

converges to a vector in S.

3.2 THEOREM. Let S be a compact subset of a normed linear space and let T map S into S. If

$$(*) \quad \|Tx - Ty\| < \|x - y\| \quad \text{for all } x, y \text{ in } S, \quad x \neq y,$$

then T has a unique fixed point in S.

PROOF. Let $m = \inf_{x \in S} \|Tx - x\|$. There exists a sequence $\{x_n\}$ in S such that $\|Tx_n - x_n\| \rightarrow m$. Since S is compact, $\{x_n\}$ has a subsequence $\{x_{n'}\}$ which converges to some $x \in S$. Hence

$$\|x - Tx\| = \lim_{n' \rightarrow \infty} \|x_{n'} - Tx_{n'}\| = m.$$

Therefore $Tx = x$, otherwise

$$m \leq \|T^2x - Tx\| < \|Tx - x\| = m.$$

It is obvious from (*) that T cannot have more than one fixed point.

The proof shows that the theorem can be extended to compact metric spaces.

If the set S in the Theorem 3.2 is also convex, then we can weaken the inequality (*) and obtain the following result.

3.3 THEOREM. Let S be a compact convex subset of a normed linear space and let T map S into S. If

$$\|Tx - Ty\| \leq \|x - y\| \quad \text{for all } x, y \text{ in } S,$$

then T has a fixed point.

PROOF. First we assume that $0 \in S$. For $n = 1, 2, \dots$, define T_n on S by $T_n x = (1 - \frac{1}{n})x$. Since S is convex and $0 \in S$, $T_n x = (1 - \frac{1}{n})x + \frac{1}{n} \cdot 0 \in S$. Clearly, T_n is a contraction. Hence by Theorem 1.1, there exists an $x_n \in S$ such that

$$(1) \quad (1 - \frac{1}{n})Tx_n = T_n x_n = x_n, \quad n = 1, 2, \dots$$

Since S is compact, $\{x_n\}$ has a subsequence $\{x_{n'}\}$ which converges to some $x \in S$. Thus $Tx_{n'} \rightarrow Tx$ and (1) implies

$$Tx = \lim_{n' \rightarrow \infty} Tx_{n'} = \lim_{n' \rightarrow \infty} x_{n'} = x.$$

If $0 \notin S$, choose any $x_0 \in S$ and let $S_0 = -x_0 + S$. The theorem follows from the result we just proved applied to S_0 and the operator $T_0: S_0 \rightarrow S_0$ defined by

$$T_0(-x_0 + x) = -x_0 + Tx, \quad x \in S.$$

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