

Nikolaos S. Papageorgiou

Existence of solutions for integrodifferential inclusions in Banach spaces

Commentationes Mathematicae Universitatis Carolinae, Vol. 32 (1991), No. 4, 687--696

Persistent URL: <http://dml.cz/dmlcz/118448>

Terms of use:

© Charles University in Prague, Faculty of Mathematics and Physics, 1991

Institute of Mathematics of the Academy of Sciences of the Czech Republic provides access to digitized documents strictly for personal use. Each copy of any part of this document must contain these *Terms of use*.



This paper has been digitized, optimized for electronic delivery and stamped with digital signature within the project *DML-CZ: The Czech Digital Mathematics Library* <http://project.dml.cz>

Existence of solutions for integrodifferential inclusions in Banach spaces

NIKOLAOS S. PAPAGEORGIU

Abstract. In this paper we examine nonlinear integrodifferential inclusions defined in a separable Banach space. Using a compactness type hypothesis involving the ball measure of noncompactness, we establish two existence results. One involving convex-valued orientor fields and the other nonconvex valued ones.

Keywords: sublinear measure of noncompactness, orientor, field, selector, upper semicontinuity, lower semicontinuity, graph measurability, weak measurability

Classification: 34G05, 45G05

1. Introduction.

In this paper, we prove two existence theorems for integrodifferential inclusions in a separable Banach space. The first existence theorem concerns convex-valued orientor fields, while the second deals with nonconvex-valued ones. Our “convex” result extends the works of Davy [3, Theorem 4.2], Mukshinov [8] and Papageorgiou [15, Theorems 3.2 and 3.5]. All these works treated differential inclusions with no Volterra operator present. Similarly, our “nonconvex” result extends the work of Kisielewicz [5]. Furthermore, the results of the present paper extend to multivalued integrodifferential systems, the recent work of the author [14] on Volterra integral inclusions.

2. Preliminaries.

The purpose of this section is to briefly review some basic facts about the measurability and continuity properties of multifunctions (set valued functions) that we will need in the sequel.

Let (Ω, Σ) be a measurable space and X a separable Banach space. Throughout this paper we will be using the following notations:

$$P_{f(c)}(X) = \{A \subseteq X : \text{nonempty, closed (convex)}\}$$

and $P_{(w)k(c)}(X) = \{A \subseteq X : \text{nonempty, (weakly-) compact, (convex)}\}.$

A multifunction $F : \Omega \rightarrow P_f(X)$ is said to be measurable, if for every $x \in X$ the \mathbb{R}_+ -valued function $\omega \rightarrow d(x, F(\omega)) = \inf\{\|x - z\| : z \in F(\omega)\}$ is measurable. In fact this is equivalent to saying that for every $U \subseteq X$ open, $F^-(U) = \{\omega \in \Omega : F(\omega) \cap U \neq \emptyset\} \in \Sigma$ or that there exists a sequence $\{f_n\}_{n \geq 1}$ of measurable functions $f_n : \Omega \rightarrow X$ s.t. $F(\omega) = \overline{\{f_n(\omega)\}_{n \geq 1}}$ for all $\omega \in \Omega$. A multifunction

$F : \Omega \rightarrow 2^X \setminus \{\emptyset\}$ is said to be weakly (or scalarly) measurable, if for every $x^* \in X^*$ its support function $\omega \rightarrow \sigma(x^*, F(\omega)) = \sup\{(x^*, x) : x \in F(\omega)\}$ is measurable. It is clear that for $P_f(X)$ -valued multifunctions measurability implies weak measurability (just observe that for every $x^* \in X^*$, $\sigma(x^*, F(\omega)) = \sup_{n \geq 1}(x^*, f_n(\omega))$, where $f_n : \Omega \rightarrow X$ are measurable functions s.t. $F(\omega) = \overline{\{f_n(\omega)\}_{n \geq 1}}$ for all $\omega \in \Omega$). The converse is true if there is a σ -finite measure $\mu(\cdot)$ defined on Σ , Σ is μ -complete and $F(\cdot)$ is $P_{wkc}(X)$ -valued. For a multifunction $F : \Omega \rightarrow 2^X \setminus \{\emptyset\}$, the graph of $F(\cdot)$ is defined by $GrF = \{(\omega, x) \in \Omega \times X : x \in F(\omega)\}$. We say that $F(\cdot)$ is graph measurable, if $GrF \in \Sigma \times B(X)$, with $B(X)$ being the Borel σ -field of X . For $P_f(X)$ -valued multifunctions measurability implies graph measurability. Indeed, let $f_n : \Omega \rightarrow X$ $n \geq 1$ be a sequence of measurable maps s.t. $F(\omega) = \overline{\{f_n(\omega)\}_{n \geq 1}}$ for all $\omega \in \Omega$ and note that $GrF = \{(\omega, x) \in \Omega \times X : d(x, F(\omega)) = 0\}$. But $d(x, F(\omega)) = \inf_{n \geq 1} \|x - f_n(\omega)\|$ and for each $n \geq 1$, $(\omega, x) \rightarrow \|x - f_n(\omega)\|$ is measurable in ω , continuous in x (i.e. a Carathéodory function), hence $(\omega, x) \rightarrow \|x - f_n(\omega)\|$ is jointly measurable $\Rightarrow (\omega, x) \rightarrow d(x, F(\omega)) = \inf_{n \geq 1} \|x - f_n(\omega)\|$ is jointly measurable $\Rightarrow GrF \in \Sigma \times B(X)$. Again the converse is true if there is a σ -finite measure $\mu(\cdot)$ defined on Σ and Σ is μ -complete. For more details we refer to Wagner [18].

Now suppose that (Ω, Σ, μ) is a finite measure space and $F : \Omega \rightarrow 2^X \setminus \{\emptyset\}$ a multifunction. By S_F^1 we will denote the set of integrable selectors of $F(\cdot)$; i.e. $S_F^1 = \{f \in L^1(X) : f(\omega) \in F(\omega)\mu - a.e.\}$. This set may be empty. For a graph measurable multifunction, it is nonempty if and only if $\omega \rightarrow \inf\{\|z\| : z \in F(\omega)\} \in L^1_+$. This is the case if $\omega \rightarrow |F(\omega)| = \sup\{\|z\| : z \in F(\omega)\} \in L^1_+$ and such a multifunction is called “integrably bounded”. For a graph measurable multifunction S_F^1 is closed in $L^1(X)$ if and only if $F(\cdot)$ is $P_f(X)$ -valued, and is convex if and only if $F(\cdot)$ is convex valued. Also the set S_F^1 is decomposable, in the sense that if $f_1, f_2 \in S_F^1$ and $A \in \Sigma$, $f = \chi_A f_1 + \chi_{A^c} f_2 \in S_F^1$. For further details we refer to [12] and [13]. Using the set S_F^1 , we can define a set valued integral for $F(\cdot)$ by setting $\int_\Omega F(\omega) d\mu(\omega) = \{\int_\Omega f(\omega) d\mu(\omega) : f \in S_F^1\}$. The vector valued integrals involved in this definition are understood in the sense of Bochner. A detailed study of this set valued integral can be found in the work of Kandilakis–Papageorgiou [4].

Next let Y, Z be Hausdorff topological spaces and $F : Y \rightarrow 2^Z \setminus \{\emptyset\}$. We say that $F(\cdot)$ is upper semicontinuous (*u.s.c.*) (resp. lower semicontinuous (*l.s.c.*)), if for every $U \subseteq Z$ open, the set $F^+(U) = \{y \in Y : F(y) \subseteq U\}$ (resp. $F^-(U) = \{y \in Y : F(y) \cap U \neq \emptyset\}$) is open in Y . If $F(\cdot)$ is both *u.s.c.* and *l.s.c.*, then we say that $F(\cdot)$ is continuous. In fact continuity is equivalent to saying that $F : Y \rightarrow 2^Z \setminus \{\emptyset\}$ is continuous from Y into $2^Z \setminus \{\emptyset\}$, the latter equipped with the Vietoris topology. If Z is a metric space, we can define a generalized metric on $P_f(Z)$, known in the literature as the Hausdorff metric, by setting $h(A, B) = \max[\sup_{a \in A} d(a, B), \sup_{b \in B} d(b, A)]$, $A, B \in P_f(Z)$. The metric space $(P_f(Z), h)$ is complete if Z is complete. A multifunction $F : Y \rightarrow P_f(Z)$ is said to be Hausdorff continuous (*h*-continuous), if it is continuous from Y into $(P_f(Z), h)$. Since on $P_k(Z)$ the Vietoris and Hausdorff topologies coincide (see Klein–Thompson [6, Corollary 4.2.3, p. 41]), a $P_k(Z)$ -valued multifunction is continuous if and only if it is *h*-continuous.

Let X be a Banach space and \mathcal{B} its family of bounded sets. Then the Hausdorff (ball)-measure of noncompactness $\beta : \mathcal{B} \rightarrow \mathbb{R}_+$ is defined by

$$\beta(B) = \inf\{r > 0 : B \text{ can be covered by finitely many balls of radius } r\}.$$

A comprehensive introduction to the subject of measures of noncompactness can be found in the book of Banas–Goebel [1].

Finally, if $\{A_n\}_{n \geq 1} \subseteq 2^X \setminus \{\emptyset\}$, we set

$$w - \overline{\lim} A_n = \{x \in X : x = w - \lim x_{n_k}, x_{n_k} \in A_{n_k}, n_1 < n_2 < \dots < n_k < \dots\}.$$

3. Existence results.

Let $T = [0, r]$ and X a separable Banach space. Let $K : \Delta = \{(t, s) : 0 \leq s \leq t \leq r\} \rightarrow \mathcal{L}(X)$ be a strongly continuous kernel (i.e. it is continuous from Δ into $\mathcal{L}(X) = \{\text{bounded linear operators from } X \text{ into itself}\}$ equipped with the strong operator topology) and let $V : C(T, X) \rightarrow C(T, X)$ be the Volterra integral operator corresponding to the kernel $K(t, s)$; i.e. $V(x)(t) = \int_0^t K(t, s)x(s) ds$. We consider the following integrodifferential inclusion:

$$(*) \quad \begin{cases} \dot{x}(t) \in F(t, x(t), V(x)(t)) \text{ a.e.} \\ x(0) = x_0. \end{cases}$$

By a solution of $(*)$, we understand a function $x(\cdot) \in C(T, X)$ s.t.

$$x(t) = x_0 + \int_0^t f(s) ds$$

for all $t \in T$ and with $f \in S^1_{F(\cdot, x(\cdot), V(x)(\cdot))}$. Note that such a function is almost everywhere differentiable and $\dot{x}(t) = f(t) \in F(t, x(t), V(x)(t))$ a.e.

We will start with the “convex” result. For this we will need the following hypothesis on the orientor field $F(t, x, y)$.

$H(F)_1$: $F : T \times X \times X \rightarrow P_{fc}(X)$ is a multifunction s.t.

- (1) $(t, x, y) \rightarrow F(t, x, y)$ is weakly measurable,
- (2) $(x, y) \rightarrow F(t, x, y)$ is u.s.c. from $X \times X$ into X_w , where X_w denotes the Banach space X equipped with the weak topology,
- (3) $\beta(F(t, B_1, B_2)) \leq k(t)[\beta(B_1) + \beta(B_2)]$, for all $B_1, B_2 \subseteq X$ nonempty, bounded and with $k(\cdot) \in L^1_+$,
- (4) $|F(t, x, y)| = \sup\{\|z\| : z \in F(t, x, y)\} = a(t) + b(t)(\|x\| + \|y\|)$ a.e. with $a(\cdot), b(\cdot) \in L^1_+$.

In the proof of the “convex” existence result, we will need the following lemma, which in fact is of independent interest.

Lemma 3.1. *If (Ω, Σ, μ) is a σ -finite, complete measure space, X is a separable Banach space, $F : \Omega \rightarrow 2^X \setminus \{\emptyset\}$ is a graph measurable multifunction and $u : \Omega \times X \rightarrow \mathbb{R}$ is a measurable function, then $\omega \rightarrow m(\omega) = \sup\{u(\omega, x) : x \in F(\omega)\}$ is measurable.*

PROOF: We need to show that for every $\theta \in \mathbb{R}$, the level set $\{\omega \in \Omega : m(\omega) > \theta\} \in \Sigma$. Note that $m(\omega) > \theta$ if and only if there exists $x \in F(\omega)$ s.t. $u(\omega, x) > \theta$. So $\{\omega \in \Omega : m(\omega) > \theta\} = \text{proj}_\Omega\{(\omega, x) \in \text{Gr}F : u(\omega, x) > \theta\}$.

But since by hypothesis $F(\cdot)$ is graph measurable and $u(\cdot, \cdot)$ is measurable, we have $\{(\omega, x) \in \text{Gr}F : u(\omega, x) > \theta\} \in \Sigma \times B(X)$. Then from von Neumann’s projection theorem (see Saint–Beuve [16, Theorem 4]), we get that $\text{proj}_\Omega\{(\omega, x) \in \text{Gr}F : u(\omega, x) > \theta\} \in \Sigma$. So $m(\cdot)$ is indeed measurable as claimed by the lemma. □

Now we are ready to state and prove our first existence theorem:

Theorem 3.2. *If hypothesis $H(F)_1$ holds, then the problem $(*)$ admits a solution.*

PROOF: We will start by deriving an a priori bound for the solutions of $(*)$. So let $x(\cdot) \in C(T, X)$ be such a solution. Then by definition we have:

$$x(t) = x_0 + \int_0^t f(s) ds$$

for all $t \in T$ and with $f \in L^1(X)$, $f(t) \in F(t, x(t), V(x)(t))$ a.e. Hence

$$\begin{aligned} \|x(t)\| &\leq \|x_0\| + \int_0^t \|f(s)\| ds \\ &\leq \|x_0\| + \int_0^t (a(s) + b(s)(\|x(s)\| + \|\int_0^s K(s, \tau)x(\tau) d\tau\|)) ds \\ &\leq \|x_0\| + \int_0^t (a(s) + b(s)\|x(s)\| + b(s) \int_0^s M_1\|x(\tau)\| d\tau) ds, \end{aligned}$$

where $\|K(t, s)\|_{\mathcal{L}} \leq M_1$ for all $(t, s) \in \Delta$. Invoking Pachpatte’s inequality (see Theorem 1 in [9]), we get that there exists $M_2 > 0$ s.t. for all $t \in T$ $\|x(t)\| \leq M_2$. Then $\|V(x)(t)\| \leq \int_0^t M_1\|x(s)\| ds \leq M_1M_2b = M_3$.

Define $\hat{F} : T \times X \times X \rightarrow P_{fc}(X)$ by

$$\hat{F}(t, x, y) = F(t, p_{M_2}(x), p_{M_3}(y)),$$

where $p_{M_2}(\cdot), p_{M_3}(\cdot) : X \rightarrow X$ are the M_2 and M_3 radial retractions, respectively. Recalling that $p_{M_2}(\cdot), p_{M_3}(\cdot)$ are Lipschitz continuous and using the hypothesis $H(F)_1$ (1), we see that $(t, x, y) \rightarrow \hat{F}(t, x, y)$ is weakly measurable, while from the hypothesis $H(F)_1$ (2) and Theorem 7.3.11, p. 87 of Klein–Thompson [6], we have

that $(x, y) \rightarrow \hat{F}(t, x, y)$ is *u.s.c.* from $X \times X$ into X_w . Also if $B_1, B_2 \subseteq X$ are nonempty, bounded sets, we have

$$\begin{aligned} \beta(\hat{F}(t, B_1, B_2)) &= \beta(F(t, p_{M_2}(B_1), p_{M_3}(B_2))) \\ &\leq k(t)[\beta(p_{M_2}(B_1)) + \beta(p_{M_3}(B_2))]. \end{aligned}$$

But note that $p_{M_2}(B_1) \subseteq \overline{\text{conv}}(B_1 \cup \{0\}) \Rightarrow \beta(p_{M_2}(B_1)) \leq \beta(\overline{\text{conv}}(B_1 \cup \{0\})) = \beta(B_1)$ and similarly we get that $\beta(p_{M_3}(B_2)) \leq \beta(B_2)$. Therefore we have that

$$\beta(\hat{F}(t, B_1, B_2)) \leq k(t)[\beta(B_1) + \beta(B_2)] \text{ a.e.}$$

Finally, observe that $|\hat{F}(t, x, y)| \leq a(t) + b(t)(M_2 + M_3) = \varphi(t)$ *a.e.* with $\varphi(\cdot) \in L^1_+$. Let $W = \{y \in C(T, X) : y(t) = x_0 + \int_0^t g(s) ds, t \in T, \|g(t)\| \leq \varphi(t) \text{ a.e.}\}$. Clearly this is a nonempty, bounded, equicontinuous and closed subset of $C(T, X)$.

Next let $R : W \rightarrow 2^W$ be defined by

$$\begin{aligned} R(x) &= \{y \in W : y(t) = \\ &= x_0 + \int_0^t f(s) ds, t \in T, f \in L^1(X), f(t) \in \hat{F}(t, x(t), V(x)(t)) \text{ a.e.}\}. \end{aligned}$$

First we will show that $R(\cdot)$ has nonempty values. Fix $x(\cdot) \in C(T, X)$ and $x^* \in X^*$ and let $\theta_1 : T \rightarrow T \times X \times X$ be defined by $\theta_1(t) = (t, x(t), V(x)(t))$. Clearly $\theta_1(\cdot)$ is measurable. Also let $\theta_2 : T \times X \times X \rightarrow \mathbb{R}$ be defined by $\theta_2(t, x, y) = \sigma(x^*, \hat{F}(t, x, y))$. Because of the hypothesis $H(F)_1$ (1), $\theta_2(\cdot, \cdot, \cdot)$ is measurable. Then $\theta_2 \circ \theta_1 : T \rightarrow \mathbb{R}$ defined by $(\theta_2 \circ \theta_1)(t) = \sigma(x^*, \hat{F}(t, x(t), V(x)(t)))$ is measurable $\Rightarrow t \rightarrow \hat{F}(t, x(t), V(x)(t))$ is measurable for the Lebesgue σ -field on T (see Section 2). So from Aumann's selection theorem (see Theorem 5.10 of Wagner [18]) and since $|\hat{F}(t, x, y)| \leq \varphi(t)$ *a.e.* with $\varphi(\cdot) \in L^1_+$, we see that $S^1_{\hat{F}(\cdot, x(\cdot), V(x)(\cdot))} \neq \emptyset$, which of course implies that $R(x) \neq \emptyset$ for all $x(\cdot) \in C(T, X)$. Clearly $R(x)$ is convex and we will now show that it is closed. Indeed, let $\{y_n\}_{n \geq 1} \subseteq R(x)$ and assume that $y_n \rightarrow y$ in $C(T, X)$. Then by definition

$$y_n(t) = x_0 + \int_0^t f_n(s) ds,$$

for all $t \in T$ and with $f_n \in S^1_{\hat{F}(\cdot, x(\cdot), V(x)(\cdot))}, n \geq 1$. Let $G(t) = \overline{\text{conv}}\{f_n(t)\}_{n \geq 1}, t \in T$. Clearly $G(\cdot)$ is measurable and $G(t) \subseteq \hat{F}(t, x(t), V(x)(t)) \in P_{kc}(X)$ (since $\beta(\hat{F}(t, B_1, B_2)) \leq k(t)[\beta(B_1) + \beta(B_2)]$ *a.e.*; just take $B_1 = \{x(t)\}$ and $B_2 = \{V(x)(t)\}$, note that $\beta(B_1) = \beta(B_2) = 0$ and so obtain that $\beta(\hat{F}(t, B_1, B_2)) = 0 \Rightarrow \hat{F}(t, x(t), V(x)(t)) \in P_{kc}(X)$). Hence $G(t) \in P_{kc}(X), t \in T$, and $|G(t)| \leq \hat{F}(t, x(t), V(x)(t)) \leq \varphi(t)$ *a.e.* So invoking Proposition 3.1 of [10], we deduce that $S^1_G \in P_{wkc}(L^1(X))$ and so by the Eberlein–Smulian theorem and by passing to a subsequence if necessary, we may assume that $f_n \xrightarrow{w} f$ in $L^1(X)$. Since

$S^1_{\hat{F}(\cdot, x(\cdot), V(x)(\cdot))} \in P_{wkc}(X)$ (see Proposition 3.1 in [10]), we get that $f \in S^1_{\hat{F}(\cdot, x(\cdot), V(x)(\cdot))}$. Then $y(t) = x_0 + \int_0^t f(s) ds$ for all $t \in T$ and with $f \in S^1_{\hat{F}(\cdot, x(\cdot), V(x)(\cdot))}$. So $R(x) \in P_{fc}(C(T, X))$.

Next let $B \subseteq W$ be nonempty and closed. In what follows, we set $B(t) = \{x(t) : x(\cdot) \in B\}$. We have

$$R(B)(t) = \{x_0 + \int_0^t f(s) ds : f \in L^1(X), f(s) \in \hat{F}(s, x(s), V(x)(s)) \text{ a.e., } x \in B\}.$$

Note that

$$\{\hat{F}(s, x(s), V(x)(s)) : x \in B\} \subseteq \hat{F}(s, B(s), \overline{V(B)(s)})$$

for all $s \in T$. Also for every $x^* \in X^*$, we have

$$\begin{aligned} \sigma(x^*, \hat{F}(s, B(s), \overline{V(B)(s)})) &= \sigma(x^*, \bigcup_{\substack{x \in B(s) \\ y \in \overline{V(B)(s)}}} \hat{F}(s, x, y)) = \\ &= \text{sup}[\sigma(x^*, \hat{F}(s, x, y)) : (x, y) \in B(s) \times \overline{V(B)(s)}]. \end{aligned}$$

Observe that $s \rightarrow B(s)$ is measurable, since if $\{x_n\}_{n \geq 1} \subseteq B$ is dense in B , then from the continuity of the evaluation map, we have that $B(s) = \overline{\{x_n(s)\}_{n \geq 1}}$, establishing the measurability of $B(\cdot)$. Similarly, using Theorem 3.1 of Kandilakis–Papageorgiou [4], we have that $\overline{V(B)(s)} = \overline{\{\int_0^s K(s, \tau)x_n(\tau) d\tau\}_{n \geq 1}} \Rightarrow s \rightarrow \overline{V(B)(s)}$ is measurable. Since $(s, x, y) \rightarrow \sigma(x^*, \hat{F}(s, x, y))$ is measurable (it follows from the hypothesis $H(F)_1(1)$), from Lemma 3.1, we deduce that $s \rightarrow \text{sup}[\sigma(x^*, F(s, x, y)) : x \in B(s), y \in \overline{V(B)(s)}]$ is measurable $\Rightarrow s \rightarrow \sigma(x^*, \hat{F}(s, B(s), \overline{V(B)(s)}))$ is measurable $\Rightarrow s \rightarrow \overline{\text{conv}}F(s, B(s), \overline{V(B)(s)}) = H(s)$ is measurable for the Lebesgue σ -field on T (see Section 2). Thus there exist $h_n : T \rightarrow X$ $n \geq 1$ Lebesgue measurable functions s.t. for all $t \in T$ $H(t) = \overline{\{h_n(t)\}_{n \geq 1}}$. So invoking Proposition 1.6 of Mönch [7] (see also Lemma 2.2 of Kisielewicz [5]), we have

$$\begin{aligned} \beta(R(B)(t)) &\leq \beta[\int_0^t \{h_n(s)\}_{n \geq 1} ds] \leq \int_0^t \beta(\{h_n(s)\}_{n \geq 1}) ds \\ &= \int_0^t \beta(H(s)) ds = \int_0^t \beta(\hat{F}(s, B(s), \overline{V(B)(s)})) ds \\ &\leq \int_0^t k(s)[\beta(B(s)) + \beta(\overline{V(B)(s)})] ds = \int_0^t k(s)[\beta(B(s)) + \beta(V(B)(s))] ds. \end{aligned}$$

From the definition of the Volterra integral operator $V(\cdot)$, we have

$$\begin{aligned} \beta(\overline{V(B)}(s)) &= \beta(V(B)(s)) = \beta\left[\int_0^s K(s, \tau)B(\tau) d\tau\right] \\ &= \beta\left[\int_0^s K(s, \tau)x_n(\tau) d\tau : n \geq 1\right] \leq \int_0^s \beta(K(s, \tau)x_n(\tau) : n \geq 1) d\tau \text{ (see Mönch [7])} \\ &\leq \int_0^s M_1\beta(\{x_n(\tau)\}_{n \geq 1}) d\tau = \int_0^s M_1\beta(B(\tau)) d\tau \\ &\Rightarrow \int_0^t \beta(V(B)(s)) ds \leq \int_0^t \int_0^s M_1\beta(B(\tau)) d\tau ds \leq M_1r \int_0^t \beta(B(\tau)) d\tau. \end{aligned}$$

So we have:

$$\beta(R(B)(t)) \leq \int_0^t k(s)[\beta(B(s)) + M_1r\beta(B(s))] ds.$$

Let $\psi(B) = \sup_{t \in T}[e^{-\lambda \int_0^t k(s) ds} \beta(B(t))]$, $\lambda > 0$. Using the properties of $\beta(\cdot)$ and the fact that $W \subseteq C(T, H)$ is equicontinuous, we can easily check that $\psi(\cdot)$ is a sublinear measure of noncompactness, in the sense of Banas–Goebel [1]. We have

$$\begin{aligned} \beta(R(B)(t)) &\leq \int_0^t k(s)(1 + M_1r)e^{-\lambda \int_0^s k(\tau) d\tau} e^{\lambda \int_0^s k(\tau) d\tau} \beta(B(s)) ds \\ &\leq \int_0^t k(s)(1 + M_1r)\psi(B)e^{\lambda \int_0^s k(\tau) d\tau} ds = \frac{(1 + M_1r)\psi(B)}{\lambda} \int_0^t d(e^{\lambda \int_0^s k(\tau) d\tau}) \\ &= \frac{(1 + M_1r)}{\lambda} e^{\lambda \int_0^t k(s) ds} \psi(B) \Rightarrow \beta(R(B)(t))e^{-r \int_0^t k(s) ds} \\ &\leq \left(\frac{1 + M_1r}{\lambda}\right) \psi(B), t \in T \Rightarrow \psi(R(B)) \leq \left(\frac{1 + M_1r}{\lambda}\right) \psi(B). \end{aligned}$$

So if we choose $\lambda > (1 + M_1r)$ we have that $R(\cdot)$ is a ψ -contraction.

Next we will show that the multifunction $R(\cdot)$ has a closed graph. To this end, let $[x_n, y_n] \in GrR$, $n \geq 1$, $[x_n, y_n] \rightarrow [x, y]$ in $C(T, X) \times C(T, X)$. By definition for every $n \geq 1$, we have

$$y_n(t) = x_0 + \int_0^t f_n(s) ds$$

for all $t \in T$ and with $f_n \in L^1(X)$, $f_n(t) \in F(t, x_n(t), V(x_n)(t))$ a.e. But $x_n \rightarrow x$ in $C(T, X)$ and so $V(x_n) \rightarrow V(x)$ in $C(T, X)$. Since $\hat{F}(t, \cdot, \cdot)$ is u.s.c. from $X \times X$ into X_w , using Theorem 7.4.2, p. 90 of Klein–Thompson [6], we have

$$\overline{\text{conv}} \bigcup_{n \geq 1} \hat{F}(t, x_n(t), V(x_n)(t)) = G(t) \in P_{wkc}(X)$$

and clearly $t \rightarrow G(t)$ is a measurable multifunction, with $|G(t)| = \sup\{\|z\| : z \in G(t)\} \leq \varphi(t)$ a.e. So invoking once again Proposition 3.1 of [10], we get that $S_G^1 \in$

$P_{wkc}(L^1(X))$. Since $\{f_n\}_{n \geq 1} \subseteq S_G^1$, from the Eberlein–Smulian theorem and by passing to a subsequence if necessary, we may assume that $f_n \xrightarrow{w} f$ in $L^1(X)$. Using Theorem 3.1 of [11] we have

$$\begin{aligned} f(t) &\in \overline{\text{conv}} w - \overline{\text{lim}}\{f_n(t)\}_{n \geq 1} \\ &\subseteq \overline{\text{conv}} w - \overline{\text{lim}} \hat{F}(t, x_n(t), V(x_n)(t)) \\ &\subseteq \hat{F}(t, x(t), V(x)(t)) \text{ a.e.} \end{aligned}$$

the last inclusion following from the fact that $\hat{F}(t, \cdot, \cdot)$ is *u.s.c.* from $X \times X$ into X_w , is convex-valued and $x_n \xrightarrow{s} x, V(x_n) \xrightarrow{s} V(x)$ in $C(T, X)$. Hence

$$y(t) = x_0 + \int_0^t f(s) ds$$

for all $t \in T$ and with $f \in S_{\hat{F}(\cdot, x(\cdot), V(x)(\cdot))}^1$. Thus $[x, y] \in GrR$; i.e. $R(\cdot)$ has a closed graph in $W \times W$.

Apply Theorem 4.1 of Tarafdar–Vyborny [17], to get $x \in R(x)$. Then as in the beginning of the proof, using the definition of $\hat{F}(t, x, y)$ and Pachpatte’s inequality (Theorem 1 in [9]), we get that $\|x(t)\| \leq M_2, \|V(x)(t)\| \leq M_3$ for all $t \in T$ and so $\hat{F}(t, x(t), V(x)(t)) = F(t, x(t), V(x)(t))$. Hence $x(\cdot) \in C(T, X)$ is the desired solution of (*). □

Now we will prove the “nonconvex” analog of Theorem 3.2. For this we will need the following hypothesis on the orientor field $F(t, x, y)$.

$H(F)_2$: $F : T \times X \times X \rightarrow P_f(X)$ is a multifunction *s.t.*

- (1) $(t, x, y) \rightarrow F(t, x, y)$ is graph measurable,
- (2) $(x, y) \rightarrow F(t, x, y)$ is *l.s.c.*,
- (3) $\beta(F(t, B_1, B_2)) \leq k(t)[\beta(B_1) + \beta(B_2)]$ *a.e.* for all $B_1, B_2 \subseteq X$ nonempty, bounded and with $k(\cdot) \in L^1_+$,
- (4) $|F(t, x, y)| = \sup\{\|z\| : z \in F(t, x, y)\} \leq a(t) + b(t)(\|x\| + \|y\|)$ *a.e.* with $a(\cdot), b(\cdot) \in L^1_+$.

Theorem 4.3. *If hypothesis $H(F)_2$ holds, then (*) admits a solution.*

PROOF: As in the beginning of the proof of Theorem 3.2, we can get that for every solution $x(\cdot) \in C(T, X)$ of (*), we have $\|x(t)\| \leq M_2$ and $\|V(x)(t)\| \leq M_3$ for all $t \in T$. As before, define $\hat{F}(t, x, y) = F(t, p_{M_2}(x), p_{M_3}(y))$. Again we can easily check that $\hat{F}(\cdot, \cdot, \cdot)$ is graph measurable, $\hat{F}(t, \cdot, \cdot)$ is *l.s.c.*, $\beta(\hat{F}(t, B_1, B_2)) \leq k(t)[\beta(B_1) + \beta(B_2)]$ *a.e.* and $|\hat{F}(t, x, y)| = \sup\{\|z\| : z \in \hat{F}(t, x, y)\} \leq \varphi(t)$ *a.e.* with $\varphi(\cdot) \in L^1_+$. Set

$$W = \{y \in C(T, X) : y(t) = x_0 + \int_0^t f(s) ds, t \in T, \|f(t)\| \leq \varphi(t) \text{ a.e.}\}.$$

Then W is a closed, convex, bounded and equicontinuous subset in $C(T, X)$. Let $R : W \rightarrow 2^{L^1(X)}$ be defined by

$$R(x) = S_{\hat{F}(\cdot, x(\cdot), V(x)(\cdot))}^1.$$

Note that for every $x \in W$, the map $\eta_x : T \times X \rightarrow T \times X \times X \times X$ defined by $\eta_x(t, v) = (t, x(t), V(x)(t), v)$ is measurable. Then $Gr\hat{F}(\cdot, x(\cdot), V(x)(\cdot)) = \eta_x^{-1}(Gr\hat{F}) \in B(T) \times B(X)$ since $\hat{F}(\cdot, \cdot, \cdot)$ is graph measurable. So $t \rightarrow \hat{F}(t, x(t), V(x)(t))$ is measurable for the Lebesgue σ -field on T . Thus $S_{\hat{F}(\cdot, x(\cdot), V(x)(\cdot))}^1 \neq \emptyset$ and in fact it belongs in $P_f(L^1(X))$ and is decomposable (see Section 2). Hence $R : W \rightarrow P_f(L^1(X))$ and from Theorem 4.1 of [11], we know that it is *l.s.c.* So we can apply Theorem 3 of Bressan–Colombo [2] and get $v : W \rightarrow L^1(X)$ continuous map *s.t.* $v(x) \in R(x)$ for all $x \in W$. Then define $u : W \rightarrow W$ by

$$u(x)(t) = x_0 + \int_0^t v(x)(s) ds, \quad t \in T.$$

Let $B \subseteq W$ be nonempty and closed. We have

$$\begin{aligned} \beta(u(B)(t)) &\leq \beta\left[\int_0^t v(x_n)(s) ds : n \geq 1\right] \leq \int_0^t \beta(v(x_n)(s) : n \geq 1) ds \\ &\leq \int_0^t \beta(\hat{F}(s, B(s), V(B)(s))) ds \leq \int_0^t k(s)[\beta(B(s)) + \beta(V(B)(s))] ds \\ &\leq \int_0^t k(s)[\beta(B(s)) + M_1 r \beta(B(s))] ds. \end{aligned}$$

As in the proof of Theorem 3.2, set $\psi(B) = \sup_{t \in T} [e^{-\lambda \int_0^t k(s) ds} \beta(B(t))]$, which is a sublinear measure of noncompactness on the nonempty subsets of W . Then, as before, we get

$$\psi(u(B)) \leq \frac{1 + rM_1}{\lambda} \psi(B).$$

If we choose $\lambda > (1 + rM_1)$, we get that $u(\cdot)$ is a ψ -contraction. Clearly $u(\cdot)$ is continuous, since $v(\cdot)$ is. Hence Theorem 4.1 of Tarafdar–Vyborny [17] tells us that $u(\cdot)$ has a fixed point; i.e. there exists $x \in W$ *s.t.* $x = u(x)$. Using the definition of $\hat{F}(t, x, y)$ and Pachpatte’s inequality, we can easily check that $\|x(t)\| \leq M_2$ and $\|V(x)(t)\| \leq M_3$ for all $t \in T$. So $\hat{F}(t, x(t), V(x)(t)) = F(t, x(t), V(x)(t))$. Therefore $x(\cdot) \in C(T, X)$ solves (*). □

Remark. If $F : T \times X \times X \rightarrow P_f(X)$ is a multifunction *s.t.* $(x, y) \rightarrow F(t, x, y)$ is h -continuous, then $(x, y) \rightarrow bdF(t, x, y)$ is h -continuous, too (here $bdF(t, x, y)$ denotes the boundary of $F(t, x, y)$). Thus if $F(\cdot, \cdot, \cdot)$ satisfies also $H(F)_2$ (1), (3) and (4), we deduce that the integrodifferential inclusion $\dot{x}(t) \in bdF(t, x(t), V(x)(t))$, $x(0) = x_0$ has a solution. Such results are useful in control theory, in connection with the maximum principle.

REFERENCES

- [1] Banas J., Goebel K., *Measures of Noncompactness in Banach Spaces*, Marcel Dekker, New York, 1980.
- [2] Bressan A., Colombo G., *Extensions and selections of maps with decomposable values*, *Studia Math.* **90** (1988), 69–86.
- [3] Davy J.L., *Properties of the solution set of a generalized differential equation*, *Bulletin of the Australian Math. Soc.* **6** (1974), 379–398.
- [4] Kandilakis D., Papageorgiou N.S., *On the properties of the Aumann integral with applications to differential inclusions and control systems*, *Czech. Math. Journ.* **39** (1989), 1–15.
- [5] Kisielewicz M., *Multivalued differential equations in separable Banach spaces*, *Journ. of Optim. Theory Appl.* **37** (1982), 231–249.
- [6] Klein E., Thompson A., *Theory of Correspondence*, Wiley, New York, 1984.
- [7] Mönch H., *Boundary value problems for nonlinear ordinary differential equations of second order in Banach spaces*, *Nonlin. Anal.-TMA* **4** (1980), 985–999.
- [8] Mukshinov A., *On differential inclusions in Banach spaces*, *Soviet Math. Doklady* **15** (1976), 1122–1125.
- [9] Pachpatte B., *A note on Gronwall–Bellman inequality*, *J. Math. Anal. Appl.* **44** (1973), 758–762.
- [10] Papageorgiou N.S., *On the theory of Banach space valued multifunctions. Part 1: Integration and conditional expectation*, *J. Multiv. Anal.* **17** (1985), 185–206.
- [11] ———, *Convergence theorems for Banach space valued integrable multifunctions*, *Intern. J. Math. and Math. Sci.* **10** (1987), 433–442.
- [12] ———, *Measurable multifunctions and their applications to convex integral functionals*, *Intern. J. Math. and Math. Sci.* **12** (1989), 175–192.
- [13] ———, *Decomposable sets in the Lebesgue–Bochner spaces*, *Comment. Math. Univ. Sancti Pauli* **37** (1988), 49–62.
- [14] ———, *Deterministic and random Volterra integral inclusions*, *Publ. de l’Institut Math.* **46** (1989), 119–131.
- [15] ———, *On multivalued evolution equations and differential inclusions in Banach spaces*, *Comment. Math. Univ. Sancti Pauli* **36** (1987), 21–39.
- [16] Saint-Beuve M.-F., *On the extension of von Neumann–Aumann’s theorem*, *J. Funct. Anal.* **17** (1974), 112–129.
- [17] Tarafdar E., Vyborny R., *Fixed point theorems for condensing multivalued mappings on a locally convex topological spaces*, *Bull. Austr. Math. Soc.* **12** (1975), 161–170.
- [18] Wagner D., *Survey of measurable selection theorems*, *SIAM J. Control and Optim.* **15** (1977), 859–903.

NATIONAL TECHNICAL UNIVERSITY, DEPARTMENT OF MATHEMATICS, ZOGRAFOU CAMPUS,
ATHENS 15773, GREECE

FLORIDA INSTITUTE OF TECHNOLOGY, DEPARTMENT OF APPLIED MATHEMATICS, 150 W. UNI-
VERSITY BLVD., MELBOURNE, FLORIDA 32901–6988, USA

(Received August 1, 1991)