Overall, though, the book is very clear and well written. For the experts, it gives a thorough account, *ab ovo*, of the newly discovered structure of the error term. Yet the extra care given to the error term does not clutter up the proof of the Second Main Theorem, so it serves very well also as an introduction to the subject for the more general audience.

REFERENCES


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A set-valued function is nothing more than a function from a set into a power set of another set. Set-valued functions come in many shapes and sizes and have many names: relation, carrier, correspondence, multifunction, point-to-set map, to name a few. *Set-valued analysis*, not surprisingly, was born with point-set topology and is associated with the names of Painlevé, Bouligand, Hausdorff, and above all Kuratowski. As the present authors point out

Set-valued maps were abandoned by the authors of *Bourbaki’s topologie générale* who chose to restrict their study to single-valued maps, regarding set-valued maps as single-valued maps from a set to the power set of another set of factorizing single-valued maps to make them bijective.

The authors then make the case for the inappropriateness of this approach both practically and theoretically. I will illustrate with two theoretical examples. Let us fix sets $X$ and $Y$ and $\Omega: X \to 2^Y$. Since typically, $Y$ is well structured (a metric space, normed space, topological space) it makes sense to try to preserve this structure by viewing $\Omega(x)$ as a set in $Y$. The change of perspective has fruitful consequences. Functions can be identified with set-valued functions with singleton images; the inverse $\Omega^{-1}: Y \to 2^X$ is defined by $x \in \Omega^{-1}(y)$ if
y ∈ Ω(x) and the first bane of functions disappears, there is no question that
Ω⁻¹ is “well defined;” intuition is maintained and properties of Y are not
forced into hyperproperties of 2Y. Properties of Ω or Ω⁻¹ are identifiable
with properties of the graph Gr(Ω) := {(x, y) : y ∈ Ω(x)}. Thus Ω is said to
be convex or closed when Gr(Ω) is a convex set or a closed set in X × Y. When
Gr(Ω) is a convex cone, Ω is called a convex process. Such set-valued processes
arise naturally in mathematical economics and in control theory. Most of the
basic theory of linear operators has a complete analogue for convex processes.
One also pays attention to the (effective) domain D(Ω) := {x : Ω(x) ≠ ∅} and
to the range R(Ω) := {y : y ∈ Ω(x), ∃x ∈ X}, and the range of a correspon-
dence is the domain of its inverse.

Of course, many objects in many parts of mathematics are naturally multi-
valued. Consider the antiderivative, the complex square root, branches of an-
alytic functions, the solution to an undetermined system of equations, a linear
programming feasible set, and much of mathematical economics.

For this reviewer, the classical Open Mapping/Closed Graph Theorem makes
a splendid example of what is gained by reducing dependence on functions.
Consider Banach spaces X and Y. One says that Ω: X → 2Y is lower semicon-
tinuous (LSC) at x₀ in X if whenever N(y₀) is a neighbourhood of y₀ ∈ Ω(x₀)
there exists a neighbourhood U(x₀) such that Ω(x) ∩ N(y₀) ≠ ∅ for x in
U(x₀). This is one of the most fruitful ways of generalizing the continuity
property of a function. One says that Ω: X → 2Y is open at y₀ in Y if when-
ever N(x₀) is a neighbourhood of x₀ ∈ Ω⁻¹(y₀) then y₀ ∈ int[Ω(N(x₀))]. An
easy computation shows that Ω is LSC at x₀ precisely if Ω⁻¹ is open at x₀.

The Closed Graph Theorem (due to various authors and provable much as
the classical version [H]) now becomes:

**Theorem 1 (Closed Graph).** Let Ω: X → 2Y be closed and convex. Then Ω is
LSC at any point interior to the domain of Ω.

The Open Mapping Theorem becomes:

**Theorem 2 (Open Mapping).** Let Ω: X → 2Y be closed and convex. Then Ω is
open at any point interior to the range of Ω.

Indeed Theorems 1 and 2 are entirely dual to each other: one merely reverses
the roles of X and Y and of Ω and Ω⁻¹. There is no work needed to deduce
one from the other through factorization as in most classical proofs. Some of
this is discussed by Aubin and Frankowska. Of course, there are many fine
applications of these theorems other than to closed linear operators.

Often set-valued functions arise naturally: as with maximal monotone oper-
ators [ET], convex analysis [R], or the Clarke generalized derivative [C]. Some-
times they are merely technical devices. For instance, it is often easy to define
a LSC multifunction with prescribed properties, but hard to see that there is
continuous single-valued way of doing so. One is lead to ask about “selections.”
A lovely exemplar is proved in [H] and in the book under review.

**Theorem 3 (Michael Selection).** Suppose X is a metric space (paracompact does)
and Y is a Banach space.

Let Ω: X → 2Y be LSC with closed nonempty convex images. Then there
exists a continuous mapping σ: X → Y with σ(x) ∈ Ω(x) for all x in X.
As an application, suppose that \( f: X \to R \) is lower semicontinuous (as a function not as a multifunction!) and suppose that \( g: X \to R \) is upper semicontinuous. Suppose that \( f(x) \geq g(x) \) for all \( x \) in \( X \). Then \( \Omega(x) := \{ r: g(x) \leq r \leq f(x) \} \) satisfies the hypotheses of the Michael Selection Theorem. In consequence one can “sandwich” a continuous \( h: X \to R \) with \( g(x) \leq h(x) \leq f(x) \) for all \( x \) in \( X \). This is a version of a celebrated interpolation result due variously to Dowker, Hahn, and Katetov.

Similar remarks apply to questions about measurable selections, inverse and implicit function theorems, derivative multifunctions, variational inequalities, differential inclusions, and the like. The authors of the book under review have been at the forefront of the development and application of set analysis techniques in control theory, nonlinear analysis, differential equations, and other fields. This book is an important part of a general venture to reestablish set-valued analysis as a basic mode of mathematical thought.

Set-valued analysis has ten chapters and a substantial bibliography arranged as follows:

Chapter 1 contains a basic primer on continuity of set-valued maps. Chapter 2 looks at the Closed Graph and Open Mapping Theorems and related topics for convex processes. Chapter 3 considers equilibria from the perspective of Ky Fan’s inequality and at inverse function results based in part on Ekeland’s variational principle. Chapter 4 opens the door on tangency considered, as is natural, via set-valued maps. In this case the set-valued map \( \Omega(x) = T(C, x) \) represents some tangential approximation to a set \( C \) in a Banach space. Chapter 5 builds on this to examine derivatives and higher order derivatives for set valued maps: in essence by considering the tangent cone to the graph of \( \Omega \) as the graph of a “derivative” to \( \Omega \). Chapter 6 undertakes a similar task for an extended real-valued function \( f \) by using the epigraph, \( \text{epi}(f) = \{(x, r): f(x) \leq r \} \). This has been hugely successful for convex functions \([R]\) and quite successful for Lipschitz functions \([C]\). Chapter 7 then returns to convergence of sequences of graphs and epigraphs. This is an area of growing importance as present researchers in nonlinear analysis become convinced that pointwise limits are inappropriate in many cases: say in the study of second-order behaviour of a function. Chapter 8 studies the beautiful field of measurability and integration of set-valued functions. It includes a discussion of measurable selections, of convexity of the integral due to Aumann, Debreu, Olech, and others and of the “bang-bang” principle. In Chapter 9 many lovely selection theorems are presented: Michael’s Theorem for LSC maps, the approximate selection theorem for upper semicontinuous maps, and of the existence of selections with special properties such as Lipschitzness. Finally, Chapter 10 makes a brief survey of the expanding field of differential inclusions which studies when and how can one solve \( x'(t) \in \Omega(t, x(t)) \).

This book will be a valuable resource for workers in many fields. It contains a lot of information and many interesting asides. It is clearly written. It is particularly good on areas such as selections in which the general topography is well understood and some common understanding has been reached. Some of these topics are well covered in \([K-T]\). In areas such as epi-differentiation this communality is yet to be achieved and the book suffers accordingly. The theorems in these chapters come fast and furious with little texture for the
uninitiate. I would personally have enjoyed a deeper and more leisurely voyage with fewer stops en route.

Thus, I recommend this book as one to dig into with considerable pleasure when one already knows the subject rather than a book from which to start to learn it. In conclusion, however, \textit{Set-valued analysis} goes a long way toward providing a much needed basic resource on the subject.

\section*{References}

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\section{1. Deficiencies and virtues}

In more ways than one, Professor Bucklew's book is a large deviation among all probability texts I have ever seen. The book has two goals: to present the basic results of a rapidly expanding branch of probability known as the theory of large deviations and to apply the theory to a number of problems arising in electrical engineering. Unlike all other texts on large deviations that have been published to date, this one is addressed to the engineering community, not to mathematicians. With this audience in mind, the author remarks in the preface that the theory of large deviations has a great potential for applications but is “unusually technical.” His intention is to expose this material mostly by means of heuristic arguments while at the same time presenting “the main ideas and possible groundwork for the full-blown treatment.” Approximately, half the book is devoted to applications. Given the audience to whom the book is addressed, it certainly sounds like an excellent plan.

Professor Bucklew has set himself a formidable task. It is one thing to write a technically correct book that has precise statements and complete proofs of all the results. Most books in mathematics are of this type. It is another thing—perhaps even more demanding—to write a book that omits complete proofs but motivates all the results by clear heuristic arguments.\footnote{Mark Kac was one of the masters of this type of exposition.} Composing successfully