

Common Random Fixed Point theorem for compatible random multivalued operators

Dr. Neetu Vishwakarma

Abstract: The aim of this paper is to prove some common random fixed point theorem for two pairs of compatible random multivalued operators satisfying rational inequality.

Keywords: Random fixed point, Compatible maps, Polish space.

AMS Mathematics Subject Classification (2000): 47H10, 54H25.

I. Introduction

The systematic study of random equations employing the methods of functional analysis was first initiated by Prague School of Probabilistic in 1950's by Spacek [12] and Hans [7,8]. In separable metric space, random fixed point theorems for contraction mappings was proved by Spacek [12] and Hans [7,8]. Bharucha-Reid [6] generalized Mukherjee's [10] result on general probability measure space. For multivalued mappings Itoh [9] obtained random analogues of corresponding deterministic result for different classes of mappings. Papageoriou [11], Beg [2,3], Beg and Shahzad [5] and Beg and Abbas [4] proved some common random fixed point and random coincidence point of a pair of compatible random operators.

Preliminaries: Let (X, d) be a Polish space, that is a separable complete metric space and (Ω, \mathcal{a}) be a measurable space. Let 2^X be the family of all subsets of X and $CB(X)$ denote the family of all nonempty bounded closed subsets of X .

A mapping $T: \Omega \rightarrow 2^X$, is called measurable, if for any open subset C of X ,

$$T^{-1}(C) = \{\omega \in \Omega : T(\omega) \cap C \neq \emptyset\} \in \mathcal{a}.$$

A mapping $\xi: \Omega \rightarrow X$ is called measurable selector of a measurable mapping $T: \Omega \rightarrow 2^X$, if ξ is measurable and for any $\omega \in \Omega$, $\xi(\omega) \in T(\omega)$.

A mapping $T: \Omega \times X \rightarrow CB(X)$ is called random multivalued operator, if for every $x \in X$, $T(\cdot, x)$ is measurable.

A mapping $f: \Omega \times X \rightarrow X$ is called random operator, if for every $x \in X$, $f(\cdot, x)$ is measurable.

A measurable mapping $\xi: \Omega \rightarrow X$, is called the random fixed point of a random multivalued operator $T: \Omega \times X \rightarrow CB(X)$ ($f: \Omega \times X \rightarrow X$), if for every $\omega \in \Omega$, $\xi(\omega) \in T(\omega, \xi(\omega))$ ($f(\omega, \xi(\omega)) = \xi(\omega)$).

A measurable mapping $\xi: \Omega \rightarrow X$ is a random coincident point of $T: \Omega \times X \rightarrow CB(X)$ and $f: \Omega \times X \rightarrow X$ if for any $\omega \in \Omega$,

$$f(\omega, \xi(\omega)) = T(\omega, \xi(\omega)).$$

Mappings $f, g: X \rightarrow X$ are compatible if $\lim_{n \rightarrow \infty} d(fg(x_n), gf(x_n)) = 0$, provided that $\lim_{n \rightarrow \infty} f(x_n)$ and $\lim_{n \rightarrow \infty} g(x_n)$ exists in X and $\lim_{n \rightarrow \infty} f(x_n) = \lim_{n \rightarrow \infty} g(x_n)$.

Random operators $S, T: \Omega \times X \rightarrow X$ are compatible if $S(\omega, \cdot)$ and $T(\omega, \cdot)$ are compatible for each $\omega \in \Omega$. (See Beg and Shahzad [5])

Main Result.

Theorem. Let X be a Polish space and let (S, T) and (Q, T) be two pairs of compatible random multivalued operators from $\Omega \times X \rightarrow CB(X)$ with $S(\omega, X) \subset T(\omega, X)$ and $Q(\omega, X) \subset T(\omega, X)$ for each $\omega \in \Omega$ and

$$\begin{aligned} H(S(\omega, x), Q(\omega, y)) \leq & \alpha(\omega) \frac{[d(T(\omega, x), S(\omega, x))]^3 + [d(T(\omega, y), Q(\omega, y))]^3}{[d(T(\omega, x), S(\omega, x))]^2 + [d(T(\omega, y), Q(\omega, y))]^2} \\ & + \beta(\omega) \frac{[d(T(\omega, x), S(\omega, x))]^2 + [d(T(\omega, y), Q(\omega, y))]^2}{[d(T(\omega, x), S(\omega, x))] + [d(T(\omega, y), Q(\omega, y))]^2} \\ & + \gamma(\omega)d(T(\omega, x), T(\omega, y)) \end{aligned}$$

for each $x, y \in X$ and $\omega \in \Omega$ where $\alpha, \beta, \gamma : \Omega \rightarrow (0, 1)$ are measurable mapping such that $\alpha(\omega) + \beta(\omega) + \gamma(\omega) < 1$.

If one of the random multivalued operators S, Q and T is continuous, then S, Q and T have unique common random fixed point. (Here H represents the Hausdorff metric on $CB(X)$ induced by the metric d).

Proof. Let $\xi_0 : \Omega \rightarrow X$ be an arbitrary measurable mapping and choose a measurable mapping $\xi_1 : \Omega \rightarrow X$ such that $S(\omega, \xi_0(\omega)) = T(\omega, \xi_1(\omega))$ for each $\omega \in \Omega$.

It further implies that there exists a measurable mapping $\xi_2 : \Omega \rightarrow X$ such that for any $\omega \in \Omega$

$$Q(\omega, \xi_1(\omega)) = T(\omega, \xi_2(\omega)).$$

In general, we can choose measurable mappings ξ_{2n+1} and ξ_{2n+2} from $\Omega \rightarrow X$ such that

$$S(\omega, \xi_{2n}(\omega)) = T(\omega, \xi_{2n+1}(\omega))$$

and
$$Q(\omega, \xi_{2n+1}(\omega)) = T(\omega, \xi_{2n+2}(\omega))$$

for each $\omega \in \Omega$ and $n = 0, 1, 2, \dots$.

Then for each $\omega \in \Omega$,

$$d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega))) = H(S(\omega, \xi_{2n}(\omega)), Q(\omega, \xi_{2n+1}(\omega)))$$

$$\begin{aligned} &\leq \alpha(\omega) \frac{[d(T(\omega, \xi_{2n}(\omega)), S(\omega, \xi_{2n}(\omega)))]^3 + [d(T(\omega, \xi_{2n+1}(\omega)), Q(\omega, \xi_{2n+1}(\omega)))]^3}{[d(T(\omega, \xi_{2n}(\omega)), S(\omega, \xi_{2n}(\omega)))]^2 + [d(T(\omega, \xi_{2n+1}(\omega)), Q(\omega, \xi_{2n+1}(\omega)))]^2} \\ &\quad + \beta(\omega) \frac{[d(T(\omega, \xi_{2n}(\omega)), S(\omega, \xi_{2n}(\omega)))]^2 + [d(T(\omega, \xi_{2n+1}(\omega)), Q(\omega, \xi_{2n+1}(\omega)))]^2}{[d(T(\omega, \xi_{2n}(\omega)), S(\omega, \xi_{2n}(\omega)))] + [d(T(\omega, \xi_{2n+1}(\omega)), Q(\omega, \xi_{2n+1}(\omega)))]} \\ &\quad + \gamma(\omega) d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) \\ &\leq \alpha(\omega) \frac{[d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega)))]^3 + [d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega)))]^3}{[d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega)))]^2 + [d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega)))]^2} \\ &\quad + \beta(\omega) \frac{[d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega)))]^2 + [d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega)))]^2}{[d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega)))] + [d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega)))]} \\ &\quad + \gamma(\omega) d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) \\ &\leq \alpha(\omega) \frac{[d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) + d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega)))]^3}{[d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) + d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega)))]^2} \\ &\quad + \beta(\omega) \frac{[d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) + d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega)))]^2}{[d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) + d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega)))]} \\ &\quad + \gamma(\omega) d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) \\ &\leq \alpha(\omega) [d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) + d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega)))] \\ &\quad + \beta(\omega) [d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) + d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega)))] \\ &\quad + \gamma(\omega) d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) \\ &\leq (\alpha(\omega) + \beta(\omega) + \gamma(\omega)) d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) \\ &\quad + (\alpha(\omega) + \beta(\omega)) d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega))) \\ \text{i.e.} \quad &(1 - \alpha(\omega) - \beta(\omega)) d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega))) \\ &\leq (\alpha(\omega) + \beta(\omega) + \gamma(\omega)) d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) \end{aligned}$$

$$d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega))) \leq kd(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega)))$$

where

$$k = \frac{\alpha(\omega) + \beta(\omega) + \gamma(\omega)}{1 - \alpha(\omega) - \beta(\omega)} < 1.$$

Similarly,

$$\begin{aligned} d(T(\omega, \xi_{2n+2}(\omega)), T(\omega, \xi_{2n+3}(\omega))) &\leq kd(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega))) \\ &\leq k^2 d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) \end{aligned}$$

In general,

$$d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) \leq k^{2n} d(T(\omega, \xi_0(\omega)), T(\omega, \xi_1(\omega))).$$

Furthermore $m > n$,

$$\begin{aligned} d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2m}(\omega))) &\leq d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2n+1}(\omega))) \\ &\quad + d(T(\omega, \xi_{2n+1}(\omega)), T(\omega, \xi_{2n+2}(\omega))) + \dots \\ &\quad + d(T(\omega, \xi_{2m-1}(\omega)), T(\omega, \xi_{2m}(\omega))) \\ &\leq k^{2n} d(T(\omega, \xi_0(\omega)), T(\omega, \xi_1(\omega))) \\ &\quad + k^{2n+1} d(T(\omega, \xi_0(\omega)), T(\omega, \xi_1(\omega))) + \dots \\ &\quad + k^{2m-1} d(T(\omega, \xi_0(\omega)), T(\omega, \xi_1(\omega))) \end{aligned}$$

$$\text{i.e. } d(T(\omega, \xi_{2n}(\omega)), T(\omega, \xi_{2m}(\omega))) \leq \frac{k^{2n}}{(1-k)} d(T(\omega, \xi_0(\omega)), T(\omega, \xi_1(\omega))) \rightarrow 0 \quad \text{as } n, m \rightarrow \infty.$$

Thus $\{T(\omega, \xi_{2n}(\omega))\}$ and $\{T(\omega, \xi_{2m}(\omega))\}$ are Cauchy sequence in $CB(X)$, therefore there exists $A(\omega) \in CB(X)$ such that $\{T(\omega, \xi_{2n}(\omega))\} \rightarrow A(\omega)$ for some $\omega \in \Omega$.

It further implies that $\{T(\omega, \xi_{2n+1}(\omega))\}$, $\{S(\omega, \xi_{2n}(\omega))\}$ and $\{Q(\omega, \xi_{2n+1}(\omega))\}$ converges to $A(\omega)$ for each $\omega \in \Omega$.

Let $\xi : \Omega \rightarrow X$ be a measurable mapping such that for each $\omega \in \Omega$, $\xi(\omega) \in A(\omega)$.

Thus, we have

$$\begin{aligned} T(\omega, \xi_{2n+1}(\omega)) &\rightarrow A(\omega), S(\omega, \xi_{2n}(\omega)) \rightarrow A(\omega) \quad \text{and} \\ Q(\omega, \xi_{2n+1}(\omega)) &\rightarrow A(\omega) \quad \text{as } n \rightarrow \infty. \end{aligned}$$

Now, suppose that T is continuous random multivalued operator, then

$$T(\omega, T(\omega, \xi_{2n+1}(\omega))) \rightarrow T(\omega, A(\omega)), T(\omega, S(\omega, \xi_{2n}(\omega))) \rightarrow T(\omega, A(\omega)) \text{ for every } \omega \in \Omega.$$

Since pair (S, T) and (Q, T) are compatible random operator,

Since pair (S, T) and (Q, T) are compatible random operator, then for each $\omega \in \Omega$, we have

$$T(\omega, T(\omega, \xi_{2n+1}(\omega))) \rightarrow T(\omega, A(\omega)), S(\omega, T(\omega, \xi_{2n+1}(\omega))) \rightarrow T(\omega, A(\omega))$$

and $Q(\omega, T(\omega, \xi_{2n+1}(\omega))) \rightarrow T(\omega, A(\omega))$.

Consider for each $\omega \in \Omega$

$$\begin{aligned} &H(S(\omega, T(\omega, \xi_{2n}(\omega))), Q(\omega, \xi_{2n+1}(\omega))) \\ &\leq \alpha(\omega) \frac{[d(T(\omega, T(\omega, \xi_{2n}(\omega))), S(\omega, T(\omega, \xi_{2n}(\omega))))]^3 + [d(T(\omega, \xi_{2n+1}(\omega))), Q(\omega, \xi_{2n+1}(\omega)))]^3}{[d(T(\omega, T(\omega, \xi_{2n}(\omega))), S(\omega, T(\omega, \xi_{2n}(\omega))))]^2 + [d(T(\omega, \xi_{2n+1}(\omega))), Q(\omega, \xi_{2n+1}(\omega)))]^2} \\ &+ \beta(\omega) \frac{[d(T(\omega, T(\omega, \xi_{2n}(\omega))), S(\omega, T(\omega, \xi_{2n}(\omega))))]^2 + [d(T(\omega, \xi_{2n+1}(\omega))), Q(\omega, \xi_{2n+1}(\omega)))]^2}{[d(T(\omega, T(\omega, \xi_{2n}(\omega))), S(\omega, T(\omega, \xi_{2n}(\omega))))] + [d(T(\omega, \xi_{2n+1}(\omega))), Q(\omega, \xi_{2n+1}(\omega))]} \\ &+ \gamma(\omega) d(T(\omega, T(\omega, \xi_{2n}(\omega))), T(\omega, \xi_{2n+1}(\omega))). \end{aligned}$$

On taking limit $n \rightarrow \infty$ both sides, we get

$$d(T(\omega, A(\omega)), A(\omega))$$

$$\leq \alpha(\omega) \frac{[d(T(\omega, A(\omega)), T(\omega, A(\omega)))]^3 + [d(T(\omega, A(\omega)), T(\omega, A(\omega)))]^3}{[d(T(\omega, A(\omega)), T(\omega, A(\omega)))]^2 + [d(T(\omega, A(\omega)), T(\omega, A(\omega)))]^2}$$

$$+\beta(\omega) \frac{[d(T(\omega, A(\omega)), T(\omega, A(\omega)))]^2 + [d(T(\omega, A(\omega)), T(\omega, A(\omega)))]^2}{[d(T(\omega, A(\omega)), T(\omega, A(\omega)))] + [d(T(\omega, A(\omega)), T(\omega, A(\omega)))]}$$

$$+ \gamma(\omega) d(T(\omega, A(\omega)), A(\omega))$$

$$(1-\gamma(\omega)) d(T(\omega, A(\omega)), A(\omega)) \leq 0$$

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

i.e., $T(\omega, A(\omega)) = A(\omega)$ for each $\omega \in \Omega$.

But $\xi(\omega) \in A(\omega)$.

Thus $\xi(\omega) \in T(\omega, \xi(\omega))$.

Now, for any $\omega \in \Omega$

$$H(S(\omega, A(\omega)), Q(\omega, \xi_{2n+1}(\omega)))$$

$$\leq \alpha(\omega) \frac{[d(T(\omega, A(\omega)), S(\omega, A(\omega)))]^3 + [d(T(\omega, \xi_{2n+1}(\omega)), Q(\omega, \xi_{2n+1}(\omega)))]^3}{[d(T(\omega, A(\omega)), S(\omega, A(\omega)))]^2 + [d(T(\omega, \xi_{2n+1}(\omega)), Q(\omega, \xi_{2n+1}(\omega)))]^2}$$

$$+\beta(\omega) \frac{[d(T(\omega, A(\omega)), S(\omega, A(\omega)))]^2 + [d(T(\omega, \xi_{2n+1}(\omega)), Q(\omega, \xi_{2n+1}(\omega)))]^2}{[d(T(\omega, A(\omega)), S(\omega, A(\omega)))] + [d(T(\omega, \xi_{2n+1}(\omega)), Q(\omega, \xi_{2n+1}(\omega)))]}$$

$$+ \gamma(\omega) d(T(\omega, A(\omega)), T(\omega, \xi_{2n+1}(\omega))).$$

Taking limit $\rightarrow \infty$, we get

$$d(S(\omega, A(\omega)), A(\omega))$$

$$\leq \alpha(\omega) \frac{[d(A(\omega), S(\omega, A(\omega)))]^3 + [d(A(\omega), A(\omega))]}{[d(A(\omega), S(\omega, A(\omega)))]^2 + [d(A(\omega), A(\omega))]}^2$$

$$+\beta(\omega) \frac{[d(A(\omega), S(\omega, A(\omega)))]^2 + [d(A(\omega), A(\omega))]}{[d(A(\omega), S(\omega, A(\omega)))] + [d(A(\omega), A(\omega))]}^2$$

$$+ \gamma(\omega) d(A(\omega), A(\omega))$$

$$d(S(\omega, A(\omega)), A(\omega)) \leq \alpha(\omega)d(A(\omega), S(\omega, A(\omega))) + \beta(\omega) d(A(\omega), S(\omega, A(\omega)))$$

$$(1 - \alpha(\omega) - \beta(\omega)) d(S(\omega, A(\omega)), A(\omega)) \leq 0$$

$$\text{i.e. } d(S(\omega, A(\omega)), A(\omega)) \leq 0$$

$$S(\omega, A(\omega)) = A(\omega) \text{ for each } \omega \in \Omega.$$

But $\xi(\omega) \in A(\omega)$.

Thus, $\xi(\omega) \in S(\omega, A(\omega))$.

Finally,

$$H(S(\omega, T(\omega, A(\omega))), Q(\omega, A(\omega)))$$

$$\leq \alpha(\omega) \frac{[d(T(\omega, A(\omega)), S(\omega, A(\omega)))]^3 + [d(T(\omega, A(\omega)), Q(\omega, A(\omega)))]^3}{[d(T(\omega, A(\omega)), S(\omega, A(\omega)))]^2 + [d(T(\omega, A(\omega)), Q(\omega, A(\omega)))]^2}$$

$$+\beta(\omega) \frac{[d(T(\omega, A(\omega)), S(\omega, A(\omega)))]^2 + [d(T(\omega, A(\omega)), Q(\omega, A(\omega)))]^2}{[d(T(\omega, A(\omega)), S(\omega, A(\omega)))] + [d(T(\omega, A(\omega)), Q(\omega, A(\omega)))]}$$

$$+ \gamma(\omega) d(T(\omega, A(\omega)), T(\omega, A(\omega)))$$

$$d(A(\omega), Q(\omega, A(\omega)))$$

$$\leq \alpha(\omega) \frac{[d(A(\omega), A(\omega))]}{[d(A(\omega), A(\omega))]}^3 + \frac{[d(A(\omega), Q(\omega, A(\omega)))]^3}{[d(A(\omega), A(\omega))]}^2 + [d(A(\omega), Q(\omega, A(\omega)))]^2$$

$$+\beta(\omega) \frac{[d(A(\omega), A(\omega))]^2 + [d(A(\omega), Q(\omega, A(\omega)))]^2}{[d(A(\omega), A(\omega))] + [d(A(\omega), Q(\omega, A(\omega)))]}$$

$$+ \gamma(\omega) d(A(\omega), A(\omega))$$

$$d(A(\omega), Q(\omega, A(\omega))) \leq \alpha(\omega)d(A(\omega), Q(\omega, A(\omega))) + \beta(\omega) d(A(\omega), Q(\omega, A(\omega)))$$

$$(1 - \alpha(\omega) - \beta(\omega)) d(A(\omega), Q(\omega, A(\omega))) \leq 0$$

$$\text{i.e.} \quad d(A(\omega), Q(\omega, A(\omega))) \leq 0$$

$$Q(\omega, A(\omega)) = A(\omega) \text{ for each } \omega \in \Omega.$$

But $\xi(\omega) \in A(\omega)$.

Thus, $\xi(\omega) \in Q(\omega, A(\omega))$.

Hence, $\xi(\omega)$ is a random fixed point of random multivalued operator S, Q and T.

Uniqueness :

To prove uniqueness of common random fixed point of random multivalued operator.

Let $\xi_1, \xi_2 : \Omega \rightarrow X$ be two common random fixed point of random multivalued operators S, Q and T such

that $\xi_1(\omega) = \xi_2(\omega)$ for each $\omega \in \Omega$.

Consider for each $\omega \in \Omega$

$$d(\xi_1(\omega), \xi_2(\omega)) \leq H(S(\omega, \xi_1(\omega)), Q(\omega, \xi_2(\omega)))$$

$$\leq \alpha(\omega) \frac{[d(T(\omega, \xi_1(\omega)), S(\omega, \xi_1(\omega)))]^3 + [d(T(\omega, \xi_2(\omega)), Q(\omega, \xi_2(\omega)))]^3}{[d(T(\omega, \xi_1(\omega)), S(\omega, \xi_1(\omega)))]^2 + [d(T(\omega, \xi_2(\omega)), Q(\omega, \xi_2(\omega)))]^2}$$

$$+\beta(\omega) \frac{[d(T(\omega, \xi_1(\omega)), S(\omega, \xi_1(\omega)))]^2 + [d(T(\omega, \xi_2(\omega)), Q(\omega, \xi_2(\omega)))]^2}{[d(T(\omega, \xi_1(\omega)), S(\omega, \xi_1(\omega)))] + [d(T(\omega, \xi_2(\omega)), Q(\omega, \xi_2(\omega)))]}$$

$$+ \gamma(\omega)d(T(\omega, \xi_1(\omega)), T(\omega, \xi_2(\omega)))$$

$$\text{i.e.} \quad d(\xi_1(\omega), \xi_2(\omega)) \leq \gamma(\omega)d(T(\omega, \xi_1(\omega)), T(\omega, \xi_2(\omega)))$$

$$(1 - \gamma(\omega))d(\xi_1(\omega), \xi_2(\omega)) \leq 0$$

$$d(\xi_1(\omega), \xi_2(\omega)) \leq 0.$$

Thus, $\xi_1(\omega) = \xi_2(\omega)$ for each $\omega \in \Omega$

which is a contradiction, so the result follows.

Corollary. Let X be a Polish space and let (S, P) and (T, Q) be two pairs of compatible random multivalued operators from $\Omega \times X \rightarrow CB(X)$ with $S(\omega, X) \subset Q(\omega, X)$ and $T(\omega, X) \subset P(\omega, X)$ for each $\omega \in \Omega$ and

$\omega \in \Omega$ and

$$H(S(\omega, x), T(\omega, y))$$

$$\leq \alpha(\omega) \frac{[d(P(\omega, x), S(\omega, x))]^3 + [d(Q(\omega, y), T(\omega, y))]^3}{[d(P(\omega, x), S(\omega, x))]^2 + [d(Q(\omega, y), T(\omega, y))]^2}$$

$$+\beta(\omega) \frac{[d(P(\omega, x), S(\omega, x))]^2 + [d(Q(\omega, y), T(\omega, y))]^2}{[d(P(\omega, x), S(\omega, x))] + [d(Q(\omega, y), T(\omega, y))]} + \gamma(\omega)d(P(\omega, x), Q(\omega, y))$$

for each $x, y \in X$ and $\omega \in \Omega$, where $\alpha, \beta, \gamma : \Omega \rightarrow (0, 1)$ are measurable mappings such that $\alpha(\omega) + \beta(\omega) + \gamma(\omega) < 1$. If one of the random multivalued operators P, Q, T or S is continuous then P, Q, S and T have unique common random fixed point (where H represents Hausdorff metric on CB(X) induced by metric d).

References

[1.] Badshah, V.H. and Sayyed, Farkhunda, Common random fixed point of random multivalued operator on Polish spaces, Indian J. Pure App. Math. 33(4), Apr. 2002, 573-582.
 [2.] Beg, I. Random fixed point of random operators satisfying semi-contractivity conditions, Mathematica Japonica 46(1997), no. 1, 151-155.
 [3.] Beg, I., Approximation of random fixed point in normed spaces, Nonlinear Analysis, 51 (2002), No. 8, 1363-1372.

- [4.] Beg, I. and Abbas, Mujahid, Common random fixed point of compatible random operator, Int. J. Math. and Math. Sci. Vol. 2006 Article I.D. 23486, 1-15.
- [5.] Beg, I, and Shahzad, N., Random fixed points of random multivalued operators on Polish spaces, Non-linear Analysis Theory Methods and Applications 20 (1993), 835-847.
- [6.] Bharucha Reid, A.T.
- [7.] Random integral equations, Academic Press, New York, 1972.
- [8.] Hans, O., Reduzierende zufällige transformation. Czechoslovak Mathematics Journal 7 (1957), 154-158.
- [9.] Hans, O., Random operator equations, Proceeding of the 4th Berkeley Symposium in Mathematical Statistics and Probability, Vol. II, Part I, University of California Press, California (1961), 185-202.
- [10.] Itoh, S., A random fixed point theorem for a multivalued contraction mapping, Pacific Journal Mathematics 68 (1977), 85-90.
- [11.] Mukherjee, A., Random transformations of Banach spaces. Ph.D. Dissertation, Wayne State University Detroit, Michigan, USA (1968).
- [12.] Papageorgiou, N.S., Random fixed point theorems for measurable multifunctions in Banach spaces, Proceedings of the American Mathematical Society 97 (1986), No. 3, 507-514.
- [13.] Spacek, A., Zufällige Gleichungen, Czechoslovak Mathematical Journal 5 (1995), 462-466.