

## MULTIFUNCTIONS OF TWO VARIABLES: EXAMPLES AND COUNTEREXAMPLES

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**Abstract.** A brief account of the connections between Carathéodory multifunctions, Scorza-Draconi multifunctions, product-measurable multifunctions, and superpositionally measurable multifunctions of two variables is given.

**Introduction.** Singlevalued functions  $f = f(t, u)$  of two variables  $t$  and  $u$  naturally arise as right-hand sides of differential equations

$$(1) \quad \dot{x}(t) = f(t, x(t)).$$

To get reasonable acting properties of the corresponding *Nemytskij operator*  $N_f$  defined by

$$(2) \quad N_f x(t) = f(t, x(t)),$$

one has to impose appropriate regularity conditions on the function  $f$ . Among these the most important ones in the classical theory are the *Carathéodory condition* (which means that  $f$  is measurable in the first and continuous in the second argument) or, equivalently, the *Scorza-Draconi condition* (which means, loosely speaking, that  $f$  is continuous “up to small sets”). Further useful properties are the *product-measurability* of  $f$ , as well as the *superpositional measurability* of  $f$  (which means that the map  $t \mapsto f(t, x(t))$  is measurable whenever the map  $t \mapsto x(t)$  is).

Now, if  $F = F(t, u)$  is a *multifunction* of two variables, the picture becomes more complicated. One reason for this is, for example, that the continuity in the definition of the Carathéodory and Scorza-Draconi properties may be replaced by either upper semicontinuity or lower semicontinuity, and these semicontinuity properties are often not symmetric. As a consequence, several new phenomena occur which are “hidden” in the singlevalued case.

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The purpose of this brief survey is to provide a comparison of various regularity properties for multifunctions of two variables, building on a series of theorems (without proofs), examples, and counterexamples.

We remark that many contributions to the theory and applications of Carathéodory multifunctions, Scorza-Dragoni multifunctions, product-measurable multifunctions, and superpositionally measurable multifunctions of two variables are due to Polish mathematicians [10], [13], [14], [17]–[23], [25], [27], [30]–[41]. A detailed bibliography may be found in the forthcoming survey [1].

**1. Regularity properties of multifunctions of two variables.** Let  $(\Omega, \mathcal{A}, \mu)$  be a measure space, and  $F : \Omega \times \mathbf{R}^m \rightarrow Cl(\mathbf{R}^n)$  a given multifunction. (By  $Cl(X)$ ,  $Cp(X)$ , and  $Cv(X)$  we denote the system of all nonempty closed, compact, and convex subsets, respectively, of a topological linear space  $X$ .) The following four regularity properties of  $F$  which are important in the theory of differential inclusions

$$(3) \quad \dot{x}(t) \in F(t, x(t))$$

(see e.g. [7]) will be studied in what follows:

- a) A multifunction  $F : \Omega \times \mathbf{R}^m \rightarrow Cl(\mathbf{R}^n)$  is called *upper Carathéodory* (respectively *lower Carathéodory*) if  $F(t, \cdot) : \mathbf{R}^m \rightarrow Cl(\mathbf{R}^n)$  is upper semicontinuous (respectively lower semicontinuous) for (almost) all  $t \in \Omega$ , and  $F(\cdot, u) : \Omega \rightarrow Cl(\mathbf{R}^n)$  is measurable for all  $u \in \mathbf{R}^m$ . If  $F$  is both upper and lower Carathéodory, we call  $F$  simply a *Carathéodory multifunction*.
- b) If  $\Omega$  is a metric space and the  $\sigma$ -algebra  $\mathcal{A}$  contains the Borel subsets of  $\Omega$ , we say that a multifunction  $F : \Omega \times \mathbf{R}^m \rightarrow Cl(\mathbf{R}^n)$  has the *upper Scorza-Dragoni property* (respectively *lower Scorza-Dragoni property*) if, given  $\delta > 0$ , one may find a closed subset  $\Omega_\delta$  of  $\Omega$  such that  $\mu(\Omega \setminus \Omega_\delta) \leq \delta$ , and the restriction of  $F$  to  $\Omega_\delta \times \mathbf{R}^m$  is upper semicontinuous (respectively lower semicontinuous). If  $F$  has both the upper and lower Scorza-Dragoni property, we say that  $F$  has the *Scorza-Dragoni property*.
- c) Next, by  $\mathcal{A} \otimes \mathcal{B}(\mathbf{R}^m)$  we denote the minimal  $\sigma$ -algebra generated by the sets  $A \in \mathcal{A}$  and the Borel subsets of  $\mathbf{R}^m$ . In what follows, the term *product-measurable* means measurability of  $F : \Omega \times \mathbf{R}^m \rightarrow Cl(\mathbf{R}^n)$  with respect to  $\mathcal{A} \otimes \mathcal{B}(\mathbf{R}^m)$ .
- d) Finally, given a (singlevalued!) function  $x : \Omega \rightarrow \mathbf{R}^m$ , we define  $N_F x$  as family of all “almost everywhere” selections of the multifunction  $F(\cdot, x(\cdot))$ , i.e.

$$(4) \quad N_F x = \{y \mid y(t) \in F(t, x(t)) \text{ a.e. on } \Omega\}.$$

This defines the *Nemytskij operator*  $N_F$  which in the singlevalued case  $F(t, u) = \{f(t, u)\}$  obviously coincides with (2). We say that the multifunction  $F$  is *superpositionally measurable* (or *sup-measurable*, for short) if, for any measurable function  $x$ , the multifunction  $F(\cdot, x(\cdot))$  is also measurable (see [11]). If  $F(\cdot, x(\cdot))$  contains only a measurable selection for each measurable function  $x$ , we call  $F$  *weakly sup-measurable*.

## 2. Relations between Carathéodory property and product-measurability.

An important property of Carathéodory multifunctions is given in the following

THEOREM 1. *If  $F : \Omega \times \mathbf{R}^m \rightarrow Cp(\mathbf{R}^n)$  is a Carathéodory multifunction, then  $F$  is product-measurable.*

As we shall see later (see Examples 3 and 4), an upper or lower Carathéodory multifunction need not be product-measurable. The converse of Theorem 1 is false:

EXAMPLE 1. Let  $\Omega = [0, 1]$  be equipped with the Lebesgue measure, and  $F : \Omega \times \mathbf{R} \rightarrow Cp(\mathbf{R})$  defined by

$$(5) \quad F(t, u) = \begin{cases} \{0\} & \text{if } u = 0, \\ [0, 1] & \text{otherwise.} \end{cases}$$

Then  $F$  is lower Carathéodory, but not upper Carathéodory, and hence not Carathéodory. Nevertheless,  $F$  is certainly product-measurable. □

Let  $F : \Omega \times \mathbf{R}^m \rightarrow CpCv(\mathbf{R}^n)$  be a fixed multifunction. A *Carathéodory-Castaing representation* of  $F$  is, by definition, a sequence  $(f_k)_k$  of Carathéodory functions  $f_k : \Omega \times \mathbf{R}^m \rightarrow \mathbf{R}^n$  such that

$$(6) \quad F(t, u) = \overline{\{f_1(t, u), f_2(t, u), \dots\}}.$$

We remark that a Carathéodory multifunction  $F : \Omega \times \mathbf{R}^m \rightarrow CpCv(\mathbf{R}^n)$  always admits a Carathéodory-Castaing representation, but the converse is not true. In fact, the multifunction (5) is not Carathéodory, but admits many Carathéodory-Castaing representations.

One could expect that any *lower Carathéodory multifunction*  $F : \Omega \times \mathbf{R}^m \rightarrow ClCv(\mathbf{R}^n)$  has a *Carathéodory selection*, simply by combining the Michael theorem [26] on continuous selections and the Kuratowski-Ryll-Nardzewski theorem [23] on measurable selections. However, this is false, as may be seen by the following rather sophisticated

EXAMPLE 2 ([17]). Let  $\Omega = [0, 1]$ ,  $\mathcal{A}$  the  $\sigma$ -algebra generated by all singletons, and  $\mu$  the counting measure on  $\mathcal{A}$ . Define a multifunction  $F : \Omega \times \mathbf{R} \rightarrow CpCv(\mathbf{R})$  by

$$(7) \quad F(t, u) = \begin{cases} \{t\} & \text{if } t = u \text{ or } |t - u|^{-1} \in \mathbf{N}, \\ [0, 1] & \text{otherwise.} \end{cases}$$

For fixed  $t \in \Omega$  and  $V \subseteq \mathbf{R}$ , the large pre-image  $F(t, \cdot)^{-1}(V) = \{u : u \in \mathbf{R}, F(t, u) \cap V \neq \emptyset\}$  is equal to  $\Omega$  or  $\Omega \setminus \{t, t \pm 1, t \pm 2, \dots\}$ , and hence  $F(t, \cdot)$  is lower semicontinuous. For fixed  $u \in \Omega$  and  $V \subseteq \mathbf{R}$ , in turn,  $F(\cdot, u)^{-1}(V)$  is equal to  $\Omega$  or  $\Omega \setminus C$ , where  $C$  is some subset of the countable set  $\{t, t \pm \frac{1}{u}, t \pm \frac{2}{u}, \dots\}$ , and hence  $F(\cdot, u)$  is measurable. Nevertheless, a straightforward but cumbersome computation shows that  $F$  does not admit a Carathéodory selection. □

To give a sufficient condition for the existence of Carathéodory selections of a lower Carathéodory multifunction, an additional definition is in order. We call  $(\Omega, \mathcal{A}, \mu)$  *m-projective* if, for any  $D \in \mathcal{A} \otimes \mathcal{B}(\mathbf{R}^m)$ , the projection  $P_\Omega(D)$  of  $D$  onto  $\Omega$  belongs to the  $\sigma$ -algebra  $\mathcal{A}$ , possibly up to some nullset. There are three important cases in which  $(\Omega, \mathcal{A}, \mu)$  is *m-projective*, viz. if the measure  $\mu$  is  $\sigma$ -finite on  $\Omega$ , if  $\mu$  has the “direct sum property” (see e.g. [24]), or if  $\mu$  is a Radon measure over a locally compact topological space  $\Omega$ .

THEOREM 2 ([10]). *Let  $F : \Omega \times \mathbf{R}^m \rightarrow CpCv(\mathbf{R}^n)$  be a multifunction such that  $F(t, \cdot)$  is lower semicontinuous for (almost) all  $t \in \Omega$ . Assume that  $(\Omega, \mathcal{A}, \mu)$  is *m-**

projective. Then  $F$  admits a Carathéodory-Castaing representation if and only if  $F$  is product-measurable.

Observe that in Theorem 2 one cannot replace the phrase “ $F$  admits a Carathéodory selection” by “ $F$  is a Carathéodory multifunction”. In fact, in Example 1 the multifunction  $F$  is product-measurable, and the space  $(\Omega, \mathcal{A}, \mu)$  is 1-projective.

Moreover, we point out that  $(\Omega, \mathcal{A}, \mu)$  is also 1-projective in Example 2, since  $\mu$  has the “direct sum property”. The non-existence of Carathéodory selections of  $F$  is therefore due, according to Theorem 2, to the fact that  $F$  is not product measurable. Indeed, the large pre-image  $F_-^{-1}(W)$  of the set  $W = [0, \frac{1}{2}]$  cannot belong to  $\mathcal{A} \otimes \mathcal{B}(\mathbf{R})$ , since  $P_\Omega(F_-^{-1}(W)) = [0, 1]$  does not belong to  $\mathcal{A}$ .

**3. Relations between Carathéodory property and Scorza-Dragoni property.** The following theorem is completely analogous to the singlevalued case:

**THEOREM 3** ([15]). *A multifunction  $F : \Omega \times \mathbf{R}^m \rightarrow Cp(\mathbf{R}^n)$  is Carathéodory if and only if  $F$  has the Scorza-Dragoni property.*

The natural question arises whether or not Theorem 3 is true also in the “semicontinuous variant”. As a matter of fact, it is not difficult to prove that every upper/lower Scorza-Dragoni multifunction is upper/lower Carathéodory. The converse is false in both the “lower” and “upper” version. To see this, we give two examples.

**EXAMPLE 3** ([29]). Let  $\Omega = [0, 1]$  be equipped with the Lebesgue measure,  $D \subset \Omega$  a non-measurable subset, and  $F : \Omega \times \mathbf{R} \rightarrow Cp(\mathbf{R})$  defined by

$$(8) \quad F(t, u) = \begin{cases} \{0\} & \text{if } u = t \text{ and } t \in \Omega \setminus D, \\ \{1\} & \text{if } u = t \text{ and } t \in D, \\ [0, 1] & \text{otherwise.} \end{cases}$$

Then  $F$  is lower Carathéodory, but does not have the lower Scorza-Dragoni property. In fact, if the restriction of  $F$  to  $\Omega_\delta \times \mathbf{R}$  (with  $\mu(\Omega \setminus \Omega_\delta) \leq \delta$ ) were lower semicontinuous, the same would be true for the restriction of  $F$  to the set  $\{(t, t) : t \in \Omega_\delta\}$  which is impossible. □

The next counterexample shows that also an upper Carathéodory multifunction need not have the upper Scorza-Dragoni property:

**EXAMPLE 4** ([5]). Let  $\Omega = [0, 1]$  be equipped with the Lebesgue measure,  $D \subset \Omega$  a nonmeasurable set, and  $F : \Omega \times \mathbf{R} \rightarrow Cp(\mathbf{R})$  defined by

$$(9) \quad F(t, u) = \begin{cases} [0, 1] & \text{if } u = t \text{ and } t \in D, \\ \{0\} & \text{otherwise.} \end{cases}$$

It is not hard to see that  $F$  is an upper Carathéodory multifunction. On the other hand, suppose that  $\Omega_k \subseteq \Omega$  ( $k = 1, 2, \dots$ ) is closed such that  $\mu(\Omega \setminus \Omega_k) \leq 1/k$ , and the restriction  $F_k$  of  $F$  to  $\Omega_k \times \mathbf{R}$  is upper semicontinuous. This implies, in particular, that the set  $(F_k)_-^{-1}(\{1\}) = \{(t, t) \mid t \in D \cap \Omega_k\}$  is closed. Consequently, the set

$$D_+ = D \cap \left( \bigcup_{k \in \mathbf{N}} \Omega_k \right) = \bigcup_{k \in \mathbf{N}} (D \cap \Omega_k)$$

is measurable. On the other hand, since

$$\mu\left(D \setminus \bigcup_{k \in \mathbf{N}} \Omega_k\right) \leq \mu\left(\Omega \setminus \bigcup_{k \in \mathbf{N}} \Omega_k\right) = 0,$$

the set

$$D_- = D \setminus \left(\bigcup_{k \in \mathbf{N}} \Omega_k\right)$$

is also measurable, contradicting our choice of  $D = D_+ \cup D_-$ . □

In view of these two examples, the problem arises to *characterize* those lower and upper Carathéodory multifunctions which have the lower resp. upper Scorza-Dragoni property. Such a characterization is in fact possible; roughly speaking, one has to add product-measurability:

**THEOREM 4** ([12], [4]). *If  $F : \Omega \times \mathbf{R}^m \rightarrow Cl(\mathbf{R}^n)$  is a product-measurable lower Carathéodory multifunction, then  $F$  has the lower Scorza-Dragoni property.*

For a parallel result for upper Carathéodory multifunctions one has to impose two additional conditions: the space  $(\Omega, \mathcal{A}, \mu)$  has to be  $m$ -projective, and the multifunction  $F$  has to be compact-valued:

**THEOREM 5** ([36]). *Let  $F : \Omega \times \mathbf{R}^m \rightarrow Cp(\mathbf{R}^n)$  be an upper Carathéodory multifunction. Assume that  $(\Omega, \mathcal{A}, \mu)$  is  $m$ -projective. Then  $F$  has the upper Scorza-Dragoni property if and only if  $F$  is product-measurable.*

By the way, there is an easy way to check if a given upper Carathéodory multifunction has the upper Scorza-Dragoni property, at least for compact-valued multifunctions. Let us say that a multifunction  $F : \Omega \times \mathbf{R}^m \rightarrow Cl(\mathbf{R}^n)$  satisfies the *Filippov condition* if, for any open sets  $U \subseteq \mathbf{R}^m$  and  $V \subseteq \mathbf{R}^n$ , the set

$$(10) \quad \Omega[U, V] = \{t \mid t \in \Omega, F(t, U) \subseteq V\}$$

is measurable, i.e. belongs to  $\mathcal{A}$ . As was shown in [8], [9], *an upper Carathéodory multifunction  $F : \Omega \times \mathbf{R}^m \rightarrow Cp(\mathbf{R}^n)$  is upper Scorza-Dragoni if and only if  $F$  satisfies the Filippov condition.* In other words, the Filippov condition is precisely what is “missing” if an upper Carathéodory multifunction is not upper Scorza-Dragoni.

We close this section with an example which shows that Theorem 5 is, in contrast to Theorem 4, false if  $F$  assumes only closed values:

**EXAMPLE 5** ([40]). Let  $\Omega = [0, 1]$  be equipped with the Lebesgue measure, and  $F : \Omega \times \mathbf{R} \rightarrow Cl(\mathbf{R}^2)$  defined by

$$(11) \quad F(t, u) = \{(\xi, t\xi) \mid \xi \in \mathbf{R}\}.$$

Then  $F$  is Carathéodory, since  $F(t, \cdot)$  is constant for all  $t \in [0, 1]$ , and  $F(\cdot, u)$  is measurable for all  $u \in \mathbf{R}$ , the graph  $\Gamma(F(\cdot, u))$  being closed in  $[0, 1] \times \mathbf{R}^2$ . Moreover, it is easily checked that  $F$  satisfies the Filippov condition; in fact, for any open set  $V \subseteq \mathbf{R}^2$  the set  $\Omega[V]$  (see (10)) consists of all  $t \in [0, 1]$  such that the straight line through the origin with slope  $t$  is entirely contained in  $V$ . □

Nevertheless,  $F$  cannot have the upper Scorza-Dragoni property, since  $F(\cdot, u)$  is not upper semicontinuous on any subset  $\Omega_\delta \subset \Omega$ .

**4. Relations between Carathéodory property and sup-measurability.** In this section we discuss some sufficient conditions for the sup-measurability (or weak sup-measurability) of a multifunction  $F$ . First of all, we mention a basic sufficient condition which is one of the main reasons why the Carathéodory conditions are so important in the theory of differential equations and inclusions:

**THEOREM 6.** *If  $F : \Omega \times \mathbf{R}^m \rightarrow Cp(\mathbf{R}^n)$  is a Carathéodory multifunction, then  $F$  is sup-measurable.*

Again, Theorem 6 is false for upper and lower Carathéodory multifunctions. We illustrate this first by means of a counterexample in the “upper” case:

**EXAMPLE 6** ([28]). Let  $\Omega = [0, 1]$  be equipped with the Lebesgue measure,  $D \subset \Omega$  a nonmeasurable subset, and  $F : \Omega \times \mathbf{R}^m \rightarrow Cp(\mathbf{R})$  defined by

$$(12) \quad F(t, u) = \begin{cases} [0, 1] & \text{if } u = t \text{ and } t \in \Omega \setminus D, \\ [0, 1] & \text{if } u = t + 1 \text{ and } t \in D, \\ \{1\} & \text{otherwise.} \end{cases}$$

Then  $F$  is upper Carathéodory, but not sup-measurable, since  $F$  maps the function  $x(t) = t$  into the multifunction

$$(13) \quad F(t, t) = \begin{cases} [0, 1] & \text{if } t \in \Omega \setminus D, \\ \{1\} & \text{if } t \in D, \end{cases}$$

which is not measurable. □

One could ask whether or not an upper Carathéodory multifunction is at least *weakly* sup-measurable; for instance, in Example 6 the non-measurable multifunction  $F(t, t)$  admits the measurable selection  $y(t) \equiv 1$ . In fact, the following is true:

**THEOREM 7** ([6]). *If  $F : \Omega \times \mathbf{R}^m \rightarrow Cp(\mathbf{R}^n)$  is upper Carathéodory, then  $F$  is weakly sup-measurable.*

We turn now to the analogous problem for lower Carathéodory multifunctions. Surprisingly, a lower Carathéodory multifunction need not even be weakly sup-measurable:

**EXAMPLE 7** ([29]). Let  $\Omega = [0, 1]$ ,  $D \subset \Omega$  a non-measurable subset, and let  $F : \Omega \times \mathbf{R} \rightarrow Cp(\mathbf{R})$  be defined as in Example 3. Then  $F$  is lower Carathéodory, but not weakly sup-measurable, since  $F$  maps the function  $x(t) = t$  into the multifunction

$$(14) \quad F(t, t) = \begin{cases} \{0\} & \text{if } t \in \Omega \setminus D, \\ \{1\} & \text{if } t \in D, \end{cases}$$

which of course does not admit a measurable selection. □

Apart from the Carathéodory property, product-measurability is also a sufficient condition for sup-measurability:

**THEOREM 8** ([38]). *If  $F : \Omega \times \mathbf{R}^m \rightarrow Cp(\mathbf{R}^n)$  is product-measurable, then  $F$  is sup-measurable.*

It is worthwhile mentioning that the converse of Theorem 8 is false even in the singlevalued case. This was an open problem for many years and answered by means of a class of very exotic functions called “monsters” in the literature (see e.g. [16]). However, under additional assumptions one may show that certain subclasses of sup-measurable multifunctions are product-measurable. For example, the following holds:

**THEOREM 9** ([39]). *If  $F : \Omega \times \mathbf{R}^m \rightarrow Cp(\mathbf{R}^n)$  is upper Carathéodory and sup-measurable, and  $(\Omega, \mathcal{A}, \mu)$  is  $m$ -projective, then  $F$  is product-measurable.*

**5. Comparison of the preceding counterexamples.** In the following table we collect the properties of all counterexamples considered so far.

| $F$ as given in | upper Car. | lower Car. | Filip-pov | upper S-D | lower S-D | product-meas. | sup-meas. | weakly sup-meas. |
|-----------------|------------|------------|-----------|-----------|-----------|---------------|-----------|------------------|
| Ex. 1           | no         | yes        | yes       | no        | yes       | yes           | yes       | yes              |
| Ex. 2           | no         | yes        | no        | —         | —         | no            | yes       | yes              |
| Ex. 3           | no         | yes        | no        | no        | no        | no            | no        | no               |
| Ex. 4           | yes        | no         | no        | no        | no        | no            | no        | yes              |
| Ex. 5           | yes        | yes        | yes       | no        | yes       | yes           | yes       | yes              |
| Ex. 6           | yes        | no         | no        | no        | no        | no            | no        | yes              |

All entries of this table are consequences of the few theorems given above. First of all, the space  $(\Omega, \mathcal{A}, \mu)$  is 1-projective in all six examples. The properties of the corresponding multifunctions (5), (7), (8), (9), (11), and (12) may be deduced from the following reasoning.

- 1) The multifunction (5) is lower Carathéodory and product-measurable, but not upper Carathéodory, and hence not upper Scorza-Dragoni either. It has the lower Scorza-Dragoni property, by Theorem 4, and is sup-measurable, by Theorem 8.
- 2) The multifunction (7) is lower Carathéodory, but not upper Carathéodory, since it has no Carathéodory selection. For the same reason, it cannot be product-measurable, by Theorem 2. Studying this multifunction from the viewpoint of the Scorza-Dragoni property does not make sense, since the only closed subset  $\Omega_\delta \subset \Omega$  with  $\mu(\Omega \setminus \Omega_\delta) < 1$ , say, is  $\Omega_\delta = \Omega$ . However, it is sup-measurable, as was observed in [38].
- 3) The multifunction (8) is lower Carathéodory, but not lower Scorza-Dragoni. As we have seen, it is not weakly sup-measurable, and hence neither upper Carathéodory, by Theorem 7 (or 6), nor upper Scorza-Dragoni. Moreover, Theorem 4 implies that it cannot be product-measurable.
- 4) The multifunction (9) is upper Carathéodory, but not upper Scorza-Dragoni. From Theorem 5 it follows that it is not product-measurable, and thus from Theorem 1 it follows that it is neither lower Carathéodory nor lower Scorza-Dragoni. Finally, it is weakly sup-measurable, by Theorem 7, but not sup-measurable, by Theorem 9.

- 5) The multifunction (11) is Carathéodory and lower Scorza-Dragoni, but not upper Scorza-Dragoni, as we have seen. The product-measurability and sup-measurability may be verified directly.
- 6) The multifunction (12) is upper Carathéodory, but not sup-measurable. Theorem 8 implies that it is not product-measurable, and thus Theorem 5 implies that it is not upper Scorza-Dragoni. Theorem 1 further shows that it is neither lower Carathéodory nor lower Scorza-Dragoni. Nevertheless, it is weakly sup-measurable, by Theorem 7.

**6. Concluding remarks.** All regularity conditions considered so far apply to the Nemytskij operator (4) between certain spaces of *measurable functions*. As a matter of fact, these conditions guarantee the *acting* of the operator (4), but in general do not imply further analytical properties which are needed to apply the basic principles of nonlinear analysis to the differential inclusion (3). A more detailed study of *boundedness* and *continuity properties* of the operator (4) may be found in the papers [2,3] or in the forthcoming survey article [1].

Another question which may be posed in this connection is the following. Suppose we are interested in conditions under which the Nemytskij operator (4) acts in spaces of *continuous functions*, rather than measurable functions. In the singlevalued case this problem may be solved by any first-year calculus student: the operator (2) maps continuous functions  $t \mapsto x(t)$  into continuous functions  $t \mapsto f(t, x(t))$  if and only if  $f$  is continuous on the product  $\Omega \times \mathbf{R}^m$ . (Here we assume that  $\Omega$  is a compact domain without isolated points.) Let us briefly sketch the situation in the multivalued case.

Let us say that a multifunction  $F : \Omega \times \mathbf{R}^m \rightarrow Cl(\mathbf{R}^n)$  is *superpositionally continuous* (or *sup-continuous*, for short) if, for any continuous function  $x$ , the multifunction  $F(\cdot, x(\cdot))$  is also continuous (in the Hausdorff metric). If  $F(\cdot, x(\cdot))$  contains only a continuous selection for each continuous function  $x$ , we call  $F$  *weakly sup-continuous*. In either case, we define the Nemytskij operator (4) as family of all *pointwise selections*, i.e.

$$(15) \quad N_F x = \{y \mid y(t) \in F(t, x(t)) \text{ on } \Omega\}.$$

The following result is an easy consequence of the classical Tietze-Uryson theorem and Michael's selection theorem:

**THEOREM 10.** *If  $F : \Omega \times \mathbf{R}^m \rightarrow Cp(\mathbf{R}^n)$  is continuous, then  $F$  is sup-continuous. If  $F : \Omega \times \mathbf{R}^m \rightarrow ClCv(\mathbf{R}^n)$  is lower semicontinuous, then  $F$  is weakly sup-continuous.*

It is easy to see that the lower semicontinuity of  $F$  in Theorem 10 is sufficient, but not necessary for the weak sup-continuity of  $F$ . Moreover, Theorem 10 is false for upper semicontinuous multifunctions:

**EXAMPLE 8.** Let  $\Omega = [0, 1]$  and  $F : \Omega \times \mathbf{R} \rightarrow \mathbf{R}$  defined by

$$(16) \quad F(t, u) = \begin{cases} \{0\} & \text{if } u < \frac{1}{2}, \\ [0, 1] & \text{if } u = \frac{1}{2}, \\ \{1\} & \text{if } u > \frac{1}{2}. \end{cases}$$

Then  $F$  is upper semicontinuous, but the multifunction  $F(t, t)$  has no continuous selection.  $\square$



It is interesting to compare Theorem 10 and Example 8 with Theorem 7 and Example 7. The roles of upper and lower semicontinuity are precisely reversed when passing from (weak) sup-measurability to (weak) sup-continuity.

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