contractive mappings and established random fixed point theorems.

The purpose of this paper is to prove some random fixed point theorems for generalized random $\alpha - \psi$ -contractive mappings in a Polish space and, by using our main results, we show the existence of random solutions of second order random differential equation.

2. PRELIMINARIES

We denote the Borel σ -algebra on a metric space M by $B(M)$. Let (Ω, Σ) be a measurable space with Σ a σ -algebra of subsets of Ω . So that by $\Sigma \times B(M)$ we mean the smallest σ -algebra on $\Omega \times M$ containing all the sets $A \times B$ (with $A \in \Sigma$ and $B \in B(M)$).

Definition 2.1. Let (Ω, Σ) be a measurable space, M and N be two metric spaces. A mapping $f : \Omega \times M \rightarrow N$ is called Carathéodory if, for all $m \in M$, the mapping $\omega \rightarrow f(\omega, m)$ is $(\Sigma, B(N))$ -measurable (Σ -measurable for short) and, for all $\omega \in \Omega$, the mapping $m \rightarrow f(\omega, m)$ is continuous.

Theorem 2.2. [4] If (Ω, Σ) is a measurable space, M is a separable metric space, N is a metric space, and $f : \Omega \times M \rightarrow N$ is a Carathéodory mapping, then f is $\Sigma \times B(M)$ -measurable.

Corollary 2.3. [4] If (Ω, Σ) is a measurable space, M is a separable metric space, N is a metric space, and $f : \Omega \times M \rightarrow N$ is a Carathéodory mapping, and $u : \Omega \rightarrow M$ is Σ -measurable, then mapping $\omega \rightarrow f(\omega, u(\omega))$ is a Σ -measurable mapping from Ω into N .

Definition 2.4. [4] Let (Ω, Σ) be a measurable space, M a separable metric space and N a metric space. A function $f : \Omega \times M \rightarrow N$ is said to be superpositionally measurable (sup-measurable for short), if for all $u : \Omega \rightarrow M$ is Σ -measurable, the function $\omega \rightarrow f(\omega, u(\omega))$ is Σ -measurable from Ω into N .

Remark 2.5. [4] Corollary 2.3 says that a Carathéodory function is sup-measurable. Also, every $\Sigma \times B(M)$ -measurable functions $f : \Omega \times M \rightarrow N$ is sup-measurable.

Definition 2.6. A mapping $f : \Omega \times M \rightarrow M$ is called random operator whenever, for any $x \in M$, $f(\cdot, x)$ is Σ -measurable. So, a random fixed point of f is Σ -measurable mapping $z : \Omega \times M$ such that $z(\omega) = f(\omega, z(\omega))$ for all $\omega \in \Omega$.

Lemma 2.7. Let M, N be two locally compact metric spaces. A mapping $f : \Omega \times M \rightarrow N$ is Carathéodory if and only if the mapping $\omega \rightarrow r(\omega)(\cdot) = f(\omega, \cdot)$ is Σ -measurable from Ω to $C(M, N)$ (i.e., the space of all continuous functions from M into N endowed with the compact-open topology).

Let Ψ be the family of all nondecreasing functions $\psi : [0, +\infty) \rightarrow [0, +\infty)$ such that $\sum_{n=1}^{+\infty} \psi^n(t) < +\infty$ for each $t > 0$, where ψ^n denote the n th iterate of ψ .

Lemma 2.8. For every nondecreasing function $\psi : [0, +\infty) \rightarrow [0, +\infty)$, the following implication holds:

$$\forall t > 0, \quad \lim_{n \rightarrow +\infty} \psi^n(t) = 0 \implies \psi(t) < t.$$

Definition 2.9. Let $T : \Omega \times M \rightarrow M$ and $\alpha : \Omega \times M \times M \rightarrow [0, +\infty)$. We say that T is a random α -admissible if

$$u, v \in M, \omega \in \Omega, \alpha(\omega, u, v) \geq 1 \implies \alpha(\omega, T(\omega, u), T(\omega, v)) \geq 1.$$

Definition 2.10. Let (Ω, Σ) be a measurable space, (M, d) be a separable metric space, and $T : \Omega \times M \rightarrow M$ be a given mapping. We say that T is a random $\alpha - \psi$ -contractive mapping if there exist functions $\alpha : \Omega \times M \times M \rightarrow [0, +\infty)$ and $\psi_\omega \in \Psi, \omega \in \Omega$, such that

$$\alpha(\omega, u, v)d(T(\omega, u), T(\omega, v)) \leq \psi_\omega(d(u, v)),$$

for all $u, v \in M$ and $\omega \in \Omega$ such that $\alpha(\omega, u, v) \geq 1$.

3. MAIN RESULTS

Definition 3.1. Let $T : \Omega \times M \rightarrow M$ and $\alpha, \eta : \Omega \times M \times M \rightarrow [0, +\infty)$. We say that T is a random α -admissible with respect to η if

$$u, v \in M, \omega \in \Omega, \alpha(\omega, u, v) \geq \eta(\omega, u, v) \implies \alpha(\omega, T(\omega, u), T(\omega, v)) \geq \eta(\omega, T(\omega, u), T(\omega, v)).$$

Note that if we take $\eta(\omega, u, v) = 1$, then this definition reduces to Definition 2.9.

Definition 3.2. Let (Ω, Σ) be a measurable space, (M, d) be a separable space, and $T : \Omega \times M \rightarrow M$ be a given mapping. We say that T is a generalized random $\alpha - \psi$ -contractive mapping if there exist functions $\alpha, \eta : \Omega \times M \times M \rightarrow [0, +\infty)$ and $\psi_\omega \in \Psi, \omega \in \Omega$, such that

$$\alpha(\omega, u, v) \geq \eta(\omega, u, v) \implies d(T(\omega, u), T(\omega, v)) \leq \psi_\omega(O(\omega, (u, v))), \quad (3.1)$$

where

$$O(\omega, (u, v)) = \max \left\{ d(u, v), \frac{d(u, T(\omega, u)) + d(v, T(\omega, v))}{2}, \frac{d(u, T(\omega, v)) + d(v, T(\omega, u))}{2} \right\}$$

for all $u, v \in M$ and $\omega \in \Omega$.

Theorem 3.3. Let (Ω, Σ) be a measurable space, (M, d) be a Polish space, $T : \Omega \times M \rightarrow M$ and $\alpha, \eta : \Omega \times M \times M \rightarrow [0, +\infty)$. The hypotheses are the following:

(H1) T is a random α -admissible with respect to η .

(H2) there exists a measurable mapping $u_0 : \Omega \rightarrow M$ such that, for all $\omega \in \Omega$.

$$\alpha(\omega, u_0(\omega), T(\omega, u_0(\omega))) \geq \eta(\omega, u_0(\omega), T(\omega, u_0(\omega))).$$

(H3) T is a Carathéodory mapping.

(H4) T is a generalized random $\alpha - \psi$ -contractive mapping.

Then T has a random fixed point, that is, there exists $\zeta : \Omega \rightarrow M$ is measurable such that $T(\omega, \zeta(\omega)) = \zeta(\omega)$ for all $\omega \in \Omega$.

Proof. Hypothese (H2) ensures that there exists a measurable mapping $u_0 : \Omega \rightarrow M$ such that

$$\alpha(\omega, u_0(\omega), T(\omega, u_0(\omega))) \geq \eta(\omega, u_0(\omega), T(\omega, u_0(\omega))),$$

for all $\omega \in \Omega$. Define the sequence $\{u_n(\omega)\}$ in M by

$$u_n(\omega) = T^n(\omega, u_0(\omega)) = T(\omega, u_{n-1}(\omega)) \text{ for all } n \in \mathbb{N} \cup \{0\}, \omega \in \Omega.$$

If $u_n(\omega) = u_{n+1}(\omega)$ for all $n \in \mathbb{N} \cup \{0\}$, for all $\omega \in \Omega$, then $\zeta(\omega) = u_n(\omega)$ is a random fixed point of T .

Assume that $u_n(\omega) \neq u_{n+1}(\omega)$ for all $n \in \mathbb{N} \cup \{0\}$, for one $\omega \in \Omega$. Since T is a random α -admissible with respect to η (H1) and $\alpha(\omega, u_0(\omega), T(\omega, u_0(\omega))) = \eta(\omega, u_0(\omega), T(\omega, u_0(\omega)))$ we have

$$\begin{aligned} \alpha(\omega, u_1(\omega), u_2(\omega)) &= \alpha(\omega, T(\omega, u_0(\omega)), T^2(\omega, u_0(\omega))) \\ &\geq \eta(\omega, T(\omega, u_0(\omega)), T^2(\omega, u_0(\omega))) = \eta(\omega, u_1(\omega), u_2(\omega)). \end{aligned}$$

Continuing this process, we get

$$\alpha(\omega, u_n(\omega), u_{n+1}(\omega)) \geq \eta(\omega, u_n(\omega), u_{n+1}(\omega)) \text{ for all } n \in \mathbb{N} \cup \{0\}, \omega \in \Omega. \quad (3.2)$$

So, by (3.2) and hypothesis (H4) with $u = u_{n-1}(\omega)$, $v = u_n(\omega)$, we get

$$d(T(\omega, u_{n-1}(\omega)), T(\omega, u_n(\omega))) \leq \psi_\omega(O(\omega, (u_{n-1}(\omega), u_n(\omega)))).$$

On the other hand,

$$\begin{aligned} O(\omega, (u_{n-1}(\omega), u_n(\omega))) &= \max \left\{ d(u_{n-1}(\omega), u_n(\omega)), \right. \\ &\quad \frac{d(u_{n-1}(\omega), T(\omega, u_{n-1}(\omega))) + d(u_n(\omega), T(\omega, u_n(\omega)))}{2}, \\ &\quad \left. \frac{d(u_{n-1}(\omega), T(\omega, u_n(\omega))) + d(u_n(\omega), T(\omega, u_{n-1}(\omega)))}{2} \right\} \\ &= \max \left\{ d(u_{n-1}(\omega), u_n(\omega)), \right. \\ &\quad \frac{d(u_{n-1}(\omega), u_n(\omega)) + d(u_n(\omega), u_{n+1}(\omega))}{2}, \\ &\quad \left. \frac{d(u_{n-1}(\omega), u_{n+1}(\omega))}{2} \right\} \\ &\leq \max \left\{ d(u_{n-1}(\omega), u_n(\omega)), \right. \\ &\quad \left. \frac{d(u_{n-1}(\omega), u_n(\omega)) + d(u_n(\omega), u_{n+1}(\omega))}{2} \right\} \\ &\leq \max\{d(u_{n-1}(\omega), u_n(\omega)), d(u_n(\omega), u_{n+1}(\omega))\}, \end{aligned}$$

which implies

$$d(u_n(\omega), u_{n+1}(\omega)) \leq \psi_\omega(\max\{d(u_{n-1}(\omega), u_n(\omega)), d(u_n(\omega), u_{n+1}(\omega))\}).$$

Now, if $\max\{d(u_{n-1}(\omega), u_n(\omega)), d(u_n(\omega), u_{n+1}(\omega))\} = d(u_n(\omega), u_{n+1}(\omega))$ for all $n \in \mathbb{N}$, then

$$\begin{aligned} d(u_n(\omega), u_{n+1}(\omega)) &\leq \psi_\omega(\max\{d(u_{n-1}(\omega), u_n(\omega)), d(u_n(\omega), u_{n+1}(\omega))\}) \\ &= \psi_\omega(d(u_n(\omega), u_{n+1}(\omega))) \\ &< d(u_n(\omega), u_{n+1}(\omega)), \end{aligned}$$

which is a contradiction. Hence, for all $n \in \mathbb{N}$, we have

$$d(u_n(\omega), u_{n+1}(\omega)) \leq \psi_\omega d(u_{n-1}(\omega), u_n(\omega)).$$

By induction, we have

$$d(u_n(\omega), u_{n+1}(\omega)) \leq \psi_\omega^n d(u_0(\omega), u_1(\omega)).$$

Fix $\epsilon > 0$, and let $N \in \mathbb{N}$ such that

$$\sum_{n \geq N} \psi_{\omega} d(u_n(\omega), u_{n+1}(\omega)) < \epsilon \text{ for all } n \in \mathbb{N}.$$

Also, let $n, m \in \mathbb{N}$ with $m > n \geq N$. Then, by the triangular inequality, we get

$$\begin{aligned} d(u_n(\omega), u_m(\omega)) &\leq \sum_{k=n}^{m-1} d(u_k(\omega), u_{k+1}(\omega)) \\ &\leq \sum_{k=n}^{m-1} \psi_{\omega}^k(d(u_0(\omega), u_1(\omega))) \\ &\leq \sum_{n \geq n(\epsilon)} \psi_{\omega}^n(d(u_0(\omega), u_1(\omega))) \\ &< \epsilon. \end{aligned}$$

The argument show that the sequence $\{u_n(\omega)\}$ is a Cauchy sequence. Since (M, d) is complete, there exists $\zeta : \Omega \rightarrow M$ such that $u_n(\omega) \rightarrow \zeta(\omega)$ as $n \rightarrow +\infty$ for all $\omega \in \Omega$. Since T is a Carathéodory mapping (hypothesis(H3)), it follows that u_n is measurable for all $n \in \mathbb{N}$ and that $u_{n+1}(\omega) = T(\omega, u_n(\omega)) \rightarrow T(\omega, \zeta(\omega))$ as $n \rightarrow +\infty$ for all $\omega \in \Omega$. By the uniqueness of the limit, we get $\zeta(\omega) = T(\omega, \zeta(\omega))$, that is, $\zeta(\omega)$ is a random fixed point of T . Note that ζ is a measurable since it is a limit of a sequence of measurable. \square

By taking $\eta(\omega, u, v) = 1, \forall \omega \in \Omega, u, v \in M$ in Theorem 3.3, we have the following result.

Corollary 3.4. *Let (Ω, Σ) be a measurable space, (M, d) be a Polish space, $T : \Omega \times M \rightarrow M$ and $\alpha : \Omega \times M \times M \rightarrow [0, +\infty)$. The hypotheses are the following:*

(H1) *T is a random α -admissible.*

(H2) *there exists a measurable mapping $u_0 : \Omega \rightarrow M$ such that, for all $\omega \in \Omega$.*

$$\alpha(\omega, u_0(\omega), T(\omega, u_0(\omega))) \geq 1.$$

(H3) *T is a Carathéodory mapping.*

(H4) *T is a generalized random $\alpha - \psi$ -contractive mapping.*

Then T has a random fixed point, that is, there exists $\zeta : \Omega \rightarrow M$ is measurable such that $T(\omega, \zeta(\omega)) = \zeta(\omega)$ for all $\omega \in \Omega$.

Theorem 3.5. *Let (Ω, Σ) be a measurable space, (M, d) be a Polish space, $T : \Omega \times M \rightarrow M$ and $\alpha : \Omega \times M \times M \rightarrow [0, +\infty)$. The hypotheses are the following:*

(G1) *T is a random α -admissible with respect to η .*

(G2) *there exists a measurable mapping $u_0 : \Omega \rightarrow M$ such that, for all $\omega \in \Omega$.*

$$\alpha(\omega, u_0(\omega), T(\omega, u_0(\omega))) \geq \eta(\omega, u_0(\omega), T(\omega, u_0(\omega))).$$

(G3) *T is a sup-measurable.*

(G4) *T is a generalized random $\alpha - \psi$ -contractive mapping.*

(G5) *If $\{u_n(\omega)\}$ is a sequence in M such that*

$$\alpha(\omega, u_n(\omega), u_{n+1}(\omega)) \geq \eta(\omega, u_n(\omega), u_{n+1}(\omega))$$

for all $\omega \in \Omega$, for all $n \in \mathbb{N} \cup \{0\}$ and $u_n(\omega) \rightarrow u(\omega)$ as $n \rightarrow +\infty$, then

$$\alpha(\omega, u_n(\omega), u(\omega)) \geq \eta(\omega, u_n(\omega), u(\omega)),$$

for all $\omega \in \Omega$, for all $n \in \mathbb{N} \cup \{0\}$.

Then T has a random fixed point, that is, there exists $\zeta : \Omega \rightarrow M$ is measurable such that $T(\omega, \zeta(\omega)) = \zeta(\omega)$ for all $\omega \in \Omega$.

Proof. A similar reasoning as in the proof of Theorem 3.3 gives us that the sequence $\{u_n(\omega)\}$ is a Cauchy sequence for all $\omega \in \Omega$. This means that there exists $\zeta : \Omega \rightarrow M$ such that $u_n(\omega) \rightarrow \zeta(\omega)$ as $n \rightarrow +\infty$ for all $\omega \in \Omega$. On the other hand, from (3.2) and hypothesis (G5), we have

$$\alpha(\omega, u_n(\omega), \zeta(\omega)) \geq \eta(\omega, u_n(\omega), \zeta(\omega)) \text{ for all } n \in \mathbb{N} \cup \{0\}, \omega \in \Omega. \quad (3.3)$$

Now, using the triangle inequality (3.3) and (G4), we get

$$\begin{aligned} d(T(\omega, \zeta(\omega)), \zeta(\omega)) &\leq d(T(\omega, \zeta(\omega)), T(\omega, u_n(\omega))) + d(u_{n+1}(\omega), \zeta(\omega)) \\ &\leq \psi_\omega(d(\zeta(\omega), u_n(\omega))) + d(u_{n+1}(\omega), \zeta(\omega)). \end{aligned}$$

Taking the limit as $n \rightarrow +\infty$ and since ψ_ω is continuous at $t = 0$, we have

$$d(T(\omega, \zeta(\omega)), \zeta(\omega)) = 0,$$

that is, $T(\omega, \zeta(\omega)) = \zeta(\omega)$ for all $\omega \in \Omega$. The hypothesis that T is sup-measurable implies that u_n is measurable for all $n \in \mathbb{N}$ and hence ζ is measurable. Thus ζ is a random fixed point of T . \square

4. APPLICATION TO ORDINARY RANDOM DIFFERENTIAL EQUATIONS

We consider the following two-point boundary value problem of second order random differential equation:

$$\begin{cases} -\frac{d^2u}{dt^2}(\omega, t) = f(\omega, t, u(\omega, t)), & t \in [0, 1], \\ u(\omega, 0) = u(\omega, 1) = 0 \end{cases} \quad (4.1)$$

for all $\omega \in \Omega$, we have $f : \Omega \times [0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$ has certain regularities and Ω is nonempty.

By a random solution of system (4.1), we mean a measurable mapping $u : \Omega \rightarrow C([0, 1], \mathbb{R})$ satisfying (4.1), where $C([0, 1], \mathbb{R})$ denote the space of all continuous functions defined on $[0, 1]$. The space $C([0, 1], \mathbb{R})$ endowed with the metric

$$d_\infty(x, y) = \|x - y\|_\infty.$$

In this section, we prove a theorem producing the existence of random solution of system (4.1).

Let (Ω, Σ) be a measurable space. Let $f : \Omega \times [0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$ be a Carathéodory function, which means that $\omega \mapsto f(\omega, t, u)$ is measurable for all $(t, u) \in [0, 1] \times \mathbb{R}$ and $(t, u) \mapsto f(\omega, t, u)$ is continuous for all $\omega \in \Omega$.

Then consider the integral operator $F : \Omega \times C([0, 1], \mathbb{R}) \rightarrow C([0, 1], \mathbb{R})$ defined by

$$F(\omega, u)(t) = \int_0^1 G(t, s)f(\omega, s, u(s))ds, \quad (4.2)$$

for all $u \in C([0, 1], \mathbb{R})$ and $\omega \in \Omega$, where $G : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ is continuous function, and $g : \Omega \times [0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$ is a Carathéodory function.

Remark 4.1. F is a random operator from $\Omega \times C([0, 1], \mathbb{R})$ into $C([0, 1], \mathbb{R})$. In fact, given $u \in C([0, 1], \mathbb{R})$ since f is a Carathéodory function for $s \in [0, 1]$ fixed, the function $h : \Omega \times [0, 1] \rightarrow \mathbb{R}$, defined by $h(\omega, t) = G(t, s)f(\omega, s, u(s))$, is Carathéodory. By Lemma 2.7, the integral in (4.2) is limit of a finite sum of measurable functions. So, the mapping $\omega \rightarrow F(\omega, u)$ is measurable, and hence F is a random operator.

Remark 4.2. Let $h : \Omega \times [0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$ be a Carathéodory function, $u \in C([0, 1], \mathbb{R})$, and let $\{u_n\} \subset C([0, 1], \mathbb{R})$ be a sequence convergent to u . Then there exists an interval $[a, b] \subset \mathbb{R}$ such that $u_n(s), u(s) \in [a, b]$ for all $s \in [0, 1]$. The continuity of the function $h(\omega, \cdot, \cdot)$ in $[0, 1] \times \mathbb{R}$ for fixed $\omega \in \Omega$ ensures that the function $h(\omega, \cdot, \cdot)$ is uniformly continuous in $[0, 1] \times [a, b]$.

The hypotheses are the following:

- (i) For each $\omega \in \Omega$, there exist $\psi_\omega \in \Psi$ and $\theta : \Omega \times \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$ such that if $\theta(\omega, a, b) \geq 0$ for all $a, b \in \mathbb{R}$, then for every $t \in [0, 1]$, we have

$$\begin{aligned} & |f(\omega, t, a) - f(\omega, t, b)| \\ & \leq \psi_\omega \left(\max \left\{ |a(t) - b(t)|, \frac{1}{2} [|a(t) - F(\omega, a(t))| + |b(t) - F(\omega, b(t))|], \right. \right. \\ & \quad \left. \left. \frac{1}{2} [|a(t) - F(\omega, b(t))| + |b(t) - F(\omega, a(t))|] \right\} \right). \end{aligned}$$

- (ii) There exists a measurable mapping $u_0 : \Omega \rightarrow C([0, 1], \mathbb{R})$ such that, for all $\omega \in \Omega$, we have

$$\theta(\omega, u_0(\omega)(t), F(\omega, u_0(\omega))(t)) \geq 0 \quad \text{for all } t \in [0, 1]$$

- (iii) For each $\omega \in \Omega$ and for all $t \in [0, 1]$, $u, v \in C([0, 1], \mathbb{R})$, we have

$$\theta(\omega, u(t), v(t)) \geq 0 \Rightarrow \theta(\omega, F(\omega, u)(t), F(\omega, v)(t)) \geq 0.$$

- (iv) $\int_0^1 G(t, s) ds \leq 1$ for all $t \in [0, 1]$ and $s \in [0, 1]$.

Theorem 4.3. *If hypotheses (i) – (iv) hold, then the random integral operator F has a random fixed point.*

Proof. For fixed $\omega \in \Omega$ we show that $F(\omega, \cdot)$ is continuous. Indeed, consider a sequence $\{u_n\} \in C([0, 1], \mathbb{R})$ with $u_n \rightarrow u \in C([0, 1], \mathbb{R})$ as $n \rightarrow +\infty$. By Remark 4.2, there exists $[a, b] \subset \mathbb{R}$ such that $u_n(s), u(s) \in [a, b]$ for all $s \in [0, 1]$. In addition, the functions $f(\omega, \cdot, \cdot)$ is uniformly continuous in $[0, 1] \times [a, b]$. Thus, for fixed $\epsilon > 0$, there exists $\delta > 0$ such that

$$|f(\omega, s_1, u_1) - f(\omega, s_2, u_2)| < \epsilon,$$

for all $s_1, s_2 \in [0, 1]$ and $u_1, u_2 \in [a, b]$ such that $|s_1 - s_2| + |u_1 - u_2| < \delta$.

Now, let $n(\delta) \in \mathbb{N}$ such that $\|u_n - u\|_\infty < \delta$ whenever $n \geq n(\delta)$. Then, for every $n \geq n(\delta)$, we have

$$|f(\omega, s, u_n(s)) - f(\omega, s, u(s))| < \epsilon.$$

Consequently, for $t \in [0, 1]$ and $n \geq n(\delta)$, we have

$$\begin{aligned} |F(\omega, u_n)(t) - F(\omega, u)(t)| & \leq \int_0^1 |G(t, s)| |f(\omega, s, u_n(s)) - f(\omega, s, u(s))| ds \\ & \leq \epsilon \\ & \Rightarrow \|F(\omega, u_n) - F(\omega, u)\|_\infty \leq \epsilon. \end{aligned}$$

So, $d_\infty(F(\omega, u_n), F(\omega, u)) \rightarrow 0$ as $n \rightarrow +\infty \Rightarrow F(\omega, \cdot)$ is a continuous operator for each fixed $\omega \in \Omega$.

Thus, by Remark 4.2, $F : \Omega \times C([0, 1], \mathbb{R}) \rightarrow C([0, 1], \mathbb{R})$ is a Carathéodory function.

Next step is to show that the integral operator F satisfies a generalized random α - ψ -contractive type condition as in (H4). So, for each $\omega \in \Omega$ and all $u, v \in C([0, 1], \mathbb{R})$ such that $\theta(\omega, u(t), v(t)) \geq 0$ for all $t \in [0, 1]$, we prove that

$$d_\infty(F(\omega, u), F(\omega, v)) \leq \psi_\omega(O(\omega, (u, v)))$$

where

$$O(\omega, (u, v)) = \max \left\{ d(u, v), \frac{d(u, F(\omega, u)) + d(v, F(\omega, v))}{2}, \frac{d(u, F(\omega, v)) + d(v, F(\omega, u))}{2} \right\}.$$

Indeed, let $\omega \in \Omega$ be fixed, and $u, v \in C([0, 1], \mathbb{R})$ be such that $\theta(\omega, u(t), v(t)) \geq 0$ for all $t \in [0, 1]$, then

$$\begin{aligned} & |F(\omega, u)(t) - F(\omega, v)(t)| \\ &= \left| \int_0^1 G(t, s) [f(\omega, s, u(s)) - f(\omega, s, v(s))] ds \right| \\ &\leq \int_0^1 G(t, s) |f(\omega, s, u(s)) - f(\omega, s, v(s))| ds \\ &\leq \int_0^1 G(t, s) \left[\psi_\omega \left(\max \left\{ |u(s) - v(s)|, \frac{1}{2} [|u(s) - F(\omega, u(s))| + |v(s) - F(\omega, v(s))|], \right. \right. \right. \\ &\quad \left. \left. \left. \frac{1}{2} [|u(s) - F(\omega, v(s))| + |v(s) - F(\omega, u(s))|] \right\} \right) \right] ds \\ &\leq \int_0^1 G(t, s) \left[\psi_\omega \left(\max \left\{ \|u(s) - v(s)\|, \frac{1}{2} [\|u(s) - F(\omega, u(s))\| + \|v(s) - F(\omega, v(s))\|], \right. \right. \right. \\ &\quad \left. \left. \left. \frac{1}{2} [\|u(s) - F(\omega, v(s))\| + \|v(s) - F(\omega, u(s))\|] \right\} \right) \right] ds \\ &= \left(\int_0^1 G(t, s) ds \right) \psi_\omega \left(\max \left\{ \|u(s) - v(s)\|, \frac{1}{2} [\|u(s) - F(\omega, u(s))\| + \|v(s) - F(\omega, v(s))\|], \right. \right. \\ &\quad \left. \left. \frac{1}{2} [\|u(s) - F(\omega, v(s))\| + \|v(s) - F(\omega, u(s))\|] \right\} \right) \\ &\leq \psi_\omega \left(\max \left\{ \|u(s) - v(s)\|, \frac{1}{2} [\|u(s) - F(\omega, u(s))\| + \|v(s) - F(\omega, v(s))\|], \right. \right. \\ &\quad \left. \left. \frac{1}{2} [\|u(s) - F(\omega, v(s))\| + \|v(s) - F(\omega, u(s))\|] \right\} \right). \end{aligned}$$

Then

$$\begin{aligned} & \|F(\omega, u) - F(\omega, v)\| \\ &\leq \psi_\omega \left(\max \left\{ \|u(s) - v(s)\|, \frac{1}{2} [\|u(s) - F(\omega, u(s))\| + \|v(s) - F(\omega, v(s))\|], \right. \right. \\ &\quad \left. \left. \frac{1}{2} [\|u(s) - F(\omega, v(s))\| + \|v(s) - F(\omega, u(s))\|] \right\} \right). \end{aligned}$$

Let $\alpha : \Omega \times C([0, 1], \mathbb{R}) \times C([0, 1], \mathbb{R}) \rightarrow [0, +\infty)$ be function given as

$$\alpha(\omega, u, v) = \begin{cases} 1 & \text{if } \theta(\omega, u(t), v(t)) \geq 0 \text{ for all } t \in [0, 1], \\ 0 & \text{otherwise} \end{cases}$$

for all $\omega \in \Omega$. So, for all $u, v \in C([0, 1], \mathbb{R})$ with $\alpha(\omega, u, v) \geq 1$, we get

$$\begin{aligned} & \|F(\omega, u) - F(\omega, v)\|_\infty \\ & \leq \psi_\omega \left(\max \left\{ \|u(s) - v(s)\|_\infty, \frac{1}{2} [\|u(s) - F(\omega, u(s))\|_\infty + \|v(s) - F(\omega, v(s))\|_\infty], \right. \right. \\ & \quad \left. \left. \frac{1}{2} [\|u(s) - F(\omega, v(s))\|_\infty + \|v(s) - F(\omega, u(s))\|_\infty] \right\} \right), \end{aligned}$$

which means that F is a generalized random $\alpha - \psi$ -contractive integral operator.

Note that, for each $\omega \in \Omega$ and all $t \in [0, 1]$, $u, v \in C([0, 1], \mathbb{R})$, we have

$$\begin{aligned} & \alpha(\omega, u, v) \geq 1 \\ & \Rightarrow \theta(\omega, u(t), v(t)) \geq 0 \quad \text{for all } t \in [0, 1] \\ & \Rightarrow \theta(\omega, F(\omega, u)(t), F(\omega, v)(t)) \geq 0 \\ & \alpha(\omega, F(\omega, u), F(\omega, v)) \geq 1, \end{aligned}$$

which means that F is a random α -admissible integral operator.

All of the hypotheses of Corollary 3.4 are satisfied, and hence the mapping F has a random fixed point. \square

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