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Parametrization of Carathéodory Multifunctions.

ANTÓNIO ORNELAS (*)

1. Introduction.

Let $F: X \rightarrow \mathbb{R}^n$ be a multifunction which is Lipschitz with constant l and has values $F(x)$ bounded by m . We show that $\text{co } F(x)$ can be represented as $f(x, U)$, with U the unit closed ball in \mathbb{R}^n and f Lipschitz with constant $6n(2l + m)$. Existing representations were: either with U the unit closed ball in \mathbb{R}^n but f just continuous in (x, u) (Ekeland-Valadier [3]); or with f Lipschitz in (x, u) but U in some infinite dimensional space (LeDonne-Marchi [6]).

More generally, let $F: I \times X \rightarrow \mathbb{R}^n$ be a multifunction with $F(\cdot, x)$ measurable and $F(t, \cdot)$ uniformly continuous. We show that $\text{co } F(t, x)$ can be represented as $f(t, x, U)$, where U is either the unit closed ball in \mathbb{R}^n (in case the values $F(t, x)$ are compact) or $U = \mathbb{R}^n$ (in case the values $F(t, x)$ are unbounded). As to f , we obtain $f(\cdot, x, u)$ measurable and $f(t, \cdot, \cdot)$ uniformly continuous (with modulus of continuity equal to that of $F(t, \cdot)$ multiplied by a constant).

A consequence of this is that differential inclusions in \mathbb{R}^n with convex valued multifunctions, continuous in x , do not generalize differential equations with control in \mathbb{R}^n . In fact, consider the Cauchy problem in \mathbb{R}^n

$$(CP) \quad x' \in \text{co } F(t, x) \quad \text{a.e. on } I, \quad x(0) = \xi,$$

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with $F(t, x)$ measurable in t and continuous in x . As above we can construct a function $f(t, x, u)$ and a convex closed set U in \mathbb{R}^n such that $\text{co } F(t, x) = f(t, x, U)$. Moreover U is compact provided the values $F(t, x)$ are compact, and $f(t, \cdot, u)$ is Lipschitz provided $F(t, \cdot)$ is Lipschitz. Finally by an implicit function lemma of the Filippov type we show that any solution of (CP) also solves the differential equation with control in \mathbb{R}^n :

$$(CDE) \quad x' = f(t, x, u) \quad \text{a.e. on } I, \quad x(0) = \xi, \quad u(t) \in U.$$

Reduction of differential inclusions in \mathbb{R}^n (with continuous convex-valued multifunctions) to control differential equations was known, but the regularity conditions were not completely satisfactory. Namely, either f was non-Lipschitz for Lipschitz F (Ekeland-Valadier [3]) or U was infinite dimensional (LeDonne-Marchi [6] or Lojasiewicz-Plis-Suarez [8] added to Ioffe [5]).

General information on multifunctions and differential inclusions can be found in [1].

2. Assumptions.

Let I be a Lebesgue measurable set in \mathbb{R}^n (or, more generally, a separable metrizable space together with a σ -algebra \mathcal{A} which is the completion of the Borel σ -algebra of I relative to a locally finite positive measure μ). Let X be an open or closed set in \mathbb{R}^n (or, more generally, a separable space metrizable complete, with a distance d and Borel σ -algebra \mathcal{B}). We consider multifunctions F with values $F(t, x)$ either bounded by a linear growth condition—hypothesis (FLB)—or unbounded—hypothesis (FU).

HYPOTHESIS (FLB). $F: I \times X \rightarrow \mathbb{R}^n$ is a multifunction with:

- (a) values $F(t, x)$ compact;
- (b) $F(\cdot, x)$ measurable;
- (c) $\exists \alpha, m: I \rightarrow \mathbb{R}^+$ measurable such that

$$y \in F(t, x) \Rightarrow |y| \leq \alpha(t)|x| + m(t) \quad \text{for a.e. } t;$$

(d) X is compact, I is σ -compact, $F(t, \cdot)$ is continuous for a.e. t .

HYPOTHESIS (FU). $F: I \times X \rightarrow \mathbb{R}^n$ is a multifunction with:

(a') values $F(t, x)$ closed;

(b') $F(\cdot, x)$ measurable;

(d') $\exists w: I \times \mathbb{R}^+ \rightarrow \mathbb{R}^+$ such that: $d(F(t, x), F(t, \mathbf{x})) \leq w(t, d(x, \mathbf{x}))$,
with $w(\cdot, r)$ measurable, $w(t, \cdot)$ continuous concave, $w(t, 0) = 0$
for a.e. t .

We denote by $\text{co } F$ the multifunction such that each value $\text{co } F(t, x)$ is the closed convex hull of $F(t, x)$. It is well known that $\text{co } F$ verifies hypothesis (FLB) or (FU) provided F does (see [4]).

PROPOSITION 1. Let F verify hypothesis (FLB).

Then F verifies hypothesis (FU) also, namely it verifies (d') with

$$w(t, r) \leq 2\alpha(t)r + 2m(t).$$

3. Parametrization of multifunctions.

THEOREM 1. Let F verify hypothesis (FU). Suppose moreover that each value $F(t, x)$ is compact, and set

$$M(t, x) := \max \{1, |y| : y \in F(t, x)\}.$$

Then there exists a function $f: I \times X \times U \rightarrow \mathbb{R}^n$, with U the unit closed ball in \mathbb{R}^n , such that:

(i) $\text{co } F(t, x) = f(t, x, U) \forall x$ for a.e. t ;

(ii) $f(\cdot, x, u)$ is measurable;

(iii) $|f(t, x, u) - f(t, \mathbf{x}, \mathbf{u})| \leq 12n w(t, d(x, \mathbf{x})) + 6n M(t, x)|u - \mathbf{u}|$
for a.e. t .

If moreover F, w are jointly continuous then f is continuous.

COROLLARY 1. – Let F verify hypothesis (FU).

Let U be a convex closed set in \mathbb{R}^n and let $h: I \times X \times U \rightarrow \mathbb{R}^n$ verify:

- (α) $\text{co } F(t, x) \subset h(t, x, U) \quad \forall x$ for a.e. t ;
- (β) $u \mapsto h(t, x, u)$ has inverse $h^{-1}(t, x, \cdot): h(t, x, u) \mapsto u \quad \forall x, u$ for a.e. t ;
- (γ) $h(\cdot, x, u)$ and $h^{-1}(\cdot, x, u)$ are measurable;
- (δ) $h(t, \cdot, \cdot)$ and $h^{-1}(t, \cdot, \cdot)$ are jointly continuous for a.e. t .

Then there exists a function $f: I \times X \times U \rightarrow \mathbb{R}^n$ such that (i), (ii) of Th. 1 hold and:

$$\begin{aligned} \text{(iii')} \quad |f(t, x, u) - f(t, \mathbf{x}, \mathbf{u})| &\leq 6nw(t, d(x, \mathbf{x})) + \\ &+ 6n |h(t, x, u) - h(t, \mathbf{x}, \mathbf{u})| \quad \text{a.e.} \end{aligned}$$

COROLLARY 2. Let F verify hypothesis (FU).

Then, setting $h(t, x, u) = u$ in Corollary 1, the conclusions of Theorem 1 hold with $U = \mathbb{R}^n$ and $M(t, x) \equiv 1$. (The final part provided F is jointly h -continuous.)

THEOREM 2. Let F verify hypothesis (FU) and let I be σ -compact

Then there exists a σ -compact set E in a Banach space, a function $\varphi: X \times E \rightarrow \mathbb{R}^n$ and a multifunction $\mathcal{U}: I \rightarrow E$ such that:

- (i) $\text{co } F(t, x) = \varphi(x, \mathcal{U}(t)) \quad \forall x$ for a.e. t ;
- (ii) $\mathcal{U}(\cdot)$ is measurable with convex closed values;
- (iii) $\varphi(x, \cdot)$ is linear nonexpansive;
- (iv) $|\varphi(x, u) - \varphi(\mathbf{x}, \mathbf{u})| \leq 6nw(t, d(x, \mathbf{x}))$, $\forall u \in \mathcal{U}(t)$ for a.e. t .

If moreover F is integrably bounded then the values $\mathcal{U}(t)$ are compact for a.e. t .

4. Intermediate results and proofs.

PROOF OF PROPOSITION 1. Apply the Scorza-Dragoni property in 1.2 (ii) to obtain a sequence (I_k) of compact disjoint sets such that $I = I_0 \cup \mathcal{N}$, \mathcal{N} is a null set, $I_0 = \bigcup I_k$, and $F_k := \text{co } F|_{I_k \times X}$, $\alpha|_{I_k}$, $m|_{I_k}$

are continuous. Set $\alpha_k := \max \alpha|_{I_k}$, $m_k := \max m|_{I_k}$ and:

$$v_k(r) := \sup \{dl(F_k(t, x), F_k(t, \mathbf{x})) : t \in I_k, |x - \mathbf{x}| \leq r\}.$$

It is clear that $v_k(\cdot)$ is nondecreasing and $v_k(r) \leq 2\alpha_k r + 2m_k$. Since I_k, X are compact and F_k is jointly h -continuous, we must have $v_k(r) \rightarrow 0$ as $r \rightarrow 0$, otherwise a contradiction would follow. By a lemma of McShane [9], there exists a continuous concave function $w_k: \mathbb{R}^+ \rightarrow \mathbb{R}^+$ such that $w_k(0) = 0$, $w_k(r) \geq v_k(r)$, hence

$$dl(F_k(t, x), F_k(t, \mathbf{x})) \leq w_k(|x - \mathbf{x}|) \quad \forall t \in I_k.$$

Set

$$w(t, r) := \min \{w_k(r), 2\alpha(t)r + 2m(t)\} \quad \text{for } t \in I_k,$$

$$w(t, r) := 2m(t) + 2\alpha(t)r \quad \text{for } t \in \mathcal{N}. \quad \blacklozenge$$

LEMMA 1. Let \mathcal{K} be any family of nonempty closed convex sets in \mathbb{R}^n such that $dl(K, \mathbf{K}) < \infty \forall K, \mathbf{K}$ in \mathcal{K} . Let $B(y, K)$ be the closed ball around y with radius $r(y, K) := \sqrt{3}d(y, K)$.

Then the map

$$P: \mathbb{R}^n \times \mathcal{K} \rightarrow \mathcal{K}, \quad P(y, K) := K \cap B(y, K)$$

is well defined, verifies $P(y, K) = \{y\}$ whenever $y \in K$, and:

$$dl(P(y, K), P(y, \mathbf{K})) \leq 3 dl(K, \mathbf{K}) + [1 + \sqrt{3}]|y - \mathbf{y}|.$$

REMARK. This lemma refines and simplifies the construction of LeDonne-Marchi. We have changed the expansion constant from 2 to $\sqrt{3}$ in the definition of the radius r because we believe this value to be the best possible. More precisely, we believe that the Lipschitz constant 3 for the above intersection cannot be improved, and that it is not obtainable unless one uses the expansion constant $\sqrt{3}$.

Moreover, in the definition of the radius r we do not use the Hausdorff distance between two sets, as LeDonne-Marchi, but rather the distance from a point to a set. This is not only conceptually simpler but also seems better fitted for applications (as in Theorem 1).

PROOF.

(a) First we fix y_* in \mathbb{R}^n and prove that

$$dl(P(y_*, K), P(y_*, \mathbf{K})) \leq 3 dl(K, \mathbf{K}) \quad \forall K, \mathbf{K} \in \mathcal{K}.$$

Choose any K, \mathbf{K} in \mathcal{K} and any $\mathbf{y} \in P(y_*, \mathbf{K})$. Set $\varepsilon_* := d(y_*, K)$, $\varepsilon := dl(\mathbf{K}, K)$. We may suppose that $\varepsilon_*, \varepsilon > 0$, otherwise just take $y := y_*$, \mathbf{y} respectively. To prove the above inequality we need only find a point y in $P(y_*, K)$ such that $|y - \mathbf{y}| \leq 3\varepsilon$.

To find y , choose points y_1, y_2 in K such that

$$|y_* - y_1| \leq \varepsilon_*, \quad |y_2 - \mathbf{y}| \leq \varepsilon.$$

If $|y_* - y_2| \geq \sqrt{3}\varepsilon_*$ then take $y := y_2$. Otherwise $y_2 \notin P(y_*, K)$; but in the segment $]y_1, y_2[$ certainly there exists some point y such that $|y_* - y| = \sqrt{3}\varepsilon_*$, hence $y \in P(y_*, K)$. If $|y - \mathbf{y}| \leq 3\varepsilon$ then (a) is proved. Otherwise by the claim below we have

$$|y_* - \mathbf{y}| = |y_* - z| + |z - \mathbf{y}| > \sqrt{3}(\varepsilon_* + \varepsilon).$$

But this is absurd because $\mathbf{y} \in P(y_*, \mathbf{K})$ hence

$$|y_* - \mathbf{y}| \leq \sqrt{3}d(y_*, \mathbf{K}) \leq \sqrt{3}(\varepsilon_* + \varepsilon).$$

Therefore (a) is proved.

Trigonometrical claim: If $|y - \mathbf{y}| > 3\varepsilon$ then $\exists z \in]y_*, \mathbf{y}[$ such that:

$$|y_* - z| > \sqrt{3}\varepsilon_* \quad \text{and} \quad |z - \mathbf{y}| > \sqrt{3}\varepsilon.$$

In fact, as we prove below, in the triangle y, y, y_* the angle $\theta + \pi/2$ at y verifies $\text{sen } \theta > 1/\sqrt{3}$, in particular $\theta > 0$. Therefore in the segment $]y_*, \mathbf{y}[$ certainly there exists a point z such that in the triangle y_*, y, z the angle at y is $\pi/2$. This implies that $|y_* - z| > |y_* - y| = \sqrt{3}\varepsilon_*$, and since

$$1/\sqrt{3} < \text{sen } \theta \leq |z - \mathbf{y}|/|y - \mathbf{y}| < |z - \mathbf{y}|/(3\varepsilon),$$

we have $|z - \mathbf{y}| > \sqrt{3}\varepsilon$.

To prove $\text{sen } \theta > 1/\sqrt{3}$, set

$$0 < \beta_0 := \arcsen 1/3 < \pi/6 < \alpha_0 := \arcsen 1/\sqrt{3} < \pi/4$$

and notice that we only need to show that $\theta > \alpha_0$. Since $\pi - \alpha_0 - \beta_0 = \alpha_0 + \pi/2$, it is enough to prove that $\theta + \pi/2 > \pi - \alpha_0 - \beta_0$. To

prove this notice that in the triangle y_*, y, y_1 the angle α at y verifies $\sin \alpha \leq \varepsilon_*/(\sqrt{3}\varepsilon_*) = 1/\sqrt{3}$, hence $\alpha \leq \alpha_0$. In fact we must have $0 \leq \alpha \leq \alpha_0$ and not $\pi - \alpha_0 \leq \alpha \leq \pi$ because the later is incompatible with the fact that the angle α has an adjacent side which is larger than the opposite side. Similarly, in the triangle y, y, y_2 the angle β at y verifies $\sin \beta \leq \varepsilon/3\varepsilon = 1/3$, hence $\beta \leq \beta_0$. In fact we must have $0 \leq \beta \leq \beta_0$ inside the claim and not $\pi - \beta_0 < \beta \leq \pi$ because the later would imply $\beta \geq \pi/2$ hence $|y - y| \leq |y - y_2| \leq \varepsilon$. Finally, to show that $\theta + \pi/2 > \pi - \alpha_0 - \beta_0$, we distinguish the following possibilities:

- (i) let y be in the y_*, y_1, y_2 -plane, in the same side of the y_1, y_2 -line as y_* ; then the inequality $\theta + \pi/2 = \pi - \alpha - \beta > \pi - \alpha_0 - \beta_0$ is obvious;
- (ii) let y be in the y_*, y_1, y_2 -plane, in the side of the y_1, y_2 -line opposite to y_* , and let $0 \leq \beta \leq \alpha$; then $\theta + \pi/2 = \pi - \alpha + \beta > \pi - \alpha - \beta > \pi - \alpha_0 - \beta_0$;
- (iii) as in (ii) but with $\alpha \leq \beta < \beta_0$; then $\theta + \pi/2 = \pi - \beta + \alpha > \pi - \alpha_0 - \beta_0$;
- (iv) let y be outside the y_*, y_1, y_2 -plane and let the projection y' of y onto that plane fall in the side of the y_1, y_2 -line opposite to y_* and let the angle β' , projection of the angle β on that plane, verify $0 \leq \beta' \leq \alpha$; then $\theta + \pi/2 > \pi - \alpha_0 > \pi - \alpha_0 - \beta_0$;
- (v) as in (iv) but $\alpha \leq \beta' < \beta_0$; then $\theta + \pi/2 \geq \pi - \beta' - \alpha > \pi - \alpha_0 - \beta_0$;
- (vi) as in (iv) but y' in the same side as y_* ; then it is clear that the situation is similar to that in (i), the difference being that $\theta + \pi/2 > \pi - \alpha - \beta$.

This proves the claim.

(b) Now consider points y, y in \mathbb{R}^n and sets K, \mathbf{K} in \mathcal{K} . Setting $\varepsilon := \sqrt{3}d(y, K)$, $\varepsilon := \sqrt{3}d(y, \mathbf{K})$, and using (a) one obtains:

$$\begin{aligned}
 dl(P(y, K), P(y, \mathbf{K})) &\leq dl(P(y, K), P(y, K)) + dl(P(y, K), P(y, \mathbf{K})) \leq \\
 &\leq dl(B(y, \varepsilon), B(y, \varepsilon)) + 3 dl(K, \mathbf{K}) \leq |y - y| + |\varepsilon - \varepsilon| + \\
 &+ 3 dl(K, \mathbf{K}) \leq |y - y| + \sqrt{3}|y - y| + 3 dl(K, \mathbf{K}). \quad \blacklozenge
 \end{aligned}$$

To prove Theorem 1 we need the following result:

PROPOSITION 2 (Bressan [2]). Denote by \mathcal{K}^n the family of non-empty compact convex sets in \mathbb{R}^n . Then there exists a map $\sigma: \mathcal{K}^n \rightarrow \mathbb{R}^n$ that selects a point $\sigma(K) \in K$ for each K and verifies:

$$|\sigma(K) - \sigma(\mathbf{K})| \leq 2n \, \text{dl}(K, \mathbf{K}).$$

PROOF OF THEOREM 1. Clearly $M(\cdot, x)$ is measurable and

$$|M(t, x) - M(t, \mathbf{x})| \leq w(t, d(x, \mathbf{x})).$$

Consider the function $h: I \times X \times U \rightarrow \mathbb{R}^n$, $h(t, x, u) := M(t, x)u$.

Clearly $h(t, x, \cdot)$ is an homeomorphism between the ball U and the ball of radius $M(t, x)$; let $h^{-1}(t, x, y) := M(t, x)^{-1}y$ be the inverse homeomorphism.

Project now $h(t, x, u)$ into $\text{co } F(t, x)$, i.e. set

$$f(t, x, u) := \sigma \circ P[h(t, x, u), \text{co } F(t, x)],$$

where σ is the selection in Proposition 2 and P is the multivalued projection in Lemma 2.

Claim. $f(\cdot, x, u)$ is measurable.

To prove this, notice first that $M_0(\cdot)$ is measurable by Himmelberg [4, Theorem 5.8]. Then $M(\cdot, x)$ and $h(\cdot, x, u)$ are measurable. Consider the closed ball $B(\cdot, x, u)$ of radius

$$r(\cdot, x, u) := \sqrt{3} \, d(h(\cdot, x, u), \text{co } F(\cdot, x))$$

around $h(\cdot, x, u)$. Then $r(\cdot, x, u)$ is measurable by Himmelberg [4, Theorem 3.5, Theorem 6.5], and since

$$d(y, B(\cdot, x, u)) = (|y - h(\cdot, x, u)| - r(\cdot, x, u))^+$$

by Himmelberg [4, Theorem 3.5, Theorem 4.1], $B(\cdot, x, u)$ and its intersection with $\text{co } F(\cdot, x)$ are measurable. Therefore this intersection is a measurable map: $I \rightarrow \mathcal{K}^n$; and since $\sigma: \mathcal{K}^n \rightarrow \mathbb{R}^n$ is continuous, $f(\cdot, x, u)$ is measurable.

It is easy to prove (iii) using the Lipschitz properties of σ and P :

$$\begin{aligned} |f(t, x, u) - f(t, \mathbf{x}, \mathbf{u})| &\leq 6n|M(t, x)u - M(t, x)\mathbf{u}| + \\ &+ 6n|M(t, x)\mathbf{u} - M(t, \mathbf{x})\mathbf{u}| + 6nw(t, d(x, \mathbf{x})) \leq \\ &\leq 6nM(t, x)|u - \mathbf{u}| + 6n|M(t, x) - M(t, \mathbf{x})| + 6nw(t, d(x, \mathbf{x})) \leq \\ &\leq 12nw(t, d(x, \mathbf{x})) + 6nM(t, x)|u - \mathbf{u}|. \end{aligned}$$

It is clear that if F is jointly h -continuous then $M_0(\cdot)$ is continuous; and if also w is jointly continuous then M is jointly continuous hence h is jointly continuous. Then the ball B is continuous and its intersection with $\text{co } F$ is continuous, by the h -continuity of $\text{co } F$. This means that the intersection is a continuous map: $I \times X \times U \rightarrow \mathcal{K}^n$, and since $\sigma: \mathcal{K}^n \rightarrow \mathbb{R}^n$ is continuous, f is jointly continuous.

To prove (i) fix some $t \in I$, $x \in X$; then for any $y \in \text{co } F(t, x)$, set $\mathbf{u} := h^{-1}(t, x, y)$, obtaining $\mathbf{u} \in U$, $h(t, x, \mathbf{u}) = y$, hence $f(t, x, \mathbf{u}) = \sigma \circ P(y, \text{co } F(t, x)) = y$ because $y \in \text{co } F(t, x)$ already. This means that $\text{co } F(t, x) \subset f(t, x, U)$, and since the opposite inclusion is obvious, (i) is proved. \blacklozenge

PROOF OF THEOREM 2. Since I is σ -compact, we can use the Scorza-Dragnoni property in [7] to write $I = \mathcal{N} \cup I_0$, \mathcal{N} a null set and $I_0 = \cup I_k$, where (I_k) is a sequence of compact disjoint sets such that $F_k := \text{co } F|_{I_k \times X}$ is *lsc* with closed graph, $w_k := w|_{I_k \times X}$ is continuous. If moreover there exists $m: I \rightarrow \mathbb{R}^+$ such that $y \in F(t, x) \Rightarrow |y| \leq m(t)$, and m is measurable then we may also suppose that $m|_{I_k}$ is continuous. Let $C^0(X, \mathbb{R}^n)$ be the Banach space of continuous bounded maps $u: X \rightarrow \mathbb{R}^n$ with the usual sup norm. Set, for $t \in I_0$,

$$\begin{aligned} E(t) &:= \{u \in C^0(X, \mathbb{R}^n) : |u(x) - u(\mathbf{x})| \leq 6nw(t, d(x, \mathbf{x})), \\ &\text{and, in case } F \text{ is integrably bounded, } |u(x)| \leq m(t)\}. \end{aligned}$$

Set $E_k := \bigcup_{t \in I_k} E(t)$, and let E be the closed convex hull of $\bigcup_{k \in \mathbb{N}} E_k$. Clearly each bounded subset of $E(t)$ is totally bounded, in particular $E(t)$ is compact provided F is integrably bounded; in general $E(t)$ is σ -compact. Since I_k is compact and w_k is jointly continuous, each bounded subset of E_k is totally bounded; in particular E_k is σ -compact, hence E is σ -compact.

Define the function φ to be the evaluation map $\varphi(x, u) := u(x)$; then clearly (iii) holds. Define the multifunction \mathcal{U} by:

$$\mathcal{U}(t) := \{u \in E(t) : u(x) \in \text{co } F(t, x) \quad \forall x \in X\}.$$

Since $\mathcal{U}(t) \subset E(t)$, (iv) holds. Since $\text{co } F(t, x)$ and $E(t)$ are convex closed, $\mathcal{U}(t)$ is convex closed. In particular $\mathcal{U}(t)$ is compact in case F is integrably bounded. Set now $\mathcal{U}_k := \mathcal{U}|_{I_k}$. Since F_k, w_k, m_k have closed graph, one easily shows that \mathcal{U}_k has closed graph. In particular $\mathcal{U}_0 := \mathcal{U}|_{I_0}$ has measurable graph. By Himmelberg [4, Theorem 3.5], \mathcal{U}_0 is measurable hence \mathcal{U} is measurable.

Finally, to prove (i), fix any $t \in I_0$, $x \in X$; then, for any $y \in \text{co } F(t, x)$, set $u(x) := \sigma \circ P(y, \text{co } F(t, x))$. Clearly $u \in E(t)$, and $u \in \mathcal{U}(t)$; moreover $\varphi(x, u) = u(x) = y$, so that $\text{co } F(t, x) \subset \varphi(x, \mathcal{U}(t))$. Since the opposite inclusion is obvious, (i) is proved. \blacklozenge

5. Application to differential inclusions.

Let I be an interval, bounded or unbounded, and let Ω be an open or closed set in \mathbb{R}^n . Let $F: I \times \Omega \rightarrow \mathbb{R}^n$ be a multifunction with values either bounded by a linear growth condition—hypothesis (FLB)—or unbounded—hypothesis (FU). Notice that hypothesis (FLB) (d) now simply asks the boundedness of I and the continuity of $F(t, \cdot)$; in fact I is already σ -compact, and for X we can take an adequate compact subset of Ω , using an exponential a priori estimate for solutions of (CP) based on Gronwall's inequality (see [1, Theorem 2.4.1] for example), and supposing either Ω large enough or I small enough.

COROLLARY 3. — Let F verify hypothesis (FU).

Then the Cauchy problem (CP) has the same absolutely continuous solutions as the control differential equation

$$(CDE) \quad x' = f(t, x, u) \quad \text{a.e. on } I, \quad x(0) = \xi, \quad u(t) \in U,$$

where f, U are as in Theorem 1 or Corollary 1 or Corollary 2.

If moreover F, w are jointly h -continuous then for each continuously differentiable solution x of (CP) there exists a continuous control $u: I \rightarrow U$ such that

$$x'(t) = f(t, x(t), u(t)) \quad \forall t.$$

A special case which appears more commonly in applications is covered by the simpler:

COROLLARY 4. Let $F: \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a multifunction with compact values $F(t, x)$ bounded by $m(t)$, such that $F(\cdot, x)$ is measurable and $F(t, \cdot)$ is Lipschitz with constant $l(t)$, with $m(\cdot)$ and $l(\cdot)$ integrable.

Then the Cauchy problem (CP) has the same absolutely continuous solutions as the control differential equation

$$x' = f(t, x, u) \quad \text{a.e. on } I, \quad x(0) = \xi, \quad |u(t)| \leq 1,$$

where $f: \mathbb{R} \times \mathbb{R}^n \times B \rightarrow \mathbb{R}^n$ is measurable in t and Lipschitz in (x, u) with constant $6n[2l(t) + m(t)]$, and B is the unit closed ball in \mathbb{R}^n .

PROPOSITION 3. Let F verify hypothesis (FU).

Let f, U be as in Theorem 1 or Corollary 1 or Corollary 2.

Then for each $\mathbf{x}: I \rightarrow X$, $\mathbf{y}: I \rightarrow \mathbb{R}^n$ measurable verifying $\mathbf{y}(t) \in \text{co } F(t, \mathbf{x}(t))$ a.e. there exists $\mathbf{u}: I \rightarrow U$ measurable such that $\mathbf{y}(t) = f(t, \mathbf{x}(t), \mathbf{u}(t))$ a.e.

If moreover F, w are jointly h -continuous and \mathbf{x}, \mathbf{y} are continuous then \mathbf{u} is continuous.

PROOF. Consider the homeomorphism h as in Corollary 1 or Corollary 2 or Theorem 1, and set $\mathbf{u}(t) := h^{-1}(t, \mathbf{x}(t), \mathbf{y}(t))$.

PROOF OF COROLLARY 3. For each solution \mathbf{x} of (CPR) set $\mathbf{y}(t) := \mathbf{x}'(t)$ and apply Proposition 3. \blacklozenge

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- (a) after sending this paper for publication I have constructed an example showing that the Lipschitz constant 3 for the multivalued projection (Lemma 1) is best possible;
- (b) four months after sending this paper for publication I have received the preprint [10] which extends my multivalued projection to Hilbert space. Using the same proof as in Lemma 1 the extension to Hilbert space is trivial.

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