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SEKTION MATHEMATIK, UNIVERSITÄT JENA
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Extensions and selections of maps with decomposable values

by

ALBERTO BRESSAN (Boulder, Colo.) and GIOVANNI COLOMBO (Trieste)

Abstract. Let X be a separable metric space and E a Banach space. Let μ be a nonatomic probability measure on a measurable space T , and let $L^1 = L^1(T; E)$ be the Banach space of μ -integrable functions $u: T \rightarrow E$. A subset K of L^1 is *decomposable* if, for any μ -measurable set $A \subseteq T$ and all $u, v \in K$, one has $u \cdot \chi_A + v \cdot \chi_{T \setminus A} \in K$. Using the property of decomposability as a substitute for convexity, the analogues of three theorems by Dugundji, Cellina and Michael are proved.

1) A continuous map f from a closed set $Y \subseteq X$ into a decomposable subset K of L^1 can be continuously extended to a map $\tilde{f}: X \rightarrow K$.

2) An upper semicontinuous multivalued map $F: X \rightarrow 2^{L^1}$ with decomposable values has a continuous ε -approximate selection, for any $\varepsilon > 0$.

3) A lower semicontinuous multifunction $G: X \rightarrow 2^{L^1}$ with closed decomposable values admits a continuous selection.

The compactness assumption on X , which appears in previous papers, is here never used. From 1) it follows that, if $L^1(T; E)$ is separable, then any closed decomposable subset $K \subseteq L^1$ is a retract of the whole space, hence it has the compact fixed point property.

1. Introduction. Consider a measure space (T, \mathcal{F}, μ) , where \mathcal{F} is a σ -algebra of subsets of T and μ is a nonatomic probability measure on \mathcal{F} . If E is a Banach space, let $L^1(T; E)$ be the Banach space of all functions $u: T \rightarrow E$ which are Bochner μ -integrable [17]. According to [10], a subset $K \subseteq L^1(T; E)$ is *decomposable* if, for every measurable set $A \in \mathcal{F}$,

$$(1.1) \quad u \cdot \chi_A + v \cdot \chi_{T \setminus A} \in K \quad \forall u, v \in K.$$

In several cases, the property of decomposability is a good substitute for convexity [15]. Three classical theorems, which make use of a convexity assumption, will be considered here.

THEOREM I (Dugundji [6, p. 188]). *Let A be a closed subset of a metric space X and let K be a convex subset of a Banach space Z . Then every continuous map $f: A \rightarrow K$ has a continuous extension $\tilde{f}: X \rightarrow K$.*

THEOREM II (Cellina [2, p. 84]). *Let X be a metric space and Z a Banach space. Let $F: X \rightarrow 2^Z$ be an upper semicontinuous map with convex values. Then, for every $\varepsilon > 0$, F admits a continuous ε -approximate selection,*

i.e. a continuous function $f_\varepsilon: X \rightarrow Z$ such that

$$\text{graph}(f_\varepsilon) \subseteq B(\text{graph}(F), \varepsilon).$$

Here $B(V, \varepsilon)$ denotes the ε -neighborhood of a set V .

THEOREM III (Michael [13]). *Let X be a paracompact topological space and Z a Banach space. Then any lower semicontinuous multivalued map $F: X \rightarrow 2^Z$ with closed convex values admits a continuous selection.*

Aim of the present paper is to establish the analogues of the above results when Z is the Banach space $L^1(T; E)$ and, in the assumptions, convexity is replaced by decomposability.

The first result concerning the existence of a continuous selection, for a continuous multifunction with decomposable but not necessarily convex values, is due to Antosiewicz and Cellina [1]. Their selection theorem yields the existence of solutions for the differential inclusion $\dot{x} \in F(t, x)$ with Hausdorff-continuous right-hand side, by means of a classical fixed point argument. These results were extended to the lower semicontinuous case by Bressan [3] and Łojasiewicz [12]. More recently, Fryszkowski stated a general selection theorem for lower semicontinuous maps with decomposable values [7]. Approximate continuous selections for upper semicontinuous maps with decomposable values were constructed in [5]. We remark that the proofs of Theorems I–III rely on the paracompactness of the space X . In the decomposable case, however, all known results require that the space X be compact. This unnatural assumption is motivated only by a technical difficulty, which will be removed in the present paper.

In the analysis of decomposable sets, instead of taking convex combinations, one can continuously interpolate between different points following a well-established procedure. Consider an increasing family $\{A_\lambda; \lambda \in [0, 1]\}$ of measurable subsets of T with the property that $\mu(A_\lambda) = \lambda \cdot \mu(T)$ for every λ . The existence of such a family is proved in [9], Lemma 4. Let u_1, \dots, u_p be elements of a decomposable set $K \subseteq L^1(T; E)$, and let $\lambda_1, \dots, \lambda_p$ be nonnegative numbers which add up to 1. Setting $\eta_0 = 0$, $\eta_i = \lambda_1 + \dots + \lambda_i$ ($i = 1, \dots, p$), a combination of the u_i with the λ_i as parameters is given by

$$(1.2) \quad \Gamma(u, \lambda) = \sum_{i=1}^p u_i \cdot \chi_{A_{\eta_i} \setminus A_{\eta_{i-1}}}.$$

As in the case of convex combinations, the right-hand side of (1.2) lies inside K and varies continuously with each u_i and λ_i . Moreover, $\Gamma(u, \lambda) = u_i$ whenever $\lambda_i = 1$. Together with these analogies there is, however, a major difference. In Banach spaces, the metric and the algebraic structures are linked together by the fact that balls are convex. On the other hand, balls in $L^1(T; E)$ are not decomposable. The failure of this basic property is a primary source of technical difficulties. If $\bar{u} \in L^1$ and $\|u_i - \bar{u}\| \leq \varrho$ for all

$i \in \{1, \dots, p\}$, without additional assumptions on the sets A_λ the only available estimate for (1.2) is

$$(1.3) \quad \|\Gamma(u, \lambda) - \bar{u}\| \leq p\varrho.$$

This bound can be improved if the sets A_λ are more carefully chosen. In [7] the author defines the measures μ_i by setting

$$\mu_i(A) = \int_A \|u_i - \bar{u}\|_E d\mu \quad (A \in \mathcal{F}).$$

By Lyapunov's Convexity Theorem [9], one can then choose a family of sets A_λ satisfying the additional conditions

$$\mu_i(A_\lambda) = \lambda \mu_i(T), \quad (\lambda \in [0, 1], i = 1, \dots, p).$$

If these special sets are used in (1.2), the stronger estimate $\|\Gamma(u, \lambda) - \bar{u}\| \leq \varrho$ holds. So far, this technique has been applied only in the case of finitely many functions u_i . Indeed, Lyapunov's theorem does not hold for an infinite family of measures μ_i [11]. In order to extend the results given in [5] and [7] from the compact to the paracompact case, one has to construct continuous combinations for an infinite family of functions u_i , taking advantage of the fact that only a finite number of u_i enter in a combination at any given time.

To do this, our key technical tool is Lemma 1 in § 4. It contains an extension of Lyapunov's theorem, valid for a countable set of measures, which is precisely fit for our purpose. Using this lemma, we can prove the analogues of Theorems I–III for the decomposable case, in a quite general setting. Indeed, a separability assumption is the only additional requirement. The statements of our main results are collected in § 3.

An interesting consequence of the extension theorem is that, in a separable space $L^1(T; E)$, any closed decomposable subset K is a retract of the whole space. Therefore, K has the compact fixed point property [16, p. 33]. This provides a further generalization of the fixed point theorems of Cellina [4] and Fryszkowski [8], which holds for L^1 spaces over any abstract measure space (T, \mathcal{F}, μ) .

2. Notation and basic definitions. Throughout this paper, (T, \mathcal{F}, μ) denotes a measure space, where \mathcal{F} is a σ -algebra of subsets of T and μ is a nonatomic probability measure on \mathcal{F} . Given a μ -integrable function $f: T \rightarrow \mathbb{R}$, we write $f \cdot \mu$ for the measure having density f w.r.t. μ . We denote by $\sigma\{A_\lambda; \lambda \in A\}$ the σ -algebra generated by a family of measurable sets $A_\lambda \in \mathcal{F}$. If E is a Banach space with norm $\|\cdot\|_E$, $L^1(T; E)$ denotes the Banach space of Bochner μ -integrable functions $u: T \rightarrow E$ [17, p. 132], with norm $\|u\|_1 = \int_T \|u\|_E d\mu$. Given two metric spaces X, Y with distances d_X, d_Y respectively, the distance on their product is $d_{X \times Y} = d_X + d_Y$. The open ε -neighborhood of a set $S \subseteq X$ is $B(S, \varepsilon) = \{x \in X; d(x, S) < \varepsilon\}$. The diameter of S is

$\text{diam}(S) = \sup \{d(x, x') : x, x' \in S\}$. The set-theoretic difference between two sets A, B is written $A \setminus B$; their symmetric difference is $A \triangle B = (A \setminus B) \cup (B \setminus A)$. $\#A$ stands for the cardinality of the set A , while χ_A is the characteristic function of A .

Following [10], we now introduce the main concept discussed in this paper.

DEFINITION. A set $K \subseteq L^1(T; E)$ is *decomposable* if

$$u \cdot \chi_A + v \cdot \chi_{T \setminus A} \in K \quad \text{whenever } u, v \in K, A \in \mathcal{F}.$$

The collection of all nonempty decomposable subsets of $L^1(T; E)$ is denoted by $D(L^1(T; E))$. For any set $H \subseteq L^1(T; E)$, the *decomposable hull* of H is

$$\text{dec}[H] = \bigcap \{K \in D(L^1(T; E)) : H \subseteq K\}.$$

Clearly, $\text{dec}[H]$ represents the smallest decomposable set which contains H .

At last, we recall two basic properties of multivalued mappings [2]. Let X, Y be metric spaces. A multifunction $F: X \rightarrow 2^Y$ is *lower semicontinuous* (l.s.c.) iff the set $\{x \in X; F(x) \subseteq C\}$ is closed for every closed set $C \subseteq Y$. A map $F: X \rightarrow 2^Y$ is *Hausdorff-upper semicontinuous* (H-u.s.c.) iff, for every $x_0 \in X$ and every $\varepsilon > 0$, there exists a neighborhood V of x_0 such that $F(x) \subseteq B(F(x_0), \varepsilon)$ for all $x \in V$.

3. Statement of the main results. Our first result is the counterpart of Dugundji's extension theorem, for maps taking values in a separable L^1 space, with the convex hull replaced by the decomposable hull.

THEOREM 1. *Let A be a closed subset of a metric space X . If either X or $L^1(T; E)$ is separable, then every continuous map $f: A \rightarrow L^1(T; E)$ has a continuous extension $\tilde{f}: X \rightarrow L^1(T; E)$ such that $\tilde{f}(X) \subseteq \text{dec}[f(A)]$.*

COROLLARY 1. *If $L^1(T; E)$ is separable, then every closed decomposable subset $K \subseteq L^1(T; E)$ is a retract of the whole space.*

Following [16, p. 33], we say that a topological space K has the *compact fixed point property* if every continuous map $f: K \rightarrow K$ with relatively compact image has a fixed point. Theorem 1 yields a general fixed point theorem, which is valid for L^1 spaces over any abstract measure space (T, \mathcal{F}, μ) with a nonatomic probability measure μ .

COROLLARY 2. *Every closed decomposable set $K \subseteq L^1(T; E)$ has the compact fixed point property.*

Indeed, if $L^1(T; E)$ is separable, then Corollary 2 is an immediate consequence of Corollary 1. To cover the case where $L^1(T; E)$ is not separable, let $f: K \rightarrow K$ be a continuous map whose image is relatively compact, and let X be the closure of the convex hull of $f(K)$. Since X is compact, it is obviously separable. Using Theorem 1, extend the identity map i on $X \cap K$ to a continuous map $\tilde{i}: X \rightarrow K$. The composition $f \circ \tilde{i}$ maps X

into $X \cap K$. By Schauder's theorem, it has a fixed point $\bar{x} \in X \cap K$, which is then a fixed point of f .

The next two theorems are concerned with multivalued maps having decomposable values. They provide the analogues of the selection theorems by Cellina and Michael, respectively.

THEOREM 2. *Let X be a metric space and let $F: X \rightarrow D(L^1(T; E))$ be a H-u.s.c. multifunction with decomposable values. If either X or $L^1(T; E)$ is separable, then for every $\varepsilon > 0$ there exists a continuous map $f_\varepsilon: X \rightarrow L^1(T; E)$ such that*

$$\text{graph}(f_\varepsilon) \subseteq B(\text{graph}(F), \varepsilon).$$

Moreover, $f_\varepsilon(X) \subseteq \text{dec}[F(X)]$.

THEOREM 3. *Let X be a separable metric space, and let $F: X \rightarrow D(L^1(T; E))$ be a l.s.c. multifunction with closed decomposable values. Then F has a continuous selection.*

Remark. For simplicity, the above results are stated in terms of a probability measure μ , but they all can be easily extended to the case where μ is any nonatomic, nonnegative, bounded measure on (T, \mathcal{F}) . For this purpose, it suffices to consider the probability measure $\tilde{\mu} = [\mu(T)]^{-1} \cdot \mu$, which is equivalent to μ .

4. Three technical lemmas.

LEMMA 1. *Let (T, \mathcal{F}, μ) be a measure space with a σ -algebra \mathcal{F} of subsets of T and a nonatomic probability measure μ on \mathcal{F} . Let $(g_n)_{n \geq 0}$ be a sequence of nonnegative functions in $L^1(T; \mathbb{R})$ with $g_0 \equiv 1$. Then there exists a map $\Phi: \mathbb{R}^+ \times [0, 1] \rightarrow \mathcal{F}$ with the following properties:*

- $\Phi(\tau, \lambda_1) \subseteq \Phi(\tau, \lambda_2)$ if $\lambda_1 \leq \lambda_2$,
 - $\mu(\Phi(\tau_1, \lambda_1) \triangle \Phi(\tau_2, \lambda_2)) \leq |\lambda_1 - \lambda_2| + 2|\tau_1 - \tau_2|$,
 - $\int_{\sigma(\tau, \lambda)} g_n d\mu = \lambda \int_T g_n d\mu \quad \forall n \leq \tau$,
- for all $\lambda, \lambda_1, \lambda_2 \in [0, 1]$, $\tau, \tau_1, \tau_2 \geq 0$.

Proof. The lemma will be proved first in a special case, assuming that

$$(4.1) \quad \int_T g_n d\mu = 1 \quad \forall n \geq 0.$$

By induction on n , we shall define a sequence of families of measurable sets $\{A_i^n; \lambda \in [0, 1]\}$, $n \geq 0$, and a decreasing sequence of σ -algebras $\mathcal{F}^n \subseteq \mathcal{F}$ with the following properties:

- $\mu(A_i^n) = \lambda$,
- $A_i^n \in \mathcal{F}^{n-1}$,
- $A_{i-1}^n \subseteq A_{i-2}^n$ whenever $\lambda_1 \leq \lambda_2$,
- $\mathcal{F}^n = \sigma\{A_i^n; \lambda \in [0, 1]\}$,
- $\mu(A) = \int_A g_i d\mu$ whenever $A \in \mathcal{F}^n$, $i \leq n$.

To do this, using Lyapunov's theorem [9], construct a family of sets $\{A_\lambda^0\}$ such that (i) and (iii) hold for $n = 0$, and let \mathcal{F}^0 be the σ -algebra generated by the sets A_λ^0 . Let now A_λ^n be defined for all $\lambda \in [0, 1]$ and all $m \leq n-1$ so that the properties (i)-(v) hold. Apply Lyapunov's theorem to the two nonatomic measures μ and $\mu_n = g_n \cdot \mu$, on the measurable space (T, \mathcal{F}^{n-1}) . This yields a family of sets $\{A_\lambda^n; \lambda \in [0, 1]\}$ such that (i), (ii) and (iii) hold for n . Define \mathcal{F}^n by (iv). We then have

$$\mu(A) = \int g_n d\mu \quad (A \in \mathcal{F}^n),$$

because the equality holds whenever $A = A_\lambda^n$ for some λ , and the family of sets $\{A_\lambda^n; \lambda \in [0, 1]\}$ is increasing and, by definition, generates \mathcal{F}^n . If $i < n$, then $A \in \mathcal{F}^i$ implies $A \in \mathcal{F}^i \supseteq \mathcal{F}^n$, hence (v) is a consequence of the inductive hypothesis.

We now define the sets $\Phi(\tau, \lambda)$ as follows.

If τ is an integer, $\Phi(\tau, \lambda) = A_\lambda^1$.

If $\tau = n + \delta$ with n integer, $0 < \delta < 1$, we consider two cases: when $\lambda \leq \delta$ we set $\Phi(\tau, \lambda) = A_\lambda^{n+1}$; when $\lambda > \delta$ we set $\Phi(\tau, \lambda) = A_\delta^{n+1} \cup A_\xi^n$, where ξ is the smallest number in $[0, 1]$ for which the equality $\mu(A_\delta^{n+1} \cup A_\xi^n) = \lambda$ holds.

Notice that for any n, δ the function

$$\xi \rightarrow \psi(\xi) = \mu(A_\delta^{n+1} \cup A_\xi^n)$$

is Lipschitz-continuous and nondecreasing, with $\psi(0) = \delta$, $\psi(1) = 1$. In the case $\delta < \lambda \leq 1$, the set $\{\xi \in [0, 1]; \psi(\xi) = \lambda\}$ is nonempty, closed and connected, hence it contains a minimal element. The map Φ is thus well defined.

The verification of (a) is elementary. By construction, we also have

$$(4.2) \quad \mu(\Phi(\tau, \lambda)) = \lambda \quad \forall \tau \geq 0, \lambda \in [0, 1].$$

Observe that on \mathcal{F}^n the measures $g_1 \cdot \mu, \dots, g_n \cdot \mu$ all coincide with $\mu = g_0 \cdot \mu$, because of (v). Since $\Phi(\tau, \lambda) \in \mathcal{F}^n$ whenever $\tau \geq n$, (4.2) implies (c). To prove (b) notice that (a) and (4.2) together yield

$$\mu(\Phi(\tau, \lambda_1) \triangle \Phi(\tau, \lambda_2)) = |\lambda_1 - \lambda_2| \quad \forall \tau, \lambda_1, \lambda_2.$$

Therefore, to establish (b), it suffices to prove the inequality

$$(4.3) \quad \mu(\Phi(\tau_1, \lambda) \triangle \Phi(\tau_2, \lambda)) \leq 2|\tau_1 - \tau_2|.$$

Moreover, we can assume that $\tau_1 < \tau_2$ and that τ_1, τ_2 both belong to the same interval $[n, n+1]$. For $i = 1, 2$, set $\delta_i = \tau_i - n$ and, if $\lambda > \delta_i$, let $\Phi(\tau_i, \lambda) = A_{\delta_i}^{n+1} \cup A_{\xi_i}^n$. Three cases must be considered.

1) If $\lambda \leq \delta_1 < \delta_2$, then $\Phi(\tau_1, \lambda) = \Phi(\tau_2, \lambda) = A_\lambda^{n+1}$ and (4.3) holds trivially.

2) If $\delta_1 \leq \lambda \leq \delta_2$, then

$$\begin{aligned} \mu(\Phi(\tau_1, \lambda) \triangle \Phi(\tau_2, \lambda)) &\leq \mu((A_{\delta_1}^{n+1} \cup A_{\xi_1}^n) \triangle A_{\delta_1}^{n+1}) + \mu(A_{\delta_1}^{n+1} \triangle A_{\delta_2}^{n+1}) \\ &= (\lambda - \delta_1) + (\delta_2 - \delta_1) \leq 2(\delta_2 - \delta_1) = 2|\tau_1 - \tau_2|. \end{aligned}$$

3) If $\delta_1 < \delta_2 \leq \lambda$, observe that $A_{\delta_1}^{n+1} \subseteq A_{\delta_2}^{n+1}$ and $A_{\xi_1}^n \supseteq A_{\xi_2}^n$. Using these relations, we obtain

$$\begin{aligned} \mu(\Phi(\tau_2, \lambda) \setminus \Phi(\tau_1, \lambda)) + \mu(\Phi(\tau_1, \lambda) \setminus \Phi(\tau_2, \lambda)) \\ \leq \mu(A_{\delta_2}^{n+1} \setminus A_{\delta_1}^{n+1}) + \mu(\Phi(\tau_1, \lambda) \setminus (A_{\delta_1}^{n+1} \cup A_{\xi_2}^n)) \\ = (\delta_2 - \delta_1) + \mu(\Phi(\tau_1, \lambda)) - \mu(A_{\delta_1}^{n+1} \cup A_{\xi_2}^n) \\ \leq (\delta_2 - \delta_1) + \lambda - [\lambda - (\delta_2 - \delta_1)] = 2|\tau_1 - \tau_2|. \end{aligned}$$

Here the last inequality is deduced from the inclusion

$$(A_{\delta_2}^{n+1} \cup A_{\xi_2}^n) \setminus (A_{\delta_2}^{n+1} \setminus A_{\delta_1}^{n+1}) \subseteq (A_{\delta_1}^{n+1} \cup A_{\xi_2}^n).$$

The above estimates complete the proof of Lemma 1 under the additional assumption (4.1).

To treat the general case, for each $n \geq 0$, set $\hat{g}_n \equiv 1$ if $g_n = 0$ μ -almost everywhere; otherwise define $\hat{g}_n = [\int_T g_n d\mu]^{-1} \cdot g_n$. If $\{\Phi(\tau, \lambda)\}$ is a family of sets which satisfy (a)-(c) for the sequence (\hat{g}_n) , one can easily check that these same sets satisfy (a)-(c) for the sequence (g_n) as well. ■

LEMMA 2. Let X be a separable metric space, and let $\varphi_n: X \rightarrow L^1(T; \mathbf{R})$, $h_n: X \rightarrow [0, 1]$ ($n \geq 1$) be two sequences of continuous functions, with $\varphi_n(x)(t) \geq 0 \quad \forall x \in X, \forall t \in T$, and such that $\{\text{supp}(h_n); n \geq 1\}$ is a locally finite (closed) covering of X . Then, for every $\varepsilon > 0$ and every continuous strictly positive function $l: X \rightarrow \mathbf{R}^+$, there exist a continuous function $\tau: X \rightarrow \mathbf{R}^+$ and a map $\Phi: \mathbf{R}^+ \times [0, 1] \rightarrow \mathcal{F}$ which satisfy conditions (a), (b) in Lemma 1 together with

(c') For all $x \in X$, $\lambda \in [0, 1]$ and $n \geq 1$, if $h_n(x) = 1$ then

$$\left| \int_{\Phi(\tau(x), \lambda)} \varphi_n(x) d\mu - \lambda \int_T \varphi_n(x) d\mu \right| < \varepsilon / (4l(x)).$$

Proof. Let $\varepsilon > 0$ and l be given. For every $x \in X$, choose an open neighborhood U_x of x which intersects the supports of finitely many functions h_n , so that the set of indices $I_x = \{n; U_x \cap \text{supp}(h_n) \neq \emptyset\}$ is finite. Set $\psi_n(x) = h_n(x) \varphi_n(x) \in L^1(T; \mathbf{R})$ and define

$$(4.4) \quad V_x = \{x' \in U_x; \|\psi_n(x') - \psi_n(x)\|_1 < \varepsilon / (8l(x)) \quad \forall n \in I_x\}.$$

The family $\{V_x; x \in X\}$ is an open covering of the paracompact separable space X . Hence, there exists a sequence of functions $k_m: X \rightarrow [0, 1]$ such that the family $\{\text{supp}(k_m); m \geq 1\}$ is a countable nbd-finite refinement of $\{V_x\}$ and

the sets $W_m = \{x \in X; k_m(x) = 1\}$ still cover X . For all $m \geq 1$, select x_m such that $W_m \subseteq V_{x_m}$. Define the sequence $(g_j)_{j \geq 0}$ in $L^1(T; \mathbf{R})$ by setting: $g_j = \psi_n(x_m)$ if $j = 2^m 3^n$ for some integers $m, n \geq 1$; $g_j \equiv 1$ otherwise. Moreover, set

$$(4.5) \quad \tau(x) = \sum_{m,n \geq 1} k_m(x) h_n(x) 2^m 3^n.$$

The function τ is continuous, because the summation in (4.5) is locally finite. Using Lemma 1, construct a map Φ which satisfies (a)–(c) for the sequence $(g_j)_{j \geq 0}$. We claim that (c') holds as well.

To see this, fix $x \in X$, $n \geq 1$ and $\lambda \in [0, 1]$. For some index m , $x \in W_m$. If $h_n(x) = 1$, then

$$\begin{aligned} & \left| \int_{\mathcal{A}(x, \lambda)} \varphi_n(x) d\mu - \lambda \int_T \varphi_n(x) d\mu \right| \\ & \leq \int_{\mathcal{A}(x, \lambda)} |\psi_n(x) - \psi_n(x_m)| d\mu + \left| \int_{\mathcal{A}(x, \lambda)} \psi_n(x_m) d\mu - \lambda \int_T \psi_n(x_m) d\mu \right| \\ & \quad + \lambda \int_T |\psi_n(x_m) - \psi_n(x)| d\mu \\ & \leq 2 \|\psi_n(x) - \psi_n(x_m)\|_1 + \left| \int_{\mathcal{A}(x, \lambda)} g_{2^m 3^n} d\mu - \lambda \int_T g_{2^m 3^n} d\mu \right|. \end{aligned}$$

By (4.4), since $x \in V_{x_m}$, the first term of this last expression is less than $\varepsilon/(4l(x))$, while the second term vanishes because $\tau(x) \geq 2^m 3^n$, by (4.5). ■

LEMMA 3. Let X be a paracompact topological space. For every $x \in X$, let U_x be an open neighborhood of x and let $M(x)$ be an integer number. Then there exists a continuous function $\tau: X \rightarrow \mathbf{R}$ such that $\tau(x) \geq \min \{M(x'); x' \in U_x\}$ for every $x \in X$.

Proof. Let $\{V_i; i \in I\}$ be an open nbd-finite refinement of the covering $\{U_x\}$, and let $\{p_i(\cdot); i \in I\}$ be a continuous partition of unity subordinate to $\{V_i\}$. For each i , select a point x_i such that $V_i \subseteq U_{x_i}$. Define $\tau(x) = \sum_{i \in I} p_i(x) M(x_i)$. Clearly, τ is continuous. Moreover,

$$\begin{aligned} \tau(x) & \geq \min \{M(x_i); p_i(x) \neq 0\} \geq \min \{M(x_i); x \in U_{x_i}\} \\ & \geq \min \{M(x'); x' \in U_x\}. \quad \blacksquare \end{aligned}$$

5. Proof of Theorem 1. We assume first that $L^1(T; E)$ is separable. For each $x \in X \setminus A$, take an open ball $B(x, r_x)$ with radius $r_x < \frac{1}{2}d(x, A)$. The family $\{B(x, r_x); x \in X \setminus A\}$ is an open covering of the paracompact space $X \setminus A$, hence it admits an open nbd-finite refinement $\{V_i; i \in I\}$. Here I is a possibly uncountable set of indices. For each i , choose two points $x_i \in V_i$ and $y_i \in A$ such that $d(x_i, y_i) < 2d(x_i, A)$. Using the separability assumption, select a countable subset $D = \{u_n; n \geq 1\}$ of $f(A)$ which is dense in $f(A)$.

Define the sequence $(g_k)_{k \geq 0}$ in $L^1(T; \mathbf{R})$ by setting

$$g_k(t) = \begin{cases} \|u_m(t) - u_n(t)\|_E & \text{whenever } k = 2^m 3^n \text{ for some } m, n \geq 1; \\ 1 & \text{otherwise.} \end{cases}$$

Applying Lemma 1 to this sequence, we obtain a family $\{\Phi(\tau, \lambda)\}$ of measurable subsets of T with the properties (a)–(c). For each $i \in I$, choose $u_{v(i)} \in D$ such that $\|u_{v(i)} - f(y_i)\| < d(x_i, y_i)$. Let $\{p_i(\cdot); i \in I\}$ be a continuous partition of unity subordinate to the covering $\{V_i\}$. For every $n \geq 1$, define the open set $W_n = \bigcup \{V_i; v(i) = n\}$ and let $q_n(x) = \sum_{v(i)=n} p_i(x)$. Clearly, $\{q_n(\cdot); n \geq 1\}$ is a continuous partition of unity subordinate to the locally finite open covering $\{W_n\}$. Construct a sequence of continuous functions $(h_n)_{n \geq 1}$ such that $h_n \equiv 1$ on $\text{supp}(q_n)$ and $\text{supp}(h_n) \subseteq W_n$. For every $x \in X \setminus A$, define $\lambda_n(x) = \sum_{m \leq n} q_m(x)$, $n \geq 0$, and consider the function

$$\tau(x) = \sum_{m,n \geq 1} h_m(x) h_n(x) 2^m 3^n.$$

Notice that τ is continuous on $X \setminus A$ and that

$$(5.1) \quad \tau(x) \geq 2^m 3^n \quad \forall x \in \text{supp}(q_m) \cap \text{supp}(q_n).$$

We can now extend the map f to the whole space X by setting

$$\tilde{f}(x) = \begin{cases} f(x) & \text{if } x \in A, \\ \sum_{n \geq 1} u_n \cdot \lambda_n(x) & \text{if } x \in X \setminus A, \end{cases}$$

where

$$\lambda_n(x) = \chi_{\mathcal{A}(x, \lambda, n(x)) \setminus \mathcal{A}(x, \lambda, n-1(x))}.$$

It is clear that \tilde{f} maps X into $\text{dec}[f(A)]$. Moreover, \tilde{f} is continuous on $X \setminus A$, because the functions $\tau(\cdot)$ and $\lambda_n(\cdot)$ ($n \geq 0$) are continuous, the characteristic function of the set $\Phi(\tau, \lambda)$ varies continuously in $L^1(T; \mathbf{R})$ w.r.t. the parameters τ and λ , and because the summation defining \tilde{f} is locally finite.

To prove that \tilde{f} is continuous on A , let $a \in A$ and $\varepsilon > 0$ be given. Choose $\delta > 0$ such that $\delta < \varepsilon/12$ and $\|f(y) - f(a)\|_1 < \varepsilon/2$ whenever $y \in A$, $d(y, a) < 12\delta$. If $d(x, a) < \delta$ and $x \in V_i$ for some $i \in I$, then $\text{diam}(V_i) < 2\delta$, $d(x_i, A) < 3\delta$ and $d(x_i, y_i) < 6\delta$. Therefore, $p_i(x) \neq 0$ implies that $d(y_i, a) < 9\delta$, $\|f(y_i) - f(a)\|_1 < \varepsilon/2$ and $\|u_{v(i)} - f(a)\|_1 < \varepsilon$. From the last inequality, it follows that

$$(5.2) \quad \|u_n - f(a)\|_1 < \varepsilon \quad \forall n \text{ such that } q_n(x) \neq 0.$$

For any $x \in X \setminus A$ with $d(x, a) < \delta$, fix an integer j for which $q_j(x) \neq 0$. Using (5.1), (5.2) and the property (c) of the sets $\Phi(\tau, \lambda)$, we obtain the estimate

$$\begin{aligned} \|f(a) - \tilde{f}(x)\|_1 &\leq \|f(a) - u_j\|_1 + \|u_j - \tilde{f}(x)\|_1 \\ &\leq \varepsilon + \sum_{n=1}^{\infty} \int_T \|u_j - u_n\|_E \cdot \chi_n(x) d\mu \\ &= \varepsilon + \sum_{n=1}^{\infty} \int_T g_{2j3n} \cdot \chi_n(x) d\mu \\ &= \varepsilon + \sum_{n=1}^{\infty} q_n(x) \int_T g_{2j3n} d\mu = \varepsilon + \sum_{n=1}^{\infty} q_n(x) \|u_j - u_n\|_1 \leq 3\varepsilon. \end{aligned}$$

Since ε was arbitrary, this completes the proof in the case where $L^1(T; E)$ is separable.

When X is separable, only minor modifications of the above arguments are needed. Consider again the open covering $\{B(x, r_x); x \in X \setminus A\}$ and a locally finite refinement $\{V_i; i \in I\}$. Notice that in this case the set I is necessarily countable, since $X \setminus A$ is separable. For each i , choose $x_i \in V_i$, $y_i \in A$ such that $d(x_i, y_i) < 2d(x_i, A)$. It now suffices to define the countable set $D = \{f(y_i); i \in I\} \subset L^1(T; E)$ and arrange its elements into a sequence, say $D = \{u_n; n \geq 1\}$. From this point on, the proof runs exactly as in the previous case.

6. Proof of Theorem 2. The following proof is an adaptation of the arguments given in [5].

Assume first that $L^1(T; E)$ is separable. Fix $\varepsilon > 0$. For every $x \in X$, choose a number $\delta(x) \in]0, \varepsilon/6[$ such that $F(x') \subseteq B(F(x), \varepsilon/6)$ whenever $x' \in B(x, \delta(x))$. Let $\{V_i; i \in I\}$ be an open nbd-finite refinement of the covering $\{B(x, \delta(x)/2); x \in X\}$ of X . For each i , choose $x_i \in X$ such that $V_i \subseteq B(x_i, \delta(x_i)/2)$ and select $u_i \in F(x_i)$. For $i, j \in I$, choose also $v_{i,j} \in F(x_j)$ such that

$$(6.1) \quad \|u_i - v_{i,j}\|_1 \leq \varepsilon/6 + \inf\{\|u_i - v\|_1; v \in F(x_j)\} = \varepsilon/6 + d_{L^1}(u_i, F(x_j)).$$

Let $D = \{y_n; n \geq 1\}$ be a countable dense subset of $F(X)$. For every $i \in I$ select a $y_{v(i)} \in D$ for which $\|u_i - y_{v(i)}\|_1 < \varepsilon/6$. The set D' of all functions $g \in L^1(T; \mathbf{R})$ of the form $g(t) = \|y_m(t) - y_n(t)\|$, $m, n \geq 1$, is countable. Arrange its elements into a sequence, say $D' = \{g_k; k \geq 1\}$. Let $\{p_i(\cdot); i \in I\}$ be a continuous partition of unity subordinate to the covering $\{V_i\}$. For every $n \geq 1$, define the open set $W_n = \bigcup\{V_i; v(i) = n\}$ and let $q_n(x) = \sum_{v(i)=n} p_i(x)$. Clearly, $\{q_n(\cdot); n \geq 1\}$ is a continuous partition of unity subordinate to the nbd-finite open covering $\{W_n\}$. Define

$$(6.2) \quad \lambda_n(x) = \sum_{m \leq n} q_m(x) \quad (n \geq 0, x \in X).$$

For every $x \in X$, take an open neighborhood U_x of x which intersects finitely many sets V_i . Setting $I(U_x) = \{i \in I; U_x \cap V_i \neq \emptyset\}$, this of course means that $N(x) = \#I(U_x)$ is a finite integer. For every couple of indices $i, j \in I(U_x)$, choose a $y_{v(i,j,x)} \in D$ such that

$$(6.3) \quad \|y_{v(i,j,x)} - v_{i,j}\|_1 < \varepsilon/(6N(x)).$$

Let $M(x)$ be an integer so large that the set $\{g_k; 1 \leq k \leq M(x)\}$ contains the finite set of functions $\{\|y_{v(i)} - y_{v(i,j,x)}\|_E; i, j \in I(U_x)\} \subseteq D'$. Applying Lemma 3 to the collection of neighborhoods $\{U_x; x \in X\}$ and integers $M(x)$, we get the existence of a continuous function $\tau: X \rightarrow \mathbf{R}^+$ such that

$$(6.4) \quad \tau(x) \geq \min\{M(x'); x \in U_{x'}\}.$$

Recalling (6.2), the map $f_\varepsilon: X \rightarrow L^1(T; E)$ can now be defined by setting

$$(6.5) \quad f_\varepsilon(x) = \sum_{n \geq 1} y_n \cdot \chi_n(x).$$

Here $\{\Phi(\tau, \lambda)\}$ is the family of sets constructed in Lemma 1 relative to the sequence $\{g_k\}_{k \geq 1}$ of elements of D' , and

$$\chi_n(x) = \chi_{\alpha(\tau(x), \lambda_n(x)) \setminus \alpha(\tau(x), \lambda_{n-1}(x))}.$$

It is easily checked that f_ε is continuous and takes values inside $\text{dec}[F(X)]$.

To show that f_ε is an ε -approximate selection, fix $x \in X$ and define $I(x) = \{i \in I; p_i(x) \neq 0\}$, $J(x) = \{n \geq 1; q_n(x) \neq 0\}$. Notice that $\#J(x) \leq \#I(x) < +\infty$. Since $I(x)$ is finite, there exists an $i \in I(x)$ such that $\hat{\delta} = \delta(x_i) = \max\{\delta(x_i); i \in I(x)\}$. For every $i \in I(x)$ we have $x_i \in B(x_i, \hat{\delta})$, hence

$$(6.6) \quad F(x_i) \subseteq B(F(x_i), \varepsilon/6).$$

Take a point $z \in X$ such that $x \in U_z$ and $M(z) = \min\{M(x'); x \in U_{x'}\}$. For every $n \in J(x)$, select an index $i_n \in I(x) \subseteq I(U_z)$ such that $v(i_n) = n$. Define

$$w = \sum_{n \geq 1} y_{v(i_n, z)} \cdot \chi_n(x), \quad w' = \sum_{n \geq 1} v_{i_n, z} \cdot \chi_n(x).$$

Notice that $w' \in F(x_i)$. For every $n \in J(x)$, using (6.1), (6.3) and (6.6) we obtain

$$(6.7) \quad \begin{aligned} \|y_n - y_{v(i_n, z)}\|_1 &\leq \|y_n - u_{i_n}\|_1 + \|u_{i_n} - v_{i_n, z}\|_1 + \|v_{i_n, z} - y_{v(i_n, z)}\|_1 \\ &\leq \varepsilon/6 + [\varepsilon/6 + d_{L^1}(u_{i_n}, F(x_i))] + \varepsilon/(6N(z)) \leq \frac{2}{3}\varepsilon. \end{aligned}$$

Relying on the properties of the sets $\Phi(\tau, \lambda)$ and recalling that by (6.4), $\tau(x) \geq M(z)$, from (6.7) we deduce the estimates

$$(6.8) \quad \begin{aligned} \|f_\varepsilon(x) - w\|_1 &= \sum_{n \geq 1} \int_T \|y_n - y_{v(i_n, z)}\|_E \cdot \chi_n(x) d\mu \\ &= \sum_{n \geq 1} q_n(x) \|y_n - y_{v(i_n, z)}\|_1 \leq \frac{2}{3}\varepsilon, \end{aligned}$$

$$\begin{aligned}
 (6.9) \quad \|w - w'\|_1 &= \sum_{n \geq 1} \int_T \|y_{v(i_n, i, z)} - v_{i_n}\|_E \cdot \chi_n(x) \, d\mu \\
 &\leq \sum_{n \in J(x)} \|y_{v(i_n, i, z)} - v_{i_n}\|_1 \leq \frac{\#J(x) \cdot \varepsilon}{6N(z)} \leq \frac{\#I(U_z) \cdot \varepsilon}{6N(z)} = \varepsilon/6.
 \end{aligned}$$

Putting together (6.8) and (6.9), one has

$$\begin{aligned}
 d_{X \times L^1}((x, f_\varepsilon(x)), (x_i, w)) \\
 \leq d_X(x, x_i) + \|f_\varepsilon(x) - w\|_1 + \|w - w'\|_1 < \varepsilon/6 + 2\varepsilon/3 + \varepsilon/6 = \varepsilon.
 \end{aligned}$$

Hence $(x, f_\varepsilon(x)) \in B(\text{graph}(F), \varepsilon)$. This completes the proof in the case where $L^1(T; E)$ is separable.

When X is separable, a slight modification of the above arguments is needed. The nbd-finite open covering $\{V_i; i \in I\}$ of X is now countable, because of the separability assumption. It is therefore possible to define the countable set $D = \{u_i; i \in I\} \cup \{v_{i,j}; i, j \in I\}$ and arrange it into a sequence, say $D = \{y_n; n \geq 1\}$. After this choice of the set D , the rest of the proof goes exactly as in the previous case.

7. Proof of Theorem 3. In what follows, the main arguments are taken from [7]. We list first some preliminary results.

PROPOSITION 1. For every family \mathcal{X} of nonnegative measurable functions $u: T \rightarrow \mathbf{R}^+$, there exists a measurable function $v: T \rightarrow \mathbf{R}^+$ such that

- (i) $v \leq u$ μ -a.e. for all $u \in \mathcal{X}$,
- (ii) if w is a measurable function such that $w \leq u$ μ -a.e. for all $u \in \mathcal{X}$, then $w \leq v$ μ -a.e.

Furthermore, there exists a sequence (u_n) in \mathcal{X} such that

$$v(t) = \inf \{u_n(t); n \geq 1\} \quad \text{for a.e. } t \text{ in } T.$$

If the family \mathcal{X} is directed downwards (i.e., if for any $u, u' \in \mathcal{X}$ there exists $w \in \mathcal{X}$ such that $w \leq u$ and $w \leq u'$ μ -a.e.), then the sequence (u_n) can be chosen to be decreasing.

For the proof, see Neveu [14, p. 121].

By (ii), the function v is unique up to μ -equivalence. It represents the greatest lower bound of \mathcal{X} in the sense of μ -a.e. inequality, and is denoted by $\text{ess inf } \{u; u \in \mathcal{X}\}$.

PROPOSITION 2. Let K be a nonempty closed decomposable subset of $L^1(T; E)$ and let $\psi(t) = \text{ess inf } \{\|u(t)\|_E; u \in K\}$. Then, for every $v_0 \in L^1(T; \mathbf{R})$ such that $v_0(t) > \psi(t)$ μ -a.e., there exists an element $u_0 \in K$ such that

$$(7.1) \quad \|u_0(t)\|_E < v_0(t) \quad \mu\text{-a.e.}$$

Proof. Notice that the set $\mathcal{K} = \{\|u(\cdot)\|_E; u \in K\}$ is a decomposable subset of $L^1(T; \mathbf{R})$. Therefore, it is directed downwards. Using Proposition 1, take a sequence $(u_n)_{n \geq 1}$ in K such that

$$\begin{aligned}
 \|u_m(t)\|_E &\geq \|u_n(t)\|_E \quad \forall m < n, t \in T, \\
 \psi(t) &= \lim_{n \rightarrow \infty} \|u_n(t)\|_E \quad \mu\text{-a.e.}
 \end{aligned}$$

Let now v_0 be given, with $v_0(t) > \psi(t)$ μ -a.e., and define the increasing sequence of sets: $T_0 = \emptyset$, $T_n = \{t \in T; \|u_n(t)\|_E < v_0(t)\}$, $n \geq 1$. Observe that $\mu(T \setminus \bigcup_{n \geq 0} T_n) = 0$. Define the sequence (w_n) by setting

$$w_n(t) = \begin{cases} u_k(t) & \text{if } t \in T_k \setminus T_{k-1}, k = 1, \dots, n-1, \\ u_n(t) & \text{if } t \in T \setminus \bigcup_{k < n} T_k. \end{cases}$$

Since K is decomposable, each w_n belongs to K . Moreover, the sequence $w_n(t)$ is eventually constant for a.e. $t \in T$, and $\|w_n(t)\|_E \leq \|u_1(t)\|_E$ μ -a.e.; hence, by the Dominated Convergence Theorem, w_n converges in $L^1(T; E)$ to some function u_0 . Clearly, $u_0 \in K$ because K is closed. Finally, if $t \in T_n \setminus T_{n-1}$ for some n , then $\|u_0(t)\|_E = \|u_n(t)\|_E < v_0(t)$. Therefore, u_0 satisfies (7.1). ■

PROPOSITION 3. Let X be a metric space and let $F: X \rightarrow D(L^1(T; E))$ be a l.s.c. map with closed decomposable values. For all $x \in X$, set $\psi_x(t) = \text{ess inf } \{\|u(t)\|_E; u \in F(x)\}$. Then the multivalued map $P: X \rightarrow L^1(T; \mathbf{R})$ defined as

$$(7.2) \quad P(x) = \{v \in L^1(T; \mathbf{R}); v(t) > \psi_x(t) \text{ } \mu\text{-a.e.}\}$$

is lower semicontinuous.

Proof. Let C be an arbitrary closed subset of $L^1(T; \mathbf{R})$. It suffices to show that, if $P(x_n) \subseteq C$ for some sequence $(x_n)_{n \geq 1}$ converging to x_0 , then also $P(x_0) \subseteq C$. To this purpose, fix any $v_0 \in P(x_0)$ and take, by Proposition 2, a function $u_0 \in F(x_0)$ such that $\|u_0(t)\|_E < v_0(t)$ μ -a.e. Because of the lower semicontinuity of F , there exists a sequence $u_n \in F(x_n)$ such that $u_n \rightarrow u_0$ in $L^1(T; E)$. Then, for every $n \geq 1$, the function $v_n = \|u_n\|_E + v_0 - \|u_0\|_E$ belongs to $P(x_n)$ which is contained in C . Since the sequence (v_n) converges to v_0 in the norm of $L^1(T; \mathbf{R})$ and C is closed, this implies $v_0 \in C$. ■

PROPOSITION 4. Let X be a metric space and let $G: X \rightarrow D(L^1(T; E))$ be a l.s.c. map with closed decomposable values. Assume that $g: X \rightarrow L^1(T; E)$ and $\varphi: X \rightarrow L^1(T; \mathbf{R})$ are continuous functions such that, for every $x \in X$, the set

$$H(x) = \{u \in G(x); \|u(t) - g(x)(t)\|_E < \varphi(x)(t) \text{ } \mu\text{-a.e.}\}$$

is nonempty. Then the map $H: X \rightarrow D(L^1(T; E))$ is l.s.c. with decomposable values.

Proof. For every $x \in X$, $H(x)$ is the intersection of two decomposable sets, hence it is decomposable. To check the lower semicontinuity of H , let C be any closed subset of $L^1(T; E)$. It suffices to show that, for any sequence (x_n) in X converging to a point x_0 , if $H(x_n) \in C$ for all $n \geq 1$, then $H(x_0) \in C$.

To this purpose, fix any $u_0 \in H(x_0)$. Because of the lower semicontinuity of G , there exists a sequence $u_n \in G(x_n)$ such that $u_n \rightarrow u_0$ in $L^1(T; E)$. By possibly taking a subsequence, we can assume that $u_n(t)$, $g(x_n)(t)$, $\varphi(x_n)(t)$ converge to $u_0(t)$, $g(x_0)(t)$, $\varphi(x_0)(t)$ respectively, μ -a.e. in T . Applying Egorov's theorem to these sequences w.r.t. the measure $\varphi(x_0) \cdot \mu$, for each $i \geq 1$ we obtain a measurable set $T_i \subseteq T$ such that u_n , $g(x_n)$ and $\varphi(x_n)$ converge uniformly on T_i and $\int_{T \setminus T_i} \varphi(x_0) d\mu < 1/i$. For each $k \geq 1$, consider the sets

$$T_i^k = \{t \in T_i; \|u_0(t) - g(x_0)(t)\|_E < \varphi(x_0)(t) - 1/k\}.$$

Notice that $\bigcup_{k \geq 1} T_i^k = T_i$ and $T_i^k \subseteq T_i^{k+1}$. Hence, for every $i \geq 1$, there exists a $k(i)$ such that

$$\int_{T_i \setminus T_i^{k(i)}} \varphi(x_0) d\mu < 1/i.$$

Define $T_i' = T_i^{k(i)}$. The sets T_i' have the following properties:

$$(7.3) \quad \int_{T \setminus T_i'} \varphi(x_0) d\mu < 2/i,$$

$$(7.4) \quad \|u_0(t) - g(x_0)(t)\|_E < \varphi(x_0) - 1/k(i) \quad \forall t \in T_i'.$$

By (7.4) and by the uniform convergence on T_i' , for all $i \geq 1$ there exists some n_i such that

$$(7.5) \quad \|u_n(t) - g(x_n)(t)\|_E < \varphi(x_n)(t) \quad \forall t \in T_i', n \geq n_i.$$

We can also assume that the sequence $(n_i)_{i \geq 1}$ is strictly increasing. For each n , choose an arbitrary $w_n \in H(x_n)$ and set, for $n_i \leq n < n_{i+1}$,

$$v_n = u_n \cdot \chi_{T_i'} + w_n \cdot \chi_{T \setminus T_i'}.$$

Since $H(x_n)$ is decomposable, $v_n \in H(x_n)$. We claim that $v_n \rightarrow u_0$ in $L^1(T; E)$, which implies $u_0 \in C$.

Indeed, for $n_i \leq n < n_{i+1}$, (7.3) and (7.5) yield

$$\begin{aligned} \|v_n - u_0\|_1 &\leq \int_{T \setminus T_i'} \|w_n - g(x_n)\|_E d\mu + \int_{T \setminus T_i'} \|g(x_n) - g(x_0)\|_E d\mu \\ &\quad + \int_{T \setminus T_i'} \|g(x_0) - u_0\|_E d\mu + \int_{T_i'} \|u_n - u_0\|_E d\mu \\ &\leq \int_{T \setminus T_i'} \varphi(x_n) d\mu + \|g(x_n) - g(x_0)\|_1 + \int_{T \setminus T_i'} \varphi(x_0) d\mu + \|u_n - u_0\|_1 \\ &\leq [2/i + \|\varphi(x_n) - \varphi(x_0)\|_1] + \|g(x_n) - g(x_0)\|_1 + 2/i + \|u_n - u_0\|_1. \end{aligned}$$

As $n \rightarrow +\infty$, we also have $i \rightarrow +\infty$, hence our claim is proved. ■

The next result, concerning the existence of approximate selections, is the core of the whole proof of Theorem 3.

PROPOSITION 5. Let X be a separable metric space and let $G: X \rightarrow \mathcal{D}(L^1(T; E))$ be a l.s.c. map with closed decomposable values. Then, for every $\varepsilon > 0$, there exist continuous maps $f_\varepsilon: X \rightarrow L^1(T; E)$ and $\varphi_\varepsilon: X \rightarrow L^1(T; \mathbf{R})$ such that f_ε is an ε -approximate selection of G , in the sense that, for each $x \in X$, the set

$$(7.6) \quad G_\varepsilon(x) = \{u \in G(x); \|u(t) - f_\varepsilon(x)(t)\|_E < \varphi_\varepsilon(x)(t) \mu\text{-a.e.}\}$$

is nonempty, and $\|\varphi_\varepsilon(x)\|_1 < \varepsilon$. Moreover, the map $x \rightarrow G_\varepsilon(x)$ is l.s.c. with decomposable values.

Proof. Fix $\varepsilon > 0$. For every $\bar{x} \in X$ and $\bar{u} \in G(\bar{x})$, the multivalued map Q defined as

$$(7.7) \quad Q(x) = \{v \in L^1(T; \mathbf{R}); v(t) \geq \text{ess inf } \{\|u(t) - \bar{u}(t)\|_E; u \in G(x)\} \text{ for a.e. } t \in T\}$$

is l.s.c. with closed convex values.

To see this, define $F(x) = \{u - \bar{u}; u \in G(x)\}$. Then the map F is also l.s.c. with closed decomposable values. By Proposition 3, the multivalued map P defined in (7.2) is l.s.c. Hence Q is also l.s.c., because $Q(x)$ is the closure of $P(x)$, for all $x \in X$.

It is therefore possible to apply Michael's theorem to Q and obtain a continuous selection $\varphi_{\bar{x}, \bar{u}}$ such that $\varphi_{\bar{x}, \bar{u}}(x) \in Q(x)$ for all $x \in X$ and $\varphi_{\bar{x}, \bar{u}}(\bar{x}) \equiv 0$. The family of sets

$$\{\{x \in X; \|\varphi_{\bar{x}, \bar{u}}(x)\|_1 < \varepsilon/4\}; \bar{x} \in X, \bar{u} \in G(\bar{x})\}$$

is an open covering of the separable metric space X , therefore it has a countable nbd-finite open refinement $\{V_n; n \geq 1\}$. Let $\{p_n(\cdot)\}$ be a continuous partition of unity subordinate to the covering $\{V_n\}$ and let $\{h_n(\cdot)\}$ be a family of continuous functions from X into $[0, 1]$ such that $h_n \equiv 1$ on $\text{supp}(p_n)$ and $\text{supp}(h_n) \subset V_n$. For every $n \geq 1$, choose x_n , u_n such that $V_n \subseteq \{x; \|\varphi_{x_n, u_n}(x)\|_1 < \varepsilon/4\}$ and set $\varphi_n = \varphi_{x_n, u_n}$. The functions φ_n have the following properties:

$$(7.8) \quad \varphi_n(x)(t) \geq \text{ess inf } \{\|u(t) - u_n(t)\|_E; u \in G(x)\},$$

$$(7.9) \quad p_n(x) \|\varphi_n(x)\|_1 \leq p_n(x) \cdot \varepsilon/4 \quad (x \in X, n \geq 1).$$

Lemma 2, applied to the sequences $\{\varphi_n\}$ and $\{h_n\}$, and to the function $l: l(x) = \sum_{n \geq 1} h_n(x)$, yields a continuous function $\tau: X \rightarrow \mathbf{R}^+$ and a family $\{\Phi(\tau, \lambda)\}$ of measurable subsets of T satisfying (a), (b) and (c).

It is now possible to construct the functions f_ε and φ_ε . Set $\lambda_0 \equiv 0$, $\lambda_n(x) = \sum_{m \leq n} p_m(x)$, and define

$$f_\varepsilon(x) = \sum_{n \geq 1} u_n \cdot \chi_n(x), \quad \varphi_\varepsilon(x) = \varepsilon/4 + \sum_{n \geq 1} \varphi_n(x) \cdot \chi_n(x),$$

where

$$\chi_n(x) = \chi_{\varphi(\tau(x), \lambda_n(x)) \setminus \varphi(\tau(x), \lambda_{n-1}(x))}.$$

Clearly, f_ε and φ_ε are continuous, because the above summations are locally finite.

Let G_ε be defined by (7.6). To check that the values of G_ε are nonempty, fix any $x \in X$. For every $n \geq 1$, use Proposition 2 and select $u_x^n \in G(x)$ such that

$$(7.10) \quad \|u_x^n(t) - u_n(t)\|_E < \varepsilon/4 + \text{ess inf} \{ \|u(t) - u_n(t)\|_E; u \in G(x) \}$$

μ -a.e. in T . Then

$$u_x = \sum_{n \geq 1} u_x^n \cdot \chi_n(x)$$

lies in $G(x)$, because $G(x)$ is decomposable. We claim that $u_x \in G_\varepsilon(x)$. Indeed, (7.8) and (7.10) yield

$$\begin{aligned} \|u_x(t) - f_\varepsilon(x)(t)\|_E &\leq \sum_{n \geq 1} \|u_x^n(t) - u_n(t)\|_E \cdot \chi_n(x)(t) \\ &< \varphi_\varepsilon(x)(t) \quad \mu\text{-a.e. in } T. \end{aligned}$$

Hence $G_\varepsilon(x) \neq \emptyset$. Being the intersection of two decomposable sets, $G_\varepsilon(x)$ is also decomposable. The lower semicontinuity of G_ε follows from Proposition 4.

To conclude the proof of Proposition 5, it now suffices to show that $\|\varphi_\varepsilon(x)\|_1 < \varepsilon$ for every x . Set $I(x) = \{n \geq 1; p_n(x) > 0\}$ and notice that $1 \in \#I(x) \leq l(x)$. From (c') in Lemma 2 and (7.9) we deduce

$$\begin{aligned} \|\varphi_\varepsilon(x)\|_1 &= \varepsilon/4 + \sum_{n \geq 1} \int_T \varphi_n(x) \cdot \chi_n(x) d\mu \\ &< \varepsilon/4 + \sum_{n \in I(x)} [p_n(x) \|\varphi_n(x)\|_1 + \varepsilon/(2l(x))] \leq \varepsilon/4 + \left[\varepsilon/4 + \frac{\#I(x) \cdot \varepsilon}{2l(x)} \right] \leq \varepsilon. \quad \blacksquare \end{aligned}$$

At this stage, everything is ready for the completion of the proof of Theorem 3.

Let the function F be given. Construct two sequences of continuous maps $f_n: X \rightarrow L^1(T; E)$ and $\varphi_n: X \rightarrow L^1(T; R)$, and a sequence of l.s.c. multifunctions G_n with decomposable values, such that, for all $x \in X$ and $n \geq 1$,

$$(i) \quad G_n(x) = \{u \in F(x); \|u(t) - f_n(x)(t)\|_E < \varphi_n(x)(t) \quad \mu\text{-a.e.}\} \neq \emptyset,$$

$$(ii) \quad \|f_n(x)(t) - f_{n-1}(x)(t)\|_E \leq \varphi_n(x)(t) + \varphi_{n-1}(x)(t) \quad \mu\text{-a.e. in } T \quad (n \geq 2),$$

$$(iii) \quad \|\varphi_n(x)\|_1 < 2^{-n}.$$

To do this, define f_1 and φ_1 by applying Proposition 5 with $G = F$, $\varepsilon = 1/2$. Let now f_m , φ_m and G_m be defined so that (i)–(iii) hold for all $m = 1, \dots, n-1$. To construct f_n and φ_n , apply again Proposition 5 with $\varepsilon = 2^{-n}$, defining $G(x)$ to be the closure of $G_{n-1}(x)$, for all x . By induction, the maps f_m , φ_m and G_m can be defined for all $n \geq 1$. By (ii), the sequence $(f_n)_{n \geq 1}$ is Cauchy in the L^1 -norm, hence it converges uniformly to some continuous function $f: X \rightarrow L^1(T; E)$. By (i) and (iii), $d_{L^1}(f_n(x), F(x)) < 2^{-n}$. Since $F(x)$ is closed, this implies that $f(x) \in F(x)$ for all $x \in X$, hence f is a selection of F . ■

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DEPARTMENT OF MATHEMATICS
UNIVERSITY OF COLORADO
Boulder, Colorado 80309-0426, U.S.A.

and

SISSA - SCUOLA INTERNAZIONALE SUPERIORE
DI STUDI AVANZATI
Strada Costiera 11, Trieste 34014, Italy

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