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## The Search for Fixed Points under Perturbations.

ARRIGO CELLINA - CATERINA SARTORI (\*)

### Introduction.

In what follows  $S$  is a bounded, open, convex subset of  $E^n$ ,  $F: \bar{S} \rightarrow S$  a  $C^2$  mapping;  $K$  is the fixed point set of  $F$ . We shall actually assume that  $F$  is defined on a neighborhood of  $\bar{S}$ , with values in  $S$ . Fix  $\xi^0 \in \partial S$  and, following [3], consider the set of those  $x$ 's such that the half-line from  $F(x)$  through  $x$  intersects  $\partial S$  at  $\xi^0$ . In the case  $\xi^0$  is a regular value of the mapping  $H$  defined below, there exists a differential equation

$$\dot{x} = u(x)$$

such that the solution of the Cauchy problem with  $x(0) = \xi^0$  exists on  $[0, \omega)$ , its path is contained in the above mentioned set, and  $\lim_{t \rightarrow \infty} d(x(t), K) = 0$ .

In this paper we investigate what happens when we perturb this set, allowing  $\xi$  to vary in a neighborhood of  $\xi^0$ . We remark that, although the set we are interested in, i.e. those  $x$ 's allined with  $\xi$ , is completely defined, it is not so neither for the mapping  $H$  nor for the differential equations. Both of these depend on the way the new, fictitious boundaries through  $\xi$  are defined and on the regularity properties of the functions describing them.

Under genericity assumptions for  $F$ , we can prove the following. Let  $\xi^0$  be a regular value for  $H$ , so that there exists a differential equa-

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tion with a solution starting at  $\xi_0$  and leading to the fixed point set. Then for every  $\xi$  in a neighborhood of  $\xi^0$  there exist a differential equation and a solution leading from  $\xi$  to the fixed point set. Moreover solutions of these differential equations converge uniformly on compacta to the solution of the original differential equation.

### Notations and basic assumptions.

We assume that the mapping  $F$  is defined on the closure of a bounded, open set  $\Sigma$  containing  $\bar{S}$  with values in  $S$ , so that  $F(\bar{\Sigma})$  has a positive distance  $2\delta$  from  $\partial S$ . We assume that a ball about  $S$  of radius  $\delta$  is contained in  $\Sigma$ . Further we suppose that the boundary of  $S$  is locally sufficiently smooth i.e. that any given  $\xi^0$  belongs to an open neighborhood  $\mathcal{U} \subset \Sigma$  such that: defining  $\varphi: \partial S \cap \mathcal{U} \rightarrow \mathbb{R}$  by  $\varphi(x) = 0$ ,  $\varphi$  can be extended to  $\mathcal{U}$  as a  $C^3$  mapping into  $\mathbb{R}$  with a nowhere vanishing gradient and such that  $\langle \text{grad } \varphi(x), \text{grad } \varphi(x') \rangle \geq 0$  for  $x$  and  $x'$  in  $\partial S \cap \mathcal{U}$ .  $N(x)$  is the unique outward oriented, unit, normal vector to a given surface through  $x$ .

Let us set  $\bar{S} = S^0$ ; for  $r > 0$ ,  $S^r = \{y \in E^n: d(y, S) \leq r\}$ ; for  $r < 0$ ,  $S^r = \{y \in S: d(y, C(S)) \geq -r\}$ . It follows from the assumptions that, for all sufficiently small  $r$ ,  $S^r$  is a non empty, closed convex body. For  $x \in \Sigma \setminus K$  let  $L(x)$  be the half-line from  $F(x)$  through  $x$ . Set  $H(x) = L(x) \cap \partial S$  and, for  $|r| < \delta$ ,  $H^r(x) = L(x) \cap \partial S^r$ . We also set  $f(x) = F(x) - x$  and  $g(x) = f(x)/\|f(x)\|$ . The norm  $\|A\|$  of a matrix  $A$  is the operator norm. The Jacobian matrix of  $h$  is  $D(h)$ . The unit ball is denoted by  $B$ .

As in [5] most results will depend on the following genericity hypothesis:

**HYPOTHESIS (GH).** When  $x \in K$ ,  $D(f)$  at  $x$  is non singular.

**§ 1.** – In this section we study the set of critical values of our mapping. Theorem 1 establishes that, generically, it is a compact subset of a full neighborhood of our initial point  $\xi^0$ .

**LEMMA 1.** For every pair  $(r, s)$  with  $|r|, |s| < \delta$ , for every  $x \in \Sigma \setminus K$ ,  $\|H^r(x) - H^s(x)\| < |r - s| \text{diam}(\Sigma)/\delta$ .

**PROOF.** Set  $n = \min \{r, s\}$ ,  $m = \max \{r, s\}$  and  $D = \max \{\|F(x) - H^r(x)\|, \|F(x) - H^s(x)\|\}$ . Since the ball  $B[F(x), \delta]$  is contained in the convex set  $S^n$ , the ball about  $H^n(x)$  of radius  $\|H^r(x) - H^s(x)\| \delta/D$

is contained in  $S^m$ . Hence  $|r - s| \geq \delta \|H^r(x) - H^s(x)\|/D$ , i.e.  $\|H^r(x) - H^s(x)\| \leq |r - s| \text{diam}(\Sigma)/\delta$ .

Whenever defined, for  $x \in \partial S$ , we set  $P: (x, r) \mapsto x + rN(x)$ .

**LEMMA 2.** Let  $\mathcal{O}$  be an open set whose closure is in  $\mathcal{U}$ . There exist  $\varrho^*: B[\mathcal{O}, \varrho^*] \subset \mathcal{U}$  and  $\varrho, \varrho \leq \frac{1}{2}\varrho^*$ , such that: i)  $P$  is injective on  $(B[\mathcal{O}, \varrho^*] \cap \partial S) \times (-\varrho, \varrho)$  and ii)  $d(y, \mathcal{O} \cap \partial S) < \varrho$  implies there exist  $r, |r| < \varrho$ , and  $x \in B[\mathcal{O}, \varrho^*] \cap \partial S: y = P(x, r)$ . Moreover the mapping  $y \mapsto x$  is lipschitzean.

**PROOF.** Ad i). Since  $\partial S$  in  $C^3$  in  $\mathcal{U}$ , the matrix  $D(N)$  is bounded in norm by some  $L$  on  $B[\mathcal{O}, \varrho^*]$ , so that the mapping  $x \mapsto N(x)$  is lipschitzean with Lipschitz constant  $L$ . Set  $\varrho = \min\{L^{-1}, \frac{1}{2}\varrho^*\}$ . Assume there exist  $(x, r)$  and  $(x_1, r_1)$ , with  $r \geq r_1$ , such that  $y = x + rN(x) = x_1 + r_1N(x_1)$ . The case both  $r$  and  $r_1$  non negative is well known [2].

Assume  $r_1 < 0, r > 0$ . By assumption

$$0 \leq \langle N(x), N(x_1) \rangle = - (r_1)^{-1} \langle N(x), x_1 - (x_1 + r_1 N(x_1)) \rangle$$

so that  $\langle N(x), (x_1 + r_1 N(x_1)) - x_1 \rangle \leq 0$  and, since the tangent plane at  $x$  supports  $S$ ,  $\langle N(x), x_1 - x \rangle \leq 0$ . By adding we have  $\langle N(x), (x_1 + r_1 N(x_1)) - x \rangle \leq 0$ . Hence the points  $x_1 + r_1 N(x_1)$  and  $x + rN(x)$  are at the opposite sides of the tangent plane.

For the case  $r_1 \leq r \leq 0$ , consider the ball centered at  $y$  with radius  $|r|$ : an easy computation shows that  $\|N(x) - N(x_1)\| = |r|^{-1} \|x - r(r_1)^{-1}x_1\|$ . Also

$$\begin{aligned} \|x - r(r_1)^{-1}x_1\|^2 &= \|x - x_1\|^2 + \|x_1 - r(r_1)^{-1}x_1\|^2 + \\ &\quad + 2\langle x - x_1, x_1 - r(r_1)^{-1}x_1 \rangle. \end{aligned}$$

Since the tangent plane to  $S$  at  $x_1$  is of support,  $x$  and  $r(r_1)^{-1}x_1$  are at the opposite sides and  $\langle x - x_1, x - r(r_1)^{-1}x_1 \rangle \geq 0$ .

Hence  $\|x - r(r_1)^{-1}x_1\| \geq \|x - x_1\|$ . Finally

$$\begin{aligned} L\|x_1 - x\| &\geq \|N(x) - N(x_1)\| = \\ &= |r|^{-1} \|r(r_1)^{-1}x_1 - x\| > (\varrho)^{-1} \|x_1 - x\| \geq L\|x_1 - x\|, \end{aligned}$$

a contradiction.

Ad ii). Let  $x \in \partial S$  and  $r$  be such that  $d(y, \mathcal{O} \cap \partial S) = d(y, x) = r (< \varrho)$ . Then  $x \in (B[\mathcal{O}, \varrho^*] \cap \partial S)$ , and  $N(x)$  is well defined. The

case  $y \notin S$  is well known [2]. Assume  $y \in S$ . We remark that the ball centered at  $y$  with radius  $r$  is fully contained in  $\bar{S}$ . Then at  $x$  the normal to the ball coincides with  $N(x)$  and, as before,  $y = P(x, -r)$ .

Now consider  $y_1, y_2$  and the corresponding  $(x_1, r_1), (x_2, r_2)$ . We limit our considerations to the case  $r_1 \leq r_2 \leq 0$ , the other cases being treated analogously. Set  $y'_2 = x_2 + r_1 N(x_2)$ . Then

$$\begin{aligned} \|x_1 - x_2\| &\leq \|y_1 - y'_2\| + L|r_1|\|x_1 - x_2\| \leq \\ &\leq \|y_1 - y_2\| + r_2 - r_1 + L|r_1|\|x_1 - x_2\|. \end{aligned}$$

Since  $r_2 - r_1 \leq \|y_1 - y_2\|$  it follows  $\|x_1 - x_2\| \leq 2(1 - L|r_1|)^{-1}\|y_1 - y_2\|$ .

LEMMA 3. Set  $\mathcal{V} = \{y = x + rN(x), x \in \mathcal{O} \cap \partial S \text{ and } |r| < \varrho\}$ . Then for  $r \in J = (-\varrho, \varrho)$ , i)  $\partial S^r \cap \mathcal{V} = P(\partial S \cap \mathcal{V}, r)$ , ii)  $\partial S^r \cap \mathcal{V}$  is a  $C^2(n-1)$ -surface and iii)  $\mathcal{V}$  is open.

PROOF. Ad i). We have  $(\partial S^r \cap \mathcal{V}) \subset P(\partial S \cap \mathcal{V}, r)$ . In fact let  $y: d(y, \partial S) = |r|$  and  $y = x' + r'N(x')$  with  $x' \in \mathcal{O}$ . Then clearly  $|r| \leq |r'|$  so that  $r \in J$ . Let  $x \in \partial S$  be such that  $d(y, x) = d(y, \partial S)$ . Then  $d(x, \mathcal{O} \cap \partial S) \leq d(x, x') \leq 2|r'| \leq \varrho^*$  and by i) of Lemma 2,  $x = x'$  and  $r = r'$ . The converse implication is proved in exactly the same way.

Ad ii). Since  $\varphi(\cdot)$  is  $C^3(\mathcal{U})$ ,  $N(\cdot)$  and  $P_r(\cdot) = P(\cdot, r)$  are  $C^2(\mathcal{U})$ . Also the norm of  $D(N)$  is bounded by  $L < 1/\varrho$  so that  $D(P_r) = I + rD(N)$  is a linear homeomorphism. It follows then that  $P_r^{-1}$  is  $C^2$  and that  $\varphi^r = \varphi \circ P_r^{-1}$  is  $C^2$ . It is then easy to show that  $\partial S^r \cap \mathcal{V} = \{y: \varphi^r(y) = 0\}$ , thus proving the claim.

Ad iii). It follows from point ii) of Lemma 2.

We consider a sequence  $a(m) \rightarrow r \in J$  as  $m \rightarrow \infty$ . We set  $H^* = H^r$ ,  $H^m = H^{a(m)}$  and we denote by  $h_j^*, h_j^m$  the  $j$ -th component of  $H^*, H^m$ .

LEMMA 4. The sequence  $\{\partial h_j^m / \partial x_i\}$  converges to  $\partial h_j^* / \partial x_i$  uniformly on compact subset of  $(H^*)^{-1}(\mathcal{V} \cap \partial S^r)$ .

PROOF. Let  $C \subset (H^*)^{-1}(\mathcal{V} \cap \partial S^r)$  be compact,  $P^0 = (x_1^0, \dots, x_n^0)^T$  in  $C$  and set  $P(x_i) = (x_1^0, \dots, x_i, \dots, x_n^0)^T$ , for  $x_i$  such that  $P(x_i) \in (H^*)^{-1}(\mathcal{V} \cap \partial S^r)$ . The half-line from  $F(P)$  through  $P$ ,  $\xi = F(P) + t(P - F(P))$ ,  $t \geq 0$ , can be reparametrized as

$$\xi = F(P) + \frac{\xi_i - F_i(P)}{x_i - F_i(P)} (P - F(P)).$$

By setting  $\alpha(x_i) = (\alpha_1(x_i), \dots, \alpha_n(x_i))^T$  with

$$\alpha_j(x_i) = \frac{x_j^0 - F_j(P)}{x_i - F_i(P)},$$

when  $j \neq i$  and  $\alpha_i(x_i) = 1$ , we can write also

$$\xi = F(P) + \alpha(x_i)(\xi - F(P)).$$

Let  $\varphi^{a(m)}(x) = 0$  [ $\varphi^* = 0$ ] be the equations of  $\partial S^{a(m)} \cap \mathcal{U}$  [ $\partial S^* \cap \mathcal{U}$ ], and consider the system

$$(1) \quad \begin{cases} \varphi^{a(m)}(\xi_1, \dots, \xi_n) = 0, \\ \xi_j - F_j(P) - \alpha_j(x_i)(\xi_j - F_j(P)) = 0, & j \neq i, \end{cases}$$

of  $n$  equations in the  $(n+1)$  unknowns  $x_i, \xi_1, \dots, \xi_i, \dots, \xi_n$ . By the uniform convergence of the  $H^m$  to  $H^*$  provided by Lemma 1, this system has a solution for all sufficiently large  $m$ .

Set  $(\xi_1^m, \dots, \xi_n^m)^T = L(P^0) \cap (\partial S^m \cap \mathcal{U}) = H^m(P^0)$ . The vector  $Q = (x_i^0, \xi_1^m, \dots, \xi_n^m)$  is a solution to the above system. By developing along the elements of the first row, and taking into account that at  $Q$ ,  $\alpha_i(x_i) = 1$ , the determinant of the Jacobian matrix of the left hand side of (1) with respect to  $(\xi_1, \dots, \xi_n)$ , computed at  $Q$ , is found to be

$$\text{Det} = (-1)^{i+1} \sum_{j=1}^n \left( \frac{\partial \varphi^m}{\partial \xi_j} \right) \alpha_j(x_i^0).$$

We claim that  $\text{Det} \neq 0$ , i.e. that

$$\langle \text{grad } \varphi^m(H^m(P_0)), \alpha(x_i^0) \rangle \neq 0.$$

Otherwise, by multiplying the vector  $\alpha(x_i^0)$  by  $x_i^0 - F_i^0(P^0)$ ,  $\text{grad } \varphi^m$  would be orthogonal to the vector  $P^0 - F(P^0)$ , in  $H^m(P^0)$ . This is a contradiction since  $F(P^0)$  is internal to  $S^m$  and  $\text{grad } \varphi^m$  is a supporting functional.

The implicit function theorem yields the existence of a vector  $E^m = (\xi_1^m, \dots, \xi_n^m)$ , function of  $x_i$ , whose derivatives satisfy

$$(2) \quad \begin{cases} \sum_{k=1}^n \frac{\partial \varphi^m}{\partial \xi_k} \frac{\partial \xi_k^m}{\partial x_i} = 0, \\ \frac{\partial \xi_j^m}{\partial x_i} - \frac{\partial F_j}{\partial x_i} - \frac{\partial \alpha_j}{\partial x_i} (\xi_i^m - F_i(P)) - \alpha_j(x_i) \left( \frac{\partial \xi_i^m}{\partial x_i} - \frac{\partial F_i}{\partial x_i} \right) = 0. \end{cases}$$

System (2) can be solved to give

$$\frac{\partial \varphi^m}{\partial \xi_i} \frac{\partial \xi_i^m}{\partial x_i} + \sum_{k \neq i} \frac{\partial \varphi^m}{\partial \xi_k} \left[ \frac{\partial F_k}{\partial x_i} + \frac{\partial \alpha_k}{\partial x_i} (\xi_i^m - F_i(P)) + \alpha_k(x_i) \left( \frac{\partial \xi_i^m}{\partial x_i} - \frac{\partial F_i}{\partial x_i} \right) \right] = 0$$

that can be written as

$$\sum_{k=1}^n \frac{\partial \varphi^m}{\partial \xi_k} \left[ \frac{\partial F_k}{\partial x_i} + \frac{\partial \alpha_k}{\partial x_i} (\xi_i^m - F_i(P)) + \alpha_k(x_i) \left( \frac{\partial \xi_i^m}{\partial x_i} - \frac{\partial F_i}{\partial x_i} \right) \right] = 0$$

Finally

$$(3) \quad \frac{\partial \xi_i^m}{\partial x_i} = - \frac{\sum_{k=1}^n \frac{\partial \varphi^m}{\partial \xi_k} \left[ \frac{\partial F_k}{\partial x_i} + \frac{\partial \alpha_k}{\partial x_i} (\xi_i^m - F_i(P)) - \alpha_k(x_i) \frac{\partial F_i}{\partial x_i} \right]}{\sum_{k=1}^n \frac{\partial \varphi^m}{\partial \xi_k} \alpha_k(x_i)}.$$

We interested in the above expression for  $P = P^0$ . At that point

$$\xi_k^m = \bar{\xi}_k^m = h_k^m(P^0)$$

and

$$\frac{\partial \xi_i^m}{\partial x_i} = \frac{\partial h_i^m}{\partial x_i}; \quad \frac{\partial \varphi^m}{\partial \xi_k} = \frac{\partial \varphi^m}{\partial x_k} (H^m(P^0)).$$

Let  $R$  be the intersection of the line through  $H^m(P^0)$  parallel to  $N(H^m(P^0))$  with  $\partial S^r$ . By construction

$$\frac{\partial \varphi^m}{\partial x_k} (H^m(P^0)) = \frac{\partial \varphi^*}{\partial x_k} (R)$$

and, as consequence of Lemma 1, it converges uniformly to  $(\partial \varphi^* / \partial x_k)(H^*(P^0))$ . Moreover

$$\sum_{k=1}^n \frac{\partial \varphi^*}{\partial x_k} (H^*(P^0)) \alpha_k(x)_i^0$$

is bounded away from zero on  $C$ , so that the right hand side of (3) converges uniformly to  $\partial h_i^* / \partial x_i$ .

It is left to prove the same for  $\partial h_j^m / \partial x_i$ . System (2) yields the above derivative as a linear function of  $\partial h_i^m / \partial x_i$  and of  $h_i^m$  with bounded

coefficients independent of  $m$ . Hence uniform convergence holds for  $\partial h_j^m / \partial x_i$ .

Following Sard [4] we call a point  $x$  regular for the mapping  $H$  if  $D(H)$  at  $x$  has maximal rank. An image  $v$  is called a regular value if  $H^{-1}(v)$  consists of regular points, a critical value otherwise. It is known that, for every  $r$ ,  $Z^r$ , the set of critical value of  $H^r$ , is of  $(n-1)$ -measure zero in  $\partial S^r$ . Next Theorem 1 states that the critical set is generically a compact zero dimensional subset of  $\mathcal{U}$ . To prove it we need a further Lemma.

LEMMA 5. Under assumption  $(GH)$ , there exists  $\varepsilon$  such that for every  $r \in J$ , the set of critical points of  $H^r$  is at a distance at least  $\varepsilon$  from  $K$ .

PROOF. Let  $\eta > 0$  be such that whenever  $e_1, \dots, e_{n-1}$  are orthonormal vectors and  $u_1, \dots, u_{n-1}$  are bounded in norm by 1, then the vectors  $\eta e_i - u_i$ ,  $i = 1, \dots, n-1$ , are linearly independent.

Fix  $x^0 \in K$ . By  $(GH)$ ,  $D(f)$  at  $x^0$  has maximal rank. Since  $x \mapsto D(f)$  is continuous,  $x \mapsto D(g)$  is both continuous and of maximal rank at  $x^0$  [5] and  $f(x^0) = 0$ , there exist  $\varepsilon$  and  $\zeta$  such that  $\|x - x^0\| < \varepsilon$  implies

$$D(f)B \supset \zeta B, \quad \text{rank } D(g) = n-1$$

and

$$\|f(x)\| \leq \zeta \delta / \eta.$$

We claim that for every  $r \in J$ ,  $x \in B[x^0, \varepsilon]$ , implies that  $x$  is not a critical point of  $H^r$ .

We have  $H^r(x) = x - \lambda_r(x)g(x)$  and:

$$\begin{aligned} D(H^r)v &= v - \lambda_r(x)D(g)v - \langle \lambda'_r, v \rangle g(x), \\ D(g)v &= \left( D(f)v - (f/\|f\|^2) \langle f, D(f)v \rangle \right) / \|f\|. \end{aligned}$$

Let  $w$  be a vector of norm  $\zeta$ , orthogonal to  $f(x)$ . Then  $w = D(f)v$  for some  $v \in B$ . Hence

$$\lambda_r D(g)v = (\lambda_r D(f)v) / \|f\| = \lambda_r w / \|f\|$$

and also

$$\|\lambda_r D(g)v\| \geq \lambda_r \zeta \eta / \zeta \delta \geq \lambda_r \eta / \lambda_r = \eta$$

i.e.  $\lambda_r D(g)v$  contains a  $(n-1)$ -dimensional ball of radius  $\eta$  in  $f^\perp$ .



Denote by  $\Pi$  the projection on  $\text{Im}(D(g))$ ; let  $e_1, \dots, e_{n-1}$  be an orthonormal basis in  $\text{Im}(D(g))$  and let  $v_1, \dots, v_{n-1}$  be of norm bounded by 1 and such that

$$\lambda_r D(g)v_i = \eta e_i.$$

By our choice of  $\eta$ , the vectors  $(\Pi v_i - \lambda_r D(g)v_i)$ ,  $i = 1, \dots, n-1$ , are linearly independent and, being orthogonal to  $g$ , so are the vectors

$$(\Pi - \lambda_r D(g))v_i + \langle g - \lambda'_r, v_i \rangle g.$$

The preceding expression is  $D(H^r)v_i$ . Hence  $\text{rank } D(H^r) \geq n-1$ , i.e.  $x$  is not critical.

To each  $x^0 \in K$  we have associated a positive  $\varepsilon$ . Since  $K$  is compact, an easy argument proves the Lemma.

**THEOREM 1.** Set  $\mathcal{N} = \{y \in \mathcal{U} : \exists r \in J : y \in Z^r\}$ . Under assumption  $(GH)$ ,  $\mathcal{N}$  is a relatively compact zero dimensional subset of  $\mathcal{U}$ .

**PROOF.** Let  $y^* \in \partial S^r \setminus Z^r$  and assume there exist  $y^m \in Z^{a(m)}$ , with  $y^m \rightarrow y^*$ . Clearly  $a(m) \rightarrow r$ . Let  $y^m = H^m(x^m)$ ,  $x^m$  a critical point of  $H^m$ , and, using compactness and the statement of Lemma 5, assume that  $x^m \rightarrow x^* \notin K$ . From the uniform convergence of the  $H^m$  to  $H^*$  it follows that  $H^*(x^*) = y^*$ . Since  $x^*$  is not a critical point, the Jacobian of  $H^*$  computed at  $x^*$  is such that for some  $\zeta > 0$ ,

$$D(H^*)B \supset 4\zeta B.$$

By continuity, computing  $D(H^*)$  at any point  $x$  sufficiently close to  $x^*$ ,

$$D(H^*)B \supset 2\zeta B.$$

Finally the uniform convergence of  $D(H^m)$  provided by Lemma 4 gives that, for  $m$  large, at the same points,

$$D(H^m)B \supset \zeta B.$$

Hence, for  $m$  large,  $x^m$  is not a critical point of  $H^m$ , a contradiction. Then some ball about  $y^*$  does not contain critical points, proving the first claim.

$\mathcal{N}$  is a measurable subset of  $\mathcal{V}$ . For every  $r \in J$ ,  $Z^r$  is of  $(n-1)$ -dimensional measure zero. By Fubini's theorem  $\mathcal{N}$  has  $n$ -dimensional measure zero.

**§ 2.** – The differential equation mentioned in the introduction is defined below, following [3]. Theorem 2 of this section is the convergence result for the solutions of the perturbed problems.

We are going to define continuous functions  $u^r$  on the open sets  $\mathcal{W}^r = (H^r)^{-1}(\mathcal{V} \cap \partial S^r)$ . It is proved in [3] that solutions to

$$\dot{x}^r = u^r(x^r), \quad x^r(0) = \xi^r \in \partial S^r \cap \mathcal{V}$$

are solutions to

$$H^r(x^r(t)) = \xi^r$$

i.e. to

$$D(H^r(x^r(t))) \frac{dx^r}{dt} = 0, \quad x^r(0) = \xi^r.$$

Consider  $\xi^0$ : there exists an index  $i$ : the  $i$ -th component of the normal to  $\partial S$  at  $\xi^0$  is not zero. By continuity the same is true for  $\xi$  in some  $\mathcal{O} \cap \partial S$  (we identify this  $\mathcal{O}$  and the induced  $\mathcal{V}$  with those of Lemma 3). Then by construction, it holds true for the normals to  $\partial S^r \cap \mathcal{V}$ .

Set  $u_j^r$ , the  $j$ -th component of  $u^r$ , to be the cofactor of the element on the  $i$ -th row and  $j$ -th column of  $D(H^r)$  (so that  $D(H^r)u^r = 0$ ).

**THEOREM 2.** Let  $\xi^0$  be a regular value of  $H$ . Let the solution to  $\dot{x} = u(x)$ ,  $x(0) = \xi^0$  exist on  $[0, \omega)$ . Then, under assumption  $(GH)$ , for every  $T < \omega$ , for every  $\varepsilon > 0$ , there exists  $\delta$  such that: whenever  $\|\xi - \xi^0\| < \delta$ , the solution to

$$\dot{x}^\xi = u^\xi(x^\xi), \quad x^\xi(0) = \xi$$

exists on  $[0, T)$  and  $\|x^\xi - x\| < \varepsilon$ .

**PROOF.** Set  $K_n = \{y: d(y, \mathcal{C}(H^{-1}(V))) < 1/n\}$ . On  $[0, T + \eta]$ , the solution  $x(\cdot)$  exists and has positive distance from  $\mathcal{C}(H^{-1}(\mathcal{V}))$ , i.e. it belongs to  $K_\nu$  for some  $\nu$ . Assume  $\delta$  does not exist. Then there exists a sequence of regular values  $\xi(m) \rightarrow \xi^0$  for which the conclusion of the theorem does not hold. However, by Lemma 4, for  $m$  large, the functions  $u^{\xi(m)}$  are defined on  $K_\nu$  and converge to  $u$ . This contradicts the basic convergence theorem [1].

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