EXISTENCE THEOREMS FOR WEAK AND USUAL OPTIMAL SOLUTIONS IN LAGRANGE PROBLEMS WITH UNILATERAL CONSTRAINTS. I(1)

BY

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Introduction. In the present papers (I and II) we prove existence theorems for weak and usual optimal solutions of nonparametric Lagrange problems with (or without) unilateral constraints.

We consider arbitrary pairs $x(t), u(t)$ of vector functions, $u(t)$ measurable with values in $E_m$, $x(t)$ absolutely continuous with values in $E_n$, and we discuss the existence of the absolute minimum of a functional

$$I[x, u] = \int_{t_1}^{t_2} f_0(t, x(t), u(t)) dt,$$

Received by the editors December 6, 1965.
(1) Research partially supported by NSF grant GP-3920 at The University of Michigan.
with side conditions represented by a differential system
\[
\frac{dx}{dt} = f(t, x(t), u(t)), \quad t_1 \leq t \leq t_2,
\]
constraints
\[
(t, x(t)) \in A, \quad u(t) \in U(t, x(t)), \quad t_1 \leq t \leq t_2,
\]
and boundary conditions
\[
(t_1, x(t_1), t_2, x(t_2)) \in B,
\]
where \( A \) is a given closed subset of the \( tx \)-space \( E_1 \times E_n \), where \( B \) is a given closed subset of the \( t_1x_1t_2x_2 \)-space \( E_{2n+2} \), and where \( U(t, x) \) denotes a given closed variable subset of the \( u \)-space \( E_m \), depending on time \( t \) and space \( x \). Here \( A \) may coincide with the whole space \( E_1 \times E_n \), and \( U \) may be fixed and coincide with the whole space \( E_m \).

In the particular situation, where the space \( U \) is compact for every \((t, x)\), these problems reduce to Pontryagin’s problems; in the particular situation where the space \( U \) is fixed and coincides with the whole space \( E_m \), then these problems have essentially the same generality of usual Lagrange problems. Throughout these papers we shall assume \( U(t, x) \) to be any closed subset of \( E_m \).

In §§1–5 we prove closure theorems for usual solutions. In §§6–12 we prove existence theorems for usual solutions. These contain as particular cases the Filippov existence theorem for Pontryagin’s problems (\( U(t, x) \) compact), existence theorems for usual Lagrange problems (\( U = E_m \)), and the Nagumo-Tonelli existence theorem for free problems (\( m = n, f = u \)). In Part II we prove existence theorems for weak (or generalized) solutions introduced as measurable probability distributions of usual solutions (Gamkrelidze chattering states).

In subsequent papers we shall extend some of the present results to multidimensional Lagrange problems involving partial differential equations in Sobolev spaces with unilateral constraints.

We begin with an analysis of the concept of upper semicontinuity of variable subsets in \( E_m \). The usual concept of upper semicontinuity is replaced by two others (properties \( (U) \) and \( (Q) \), §4), which are essentially more general than upper semicontinuity, in the sense that closed sets \( U(t, x) \), for which upper semicontinuity property holds, certainly satisfy property \( (U) \), and closed and convex sets \( Q(t, x) \), for which upper semicontinuity property holds, certainly satisfy property \( (Q) \). In (§5) we then extend the closure theorem of A. F. Filippov in various ways, so as to include, among other things, the use of pointwise and not necessarily uniform convergence of some components of a sequence of trajectories. In §§7, 9 we prove existence theorems for optimal usual solutions by a new analysis of a minimizing sequence, and by using the above extensions of Filippov’s closure theorem. In §§11, 13 we then deduce existence theorems for the case where \( f \) is linear in \( u \),
and for free problems of the calculus of variations \((m = n, f = u)\). Finally, in Part II, §16, we prove existence theorems for weak solutions in the general case above, as well as for the case in which \(f\) is linear, and for free problems.

1. The problem. We denote by \(x\) a variable \(n\)-vector \(x = (x^1, \ldots, x^n) \in E_n\), by \(u\) a variable \(m\)-vector \(u = (u^1, \ldots, u^m) \in E_m\), and by \(t \in E_1\) the independent variable. We denote by \(A\) an arbitrary subset of the \((t, x)\)-space, \(A \subset E_1 \times E_n\), and, for any \((t, x) \in A\), we denote by \(U = U(t, x)\) a variable subset of the \(u\)-space, \(U(t, x) \subset E_m\). In the terminology of control problems, \(u\) is the control variable and \(U(t, x)\) the control space. We denote by \(f_i(t, x, u)\), \(i = 0, 1, \ldots, n\), given real functions defined for all \((t, x) \in A\), and all \(u \in U(t, x)\), and by \(f\) the \(n\)-vector function \(f = (f_1, \ldots, f_n)\). We denote by \(B\) a given subset of the \((2n + 2)\)-space \((t_1, x_1, t_2, x_2)\).

We are interested in the determination of a measurable vector function \(w(t)\), \(t_1 \leq t \leq t_2\), (control function, or steering function, or strategy), and a corresponding absolute continuous vector function \(x(t)\), \(t_1 \leq t \leq t_2\), (trajectory), satisfying almost everywhere the differential system

\[
\frac{dx}{dt} = f(t, x(t), u(t)), \quad t_1 \leq t \leq t_2,
\]

satisfying the boundary conditions

\[
(t_1, x(t_1), t_2, x(t_2)) \in B,
\]

satisfying the constraints

\[
(t, x(t)) \in A, \quad t_1 \leq t \leq t_2,
\]

\[
u(t) \in U(t, x(t)), \quad \text{a.e. in } [t_1, t_2],
\]

and for which the integral (cost functional)

\[
I[x, u] = \int_{t_1}^{t_2} f_0(t, x(t), u(t)) dt
\]

has its minimum value (see §§2, 3 for details). We shall assume that \(U(t, x)\) is closed for every \((t, x) \in A\).

2. The space of continuous vector functions. Let \(X\) be the collection of all continuous \(n\)-dim vector functions \(x(t)\) defined on arbitrary finite intervals of the \(t\)-axis:

\[
x(t) = (x^1, \ldots, x^n), \quad a \leq t \leq b, \quad x(t) \in E_n,
\]

If \(x(t), a \leq t \leq b,\) and \(y(t), c \leq t \leq d,\) are any two elements of \(X\), we shall define a distance \(\rho(x, y)\). First, let us extend \(x(t)\) and \(y(t)\) outside their intervals of definition by constancy and continuity in \((-\infty, +\infty)\), and then let

\[
\rho(x, y) = |a - c| + |b - d| + \max |x(t) - y(t)|,
\]

where \(\max\) is taken in \((-\infty, +\infty)\). It is known that \(X\) is a complete metric
space when equipped with the metric $\rho$. Ascoli's theorem can now be expressed by saying that any sequence of equicontinuous vector functions $x_n$ of $X$, whose graphs in the $x_\tau$-space are equibounded, possesses at least one subsequence which is convergent in the $\rho$-metric toward an element $x$ of $X$.

3. Admissible pairs $u(t), x(t)$. Let $A$ be a closed subset of the $(t, x)$-space $E_1 \times E_n$. For every $(t, x) \in A$ let $U(t, x)$, or control space, be a subset of the $u$-space $E_m$. Let $M$ be the set of all $(t, x, u)$ with $(t, x) \in A, u \in U(t, x)$. Let $f(t, x, u) = (f_1, \ldots, f_n)$ be a continuous vector function defined on $M$. We shall denote by $Q(t, x)$ the set of all values in $E_n$ taken by $f(t, x, u)$ when $u$ describes $U(t, x)$, or $Q(t, x) = f(t, x, U(t, x))$. A vector function $u(t) = (u^1, \ldots, u^m), \ t_1 \leq t \leq t_2$ (control function) and a vector function $x(t) = (x^1, \ldots, x^n), \ t_1 \leq t \leq t_2$ (trajectory) are said to be an admissible pair provided (a) $u(t)$ is measurable in $[t_1, t_2]$; (b) $x(t)$ is absolutely continuous (AC) in $[t_1, t_2]$; (c) $(t, x(t)) \in A$ for every $t \in [t_1, t_2]$; (d) $u(t) \in U(t, x(t))$ a.e. in $[t_1, t_2]$; (e) $dx/dt = f(t, x(t), u(t))$ a.e. in $[t_1, t_2]$. By the expression the vector function $x(t), t_1 \leq t \leq t_2$, is a trajectory, we shall mean below that there exists a vector function $u(t), t_1 \leq t \leq t_2$, such that the pair $u(t), x(t)$ satisfies (a)–(e). We say also that $x(t)$ is generated by $u(t)$.

4. Upper semicontinuity of variable sets. In view of using sets $U(t, x), Q(t, x)$ which are closed but not necessarily compact, we need a concept of upper semicontinuity which is essentially more general than the usual one. We shall introduce two modifications of the usual definition of upper semicontinuity, and we shall denote them as "property (U)" and "property (Q)", since we shall usually use them for the sets $U(t, x)$ and $Q(t, x)$ above, respectively.

We shall discuss properties (U) and (Q) first in relation to arbitrary variable sets $U(t, x), Q(t, x)$ which are functions of $(t, x)$ in $A$. Then we shall discuss their relations when $Q(t, x)$ is assumed to be the image of $U(t, x)$ as mentioned in §3. Properties proved for $U(t, x)$ under conditions (U) or (Q), will be used for $Q(t, x)$ when this set satisfies conditions (U) or (Q).

(A) The property (U). Given any set $F$ in a linear space $E$ we shall denote by $\text{cl} F, \text{co} F, \text{bd} F, \text{int} F$ respectively the closure of $F$, the convex hull of $F$, the boundary of $F$, the set of all interior points of $F$. Thus, $\text{cl} \text{co} F$ denotes the closure of the convex hull of $F$. We know that $F, \text{cl} F, \text{co} F, \text{cl} \text{co} F$ are all contained in $\text{cl} \text{co} F$.

For every $(t, x) \in A$ and $\delta > 0$ let $N_\delta(t, x)$ denote the closed $\delta$-neighborhood of $(t, x)$ in $A$, that is, the set of all $(t', x') \in A$ at a distance $\leq \delta$ from $(t, x)$.

A variable subset $U(t, x), (t, x) \in A$, is said to be an upper semicontinuous function of $(t, x)$ at the point $(\bar{t}, \bar{x}) \in A$ provided, given $\varepsilon > 0$, there is a number $\delta = \delta(\bar{t}, \bar{x}, \varepsilon) > 0$ such that $(t, x) \in N_\delta(\bar{t}, \bar{x})$ implies $U(t, x) \subset [U(\bar{t}, \bar{x})]_\varepsilon$, where $[U]_\varepsilon$ denotes the closed $\varepsilon$-neighborhood of $U$ in $E_m$.

Again, let $U(t, x), (t, x) \in A, U(t, x) \subset E_m$, be a variable subset of $E_m$, which is a function of $(t, x)$ in $A$. For every $\delta > 0$ let $U(t, x, \delta) = \bigcup U(t', x')$, where the
union is taken for all \((t', x') \in N_\delta(t, x)\). We shall say that \(U(t, x)\) has property \((U)\) at \((\bar{t}, \bar{x})\) in \(A\), if

\[
U(\bar{t}, \bar{x}) = \bigcap_{\delta > 0} \text{cl} \, U(\bar{t}, \bar{x}, \delta).
\]

We shall say that \(U(t, x)\) has property \((U)\) in \(A\), if \(U(t, x)\) has property \((U)\) at every \((t, x)\) of \(A\).

(i) If \(U(t, x)\) has property \((U)\) at \((\bar{t}, \bar{x})\), then \(U(\bar{t}, \bar{x})\), being the intersection of closed sets, is closed.

(ii) If \(A\) is closed, and \(U(t, x)\) is any variable set \(M\) which is a function of \((t, x)\) in \(A\) and has property \((U)\) in \(A\), then the set \(M\) of all \((t, x, u) \in A \times E_m\) with \(u \in U(t, x)\), \((t, x) \in A\), is closed.

**Proof.** Let \((\bar{t}, \bar{x}, \bar{u}) \in \text{cl} \, M\) and \(\varepsilon > 0\), then there are \(\infty\)-many points \((t, x, u) \in M\) with \(|t - \bar{t}| < \varepsilon\), \(|x - \bar{x}| < \varepsilon\), \(|u - \bar{u}| < \varepsilon\). Thus, \((\bar{t}, \bar{x}) \in A\) since \(A\) is closed, \((t, x) \in N_\delta(\bar{t}, \bar{x})\), \(u \in U(t, x)\), \(u \in U(\bar{t}, \bar{x}, 2\varepsilon)\), and \(\bar{u} \in \bigcap_{\delta > 0} \text{cl} \, U(\bar{t}, \bar{x}, 2\varepsilon) = U(\bar{t}, \bar{x})\), \(\bar{u} \in U(\bar{t}, \bar{x})\), since \(U\) has property \((U)\) at \((\bar{t}, \bar{x})\). This proves that \((\bar{t}, \bar{x}, \bar{u}) \in M\), that is, \(M\) is closed.

Note that the sets \(U(\bar{t}, \bar{x}, \delta)\) are not necessarily closed even if \(A\) is closed, all sets \(U(t, x)\) are closed, and we take for \(N_\delta(\bar{t}, \bar{x})\) the closed \(\delta\)-neighborhood if \((\bar{t}, \bar{x})\) is in \(A\) as stated. This can be seen by the following example. Let \(A = [0 \leq t \leq 1, 0 \leq x \leq 1]\) a subset of \(E_2\), and

\[
U(t, x) = [z = (z_1, z_2) | z_2 \geq tz_1, -\infty < z_1 < \infty]
\]

for \(0 < t \leq 1\), and \(U(0, x) = [z_2 \geq 0, z_1 = 0]\) for \(t = 0\). Then \(U(0, x, \delta) = \{z = (z_1, z_2) | z_2 \geq \delta z_1\} \text{ for } -\infty < z_1 \leq 0\), and \(z_2 > 0\) for \(0 < z_1 < \infty\) for any \(\delta > 0\). The sets \(U(0, x, \delta)\) are not closed. Here \(U(t, x)\) does not satisfy property \((U)\) at the points \((0, x)\). Nevertheless, the statement holds:

(iii) If \(A\) is closed, and \(U(t, x)\) satisfies property \((U)\) in \(A\), then the sets \(U(t, x, \delta), (t, x) \in A, \delta > 0,\) are all closed.

**Proof.** Let \(M_\delta\) denote the set of all points \((t, x, u)\) with \((t, x) \in N_\delta(\bar{t}, \bar{x}), u \in U(t, x)\). Obviously \(N_\delta(\bar{t}, \bar{x}) \subset A \subset E_{n+1}; M_\delta \subset E_{n+1} \times E_m\), and \(N_\delta(\bar{t}, \bar{x})\) is compact and \(M_\delta\) is closed by force of (ii) above. Let \(\bar{u}\) be a point of accumulation of \(U(t, x, \delta)\), and for any \(\eta > 0\) let \(V_\eta(\bar{u})\) denote the \(\eta\)-neighborhood of \(\bar{u}\) in \(E_m\). Then \(M_\delta \cap (V_\eta(\bar{u}) \times E_{n+1}) \subset N_\delta(\bar{t}, \bar{x}) \times V_\eta(\bar{u})\), hence \(M_\delta \cap (V_\eta(\bar{u}) \times E_{n+1})\) is bounded. Since both \(M_\delta\) and \(V_\eta(\bar{u}) \times E_{n+1}\) are closed sets, the set \(M_\delta \cap (V_\eta(\bar{u}) \times E_{n+1})\) is closed and bounded, and therefore a compact subset of \(E_{n+1} \times E_m\). Now the set \(U(\bar{t}, \bar{x}, \delta) \cap V_\eta(\bar{u})\) is the projection of \(M_\delta \cap (V_\eta(\bar{u}) \times E_{n+1})\) on the \(u\)-space \(E_m\), and therefore \(U(\bar{t}, \bar{x}, \delta) \cap V_\eta(\bar{u})\) is compact. Thus \(\bar{u} \in U(\bar{t}, \bar{x}, \delta) \cap V_\eta(\bar{u})\), and finally \(\bar{u} \in U(\bar{t}, \bar{x}, \delta)\). Thus, \(U(\bar{t}, \bar{x}, \delta)\) is closed, or \(\text{cl} \, U(\bar{t}, \bar{x}, \delta) = U(\bar{t}, \bar{x}, \delta)\), and \(U(\bar{t}, \bar{x}) = \bigcap_\delta \text{cl} \, U(\bar{t}, \bar{x}, \delta) = \bigcap_\delta U(\bar{t}, \bar{x}, \delta)\).

(iv) If \(A\) is closed and \(U_j(t, x), (t, x) \in A, j = 1, \ldots, v,\) \(v\) finite, are variable
subsets of $E_m$ all satisfying property $(U)$ in $A$, then their union and their intersection $V(t, x) = \bigcup_j U_j(t, x)$, $W(t, x) = \bigcap_j U_j(t, x)$, $(t, x) \in A$, are subsets of $E_m$ satisfying property $(U)$ in $A$. The same holds for their product $V(t, x) = U_1 \times \cdots \times U_r$.

The proof is straightforward.

Under the hypotheses of (ii) the set $M$ is closed but not necessarily compact as the trivial example $U(t, x) = E_m$, $M = A \times E_m$, shows. The set $M$ is closed but not necessarily compact even if we assume that $A$ is compact, and that every $U(t, x)$ is compact. This is proved by the following example. Let $m = n = 1$, $A = \{ (t, x) \in E^2 | 0 \leq t \leq 1, 0 \leq x \leq 1 \}$, $U(0, x) = \{ u \in E^1 | 0 \leq u \leq 1 \}$, and, if $t \neq 0$, $U(t, x) = \{ u \in E^1 | 0 \leq u \leq 1, and u = t^{-1} \}$. Then $M$ is the set of all $(t, x, u)$ with $0 \leq t \leq 1$, $0 \leq x \leq 1$, and $0 \leq u \leq 1$, or $u = t^{-1}$ if $t \neq 0$. Obviously, $M$ is closed but not compact. Nevertheless, the statement holds:

(v) If $A$ is compact, if the variable set $U(t, x)$ is compact and convex for every $(t, x) \in A$ and possess property $(U)$ in $A$, if for every $(t, x) \in A$ there is some $\delta = \delta(t, x) > 0$ such that $U(t, x) \cap U(t', x') \neq \emptyset$ for every $(t', x') \in N_\delta(t, x)$, then $M$ is compact.

Proof. If $M$ is not compact, then there is some sequence of elements $(t_k, x_k, u_k) \in M$, $k = 1, 2, \ldots$, with $(t_k, x_k) \in A$, $|t_k| + |x_k| + |u_k| \to + \infty$. Since $A$ is compact and hence bounded, we have $|u_k| \to + \infty$. On the other hand, there is some subsequence, say still $(t_k, x_k)$, with $t_k \to t$, $x_k \to \bar{x}$, $(t, \bar{x}) \in A$. Given $\varepsilon > 0$, we have $u_k \in U(t, \bar{x}, \varepsilon)$ for all $k$ sufficiently large, as well as $U(t, \bar{x}) \cap U(t_k, x_k) \neq \emptyset$. Since $U(t, \bar{x})$ is compact, there is a solid sphere $S$ containing all of $U(t, \bar{x})$ in its interior, say $U(t, \bar{x}) \subset \text{int } S \subset E_m$. On the other hand, if $u_k \in U(t, \bar{x}) \cap U(t_k, x_k)$, we have $u_k \in \text{int } S$, and $u_k \in E_m \setminus S$, again for $k$ large. Since both $u_k$ and $u_k$ belong to the convex set $U(t_k, x_k)$, the segment $u_k u_k$ is contained in $U(t_k, x_k)$. In particular, if $u'_k$ is the point where the segment $u_k u_k$ intersects $\partial S$, we have $u'_k \in U(t_k, x_k)$, $u'_k \in U(t, \bar{x}, \varepsilon)$, and $u'_k \in \partial S$. If $u'$ is any point of accumulation of $[u'_k]$, then $u' \in \partial S$, and $u' \in \text{cl } U(t, \bar{x}, \varepsilon)$ for every $\varepsilon > 0$. Hence, $u' \in \bigcap_\varepsilon \text{cl } U(t, \bar{x}, \varepsilon) = U(t, \bar{x})$, a contradiction, since $U(t, \bar{x}) \subset \text{int } S$. We have proved that $M$ is compact.

(vi) If the set $U(t, x)$ is closed for every $(t, x) \in A$ and is an upper semicontinuous function of $(t, x)$ in $A$, then $U(t, x)$ has property $(U)$ in $A$.

Proof. By hypothesis $U(t, x, \delta) \subset [U(t, x)]_\delta$, where $U_s$ is closed. Hence $\text{cl } U(t, x, \delta) \subset [U(t, x)]_\delta$ for $\delta = \delta(t, x, \varepsilon)$ and any $\varepsilon > 0$. Since $U(t, x)$ is closed, then $[U(t, x)]_\delta \to U(t, x)$ as $\varepsilon \to 0 +$. Thus $\bigcap_\varepsilon \text{cl } U(t, x, \delta) \subset U(t, x)$. Since the opposite inclusion is trivial, we have $\bigcap_\varepsilon \text{cl } U(t, x, \delta) = U(t, x)$. Statement (vi) is thereby proved.

The upper semicontinuity property implies property $(U)$, but the converse is not true, that is, the upper semicontinuity property for closed sets is more restrictive than property $(U)$. This is shown by the example after statement (iv) above in which all sets are closed. Another example is as follows. Take $n = 2$ and

$$U(t, x) = \{ (u^1, u^2) \in E^2 | 0 \leq u^1 < + \infty, 0 \leq u^2 \leq tu^1 \}$$
for every \((t, x) \in A = \{(t, x) \in E_2 \mid 0 \leq t \leq 1, \ 0 \leq x \leq 1\}\). Then, for \(\delta > 0\), we have

\[
U(t, x, \delta) = \{(u^1, u^2) \in E_2 \mid 0 \leq u^1 < + \infty, \ 0 \leq u^2 \leq (t + \delta)u^1\},
\]

hence \(U(t, x) = \bigcap_\delta \text{cl} U(t, x, \delta)\) and \(U(t, x)\) has property \((U)\) in \(A\). On the other hand,

\[
[U(t, x)]_\varepsilon = \{(u^1, u^2) \in E_2 \mid 0 \leq u^1 < + \infty, \ -\varepsilon \leq u^2 \leq t u^1 + \varepsilon(1 + t^2)^{1/2}\} \cup N_1,
\]

where

\[
N_1 = N_\varepsilon(0, 0) = \{(u^1, u^2) \mid (u^1)^2 + (u^2)^2 \leq \varepsilon^2\} \quad \text{if} \ t = 0, \quad \text{and, if} \ t \neq 0,
\]

\[
N_1 = N_\varepsilon(0, 0) \cup \{(u^1, u^2) \in E_2 \mid u^1 \leq 0, \ u^2 \leq -t^{-1}u^1, \ -tu^1 + u^2 \leq \varepsilon(1 + t^2)^{1/2}\}.
\]

Obviously \(U(t', x') - [U(t, x)]_\varepsilon \neq \emptyset\) for \(t' > t\), hence \(U(t, x)\) is not an upper semicontinuous function of \((t, x)\).

(vii) If \(A\) is compact, if \(U(t, x)\) is compact for every \((t, x) \in A\) and is an upper semicontinuous function of \((t, x)\) in \(A\), then \(M\) is compact.

(viii) If \(A\) is closed and \(U_j(t, x), (t, x) \in A, j = 1, \ldots, v, v\) finite, are variable subsets of \(E_m\) all upper semicontinuous functions of \((t, x)\) in \(A\), then their union \(V(t, x)\) and their intersection \(W(t, x)\) are semicontinuous functions of \((t, x)\) in \(A\).

The same holds for their product \(V(t, x) = U_1 \times \cdots \times U_v,\) as well as for their convex hull \(Z(t, x)\), that is, for the set \(Z(t, x)\) of all \(u = p_1u_1 + \cdots + p_vu_v\) with \(u_j \in U_j(t, x), p_j \geq 0, j = 1, \ldots, v, p_1 + \cdots + p_v = 1\).

The proof is straightforward.

(B) The property \((Q)\). Let \(U(t, x), (t, x) \in A, U(t, x) \subset E_m\), be any variable subset of \(E_m\), which is a function of \((t, x)\) in \(A\). By using the same notations as in (A), we shall say that \(U(t, x)\) has property \((Q)\) at \((i, \bar{x})\) in \(A\), if

\[
U(t, x) = \bigcap_0 \text{cl} \text{co} U(i, \bar{x}, \delta).
\]

We shall say that \(U(t, x)\) has property \((Q)\) in \(A\) if \(U(t, x)\) has property \((Q)\) at every \((t, x)\) of \(A\).

(ix) Property \((Q)\) at some \((i, \bar{x})\) implies property \((U)\) at the same \((i, \bar{x})\), and

\[
U(i, \bar{x}) = \bigcap_0 \text{cl} \text{co} U(i, \bar{x}, \delta) = \bigcap_0 \text{cl} U(i, \bar{x}, \delta) = \bigcap_0 U(i, \bar{x}, \delta).
\]

Analogously, if \(U(t, x)\) has property \((U)\) at \((i, \bar{x})\) then

\[
U(i, \bar{x}) = \bigcap_0 \text{cl} U(i, \bar{x}, \delta) = \bigcap_0 U(i, \bar{x}, \delta).
\]

Indeed

\[
U(i, \bar{x}) \subset \bigcap_0 U(i, \bar{x}, \delta) \subset \bigcap_0 \text{cl} U(i, \bar{x}, \delta) \subset \bigcap_0 \text{cl} \text{co} U(i, \bar{x}, \delta),
\]

where first and last sets coincide by property \((Q)\) at \((i, \bar{x})\), and hence the inclusion
signs $\subset$ can be replaced by $=$ signs. An analogous argument holds for the second part of the statement.

(x) If $A$ is closed, and $U(t,x)$ is any variable set which is a function of $(t,x)$ in $A$ and has property $(Q)$ in $A$, then the set $M$ of all $(t,x,u) \in A \times E_m$ with $u \in U(t,x)$, $(t,x) \in A$, is closed.

Under the hypothesis of (i) the set $M$ is closed but not necessarily compact as the trivial example $U(t,x) = E_m$, $M = A \times E_m$ shows. Nevertheless, the statement holds:

(xi) If $A$ is compact, if the set $U(t,x)$ is compact for every $(t,x) \in A$ and possesses property $(Q)$ in $A$, then the set $M$ is compact.

**Proof.** If $M$ is not compact, then there is some sequence, $(t_k, x_k, u_k) \in M$, $k = 1, 2, \ldots$, with $(t_k, x_k) \in A$, $|t_k| + |x_k| + |u_k| \to + \infty$ as $k \to \infty$. Since $A$ is compact and hence bounded, we have $|u_k| \to + \infty$. On the other hand, there is some subsequence, say still $(t_k, x_k)$, with $t_k \to \bar{t}$, $x_k \to \bar{x}$, $(\bar{t}, \bar{x}) \in A$. Given $\varepsilon > 0$, we have then $u_k \in U(\bar{t}, \bar{x}, \varepsilon)$ for all $k$ sufficiently large. Since $U(\bar{t}, \bar{x})$ is compact, there is a solid sphere $S$ containing all of $U(\bar{t}, \bar{x})$ in its interior, say $U(\bar{t}, \bar{x}) \subset \text{int } S \subset E_m$. On the other hand, if $u \in U(\bar{t}, \bar{x})$, we have $u \in \text{int } S$, and $u_k \in E_m - S$ again for $k$ large. Since both $u$ and $u_k$ belong to the convex set $\text{clco } U(t,x,\varepsilon)$, we have $u_k \in \text{clco } U(t,x,\varepsilon)$ where $u_k$ is the point of intersection of the segment $uu_k$ with the boundary $\text{bd } S$ of $S$. If $u'$ is any point of accumulation of $[u_k]$, then $u' \in \text{bd } S$, and $u' \in \text{clco } U(\bar{t}, \bar{x}, \varepsilon)$ for every $\varepsilon > 0$. Hence $u' \in \bigcap_{\varepsilon} \text{clco } U(\bar{t}, \bar{x}, \varepsilon) = U(\bar{t}, \bar{x})$, a contradiction, since $U(\bar{t}, \bar{x}) \subset \text{int } S$. We have proved that $M$ is compact.

(xii) If for every $(t,x) \in A$ the set $U(t,x)$ is closed and convex, and $U(t,x)$ is an upper semicontinuous function of $(t,x)$ in $A$, then $U(t,x)$ has property $(Q)$ in $A$.

**Proof.** By hypothesis $U(t,x,\varepsilon) \subset [U(t,x)]_{\varepsilon}$, where $U_{\varepsilon}$ is closed and convex as the closed $\varepsilon$-neighborhood of a closed convex set. Hence, $\bigcap_{\varepsilon} \text{clco } U(t,x,\varepsilon) \subset [U(t,x)]_{\varepsilon}$ for every $\varepsilon > 0$. Since $U(t,x)$ is closed, then $[U(t,x)]_{\varepsilon} \to U(t,x)$ as $\varepsilon \to 0^+$. Thus $\bigcap_{\varepsilon} \text{clco } U(t,x,\varepsilon) \subset U(t,x)$. Since the opposite inclusion relation $\supset$ is trivial, we have $\bigcap_{\varepsilon} \text{clco } U(t,x,\varepsilon) = U(t,x)$.

(C) Relations between properties of $U(t,x)$ and of $Q(t,x)$. Let us now consider sets $Q(t,x) = f(t,x, U(t,x))$, $(t,x) \in A$, $Q(t,x) \subset E_n$, which are the images of sets $U(t,x) \subset E_m$ for every $(t,x) \in A$.

The hypothesis that $A$ is compact, that $f$ is continuous on $M$, that $U(t,x)$ has property $(Q)$ [or $(U)$] in $A$, and that $Q(t,x)$ is convex for every $(t,x) \in A$, does not imply that $Q(t,x)$ has property $(Q)$ [or $(U)$] in $A$. This can be proved by a simple example. Let $m = n = 1$, $A = [-1 \leq t \leq 1, 0 \leq x \leq 1]$, let $U(t,x)$ be the fixed interval $U = [u \in E_1 \mid 0 \leq u < + \infty]$, and $f = (u + 1)^{-1} - t$. Then

$$Q(t,x) = [z \in E_1 \mid -t < z \leq 1 - t],$$

and, if $-1 + \delta < t < 1 - \delta$,

$$\text{clco } Q(t,x,\delta) = [-t - \delta \leq z \leq 1 - t + \delta].$$
The intersection of all these sets for $\delta > 0$ is the closed set

$$[z \in E_1 \mid -1 \leq z \leq 1 - t]$$

which is larger than $Q(t, x)$, and thus $Q$ has not property (Q) in $A$. Actually, $Q(t, x)$ is not closed, and hence $Q(t, x)$ has neither property (Q), nor property (U).

Even the stronger hypothesis that $A$ is compact, that $f$ is continuous on $M$, that $U(t, x)$ has property (Q) in $A$, and that $Q(t, x)$ is compact and convex for every $(t, x) \in A$, does not imply that $Q(t, x)$ has property (Q) in $A$. This can be proved by the following example. Let $m = 1$, $n = 1$, $A = [(t, x) \in E_2, 0 \leq t \leq 1, 0 \leq x \leq 1]$, $U = U(t, x) = [u \in E_1 \mid 0 \leq u < + \infty]$, and $f(t, x, u) = [\sin tu]$, $(t, x, u) \in A \times U$. For $t = 0$ we have $f \equiv 0$, hence $Q(0, x) = \{z = 0\}$. For $0 < t \leq 1$, we have $Q(t, x) = [0 \leq z \leq 1]$. All sets $Q(t, x)$ are compact and convex, but $Q(t, x)$ does not satisfy property (Q) nor property (U) in $A$.

(xiii) If $A$ is closed and $f$ continuous on $M$, if $U(t, x)$ is compact for every $(t, x) \in A$ and $U(t, x)$ is an upper semicontinuous function of $(t, x)$, then $Q(t, x)$ possesses the same property, and also has property (U). If we know that $Q(t, x)$ is convex, then $Q(t, x)$ has also property (Q).

**Proof.** Each set $Q(t, x)$ is a compact subset of $E_1$ as the continuous image of the compact set $U(t, x)$. The set $U(t, x)$ satisfies property (U) because of (vi), and hence $M$ is closed because of (ii).

Let us prove that $Q(t, x)$ is an upper semicontinuous function of $(t, x)$. Given $(t, x) \in A$ and $\varepsilon > 0$, let $\delta = \delta(t, x, \varepsilon) > 0$ be the number relative to the definition of upper semicontinuity of $U(t, x)$, and let $M'$ be the set of all $(t', x', u')$ with $(t', x') \in N_\delta(t, x)$, $u' \in U(t', x')$, and $M''$ be the set of all $(t', x', u')$ with $(t', x') \in N_\delta(t, x)$, $u' \in [U(t, x)]_\varepsilon$. Since $U(t, x)$ is compact, also $[U(t, x)]_\varepsilon$ is compact. Let $M' = N_\delta(t, x) \times [U(t, x)]_\varepsilon$, and we have $M' = M \cap M''$. The set $M'$ is compact as the intersection of the closed set $M$ with the compact cylinder $M''$. The function $f$ is continuous on $M'$ and hence bounded and uniformly continuous. Hence, there is some $\eta$, $0 < \eta \leq \min[\delta, \varepsilon]$, such that $(t', x', u') \in N_\delta(t', x')$, $|u' - u''| \leq \eta$, $(t', x', u')$, $(t', x', u') \in M'$ implies $|f(t', x', u') - f(t'', x'', u'')| \leq \varepsilon$. Also, let $\sigma = \min[\eta, \delta(t, x, \eta)]$. Then, for every $(t', x') \in N_\sigma(t, x)$, we have $U(t', x') \subseteq [U(t, x)]_\varepsilon$, hence, if $u' \in U(t', x')$, there is some $u'' \in U(t, x)$ with $|u' - u''| \leq \eta$, and finally $|f(t', x', u') - f(t, x, u')| \leq \varepsilon$. Thus, $Q(t', x') \subseteq [Q(t, x)]_\varepsilon$ for every $(t', x') \in N_\sigma(t, x)$. This proves that $Q(t, x)$ is an upper semicontinuous function of $(t, x)$. The last part of statement (xiii) is now a consequence of statements (vi) and (xii).

**Remark.** The statements and examples above show that properties (U) and (Q) are generalizations of the concept of upper semicontinuity for closed, or closed and convex sets, respectively.

(xiv) If $A$ is a closed subset of the $tx$-space $E_1 \times E_m$, if $U(t, x), (t, x) \in A$, $U(t, x) \in E_m$ is a variable subset of $E_m$ satisfying property (U) in $A$, if $M$ denotes the set of all $(t, x, u)$ with $(t, x) \in A$, $u \in U(t, x)$, if $f_0$ is a continuous scalar function
from $M$ into the reals, if $\bar{U}(t, x)$ denotes the variable subset of $E_{m+1}$ defined by $\bar{U}(t, x) = \{ \bar{u} = (u^0, u) \in E_{m+1} | u^0 \geq f_0(t, x, u), u \in U(t, x) \}$, then $\bar{U}(t, x)$ satisfies property (U).

Proof. First, let us prove that each set $\bar{U}(t_0, x_0, \delta)$ is closed. Indeed, if $\bar{u} = (u^0, u)$ is a point of accumulation of $\bar{U}(t_0, x_0, \delta)$, then there is a sequence $\bar{u}_k = (u^0_k, u_k)$ with $u^0_k \to u^0, u_k \to u, \bar{u}_k \in \bar{U}(t_0, x_0, \delta)$. Hence, there is a corresponding sequence of points $(t_k, x_k) \in N_\delta(t_0, x_0)$ with $u^0_k \geq f_0(t_k, x_k, u_k), u_k \in U(t_k, x_k)$. Thus $u_k \in U(t_0, x_0, \delta)$. Since $N_\delta(t_0, x_0)$ is a compact part of the closed set $A$, there is a subsequence, say $(t_k, x_k)$, with $t_k \to t, x_k \to x, (t, x) \in N_\delta(t_0, x_0) \subset A$. Thus $(t_k, x_k, u_k) \in M, (t_k, x_k, u_k) \to (t, x, u)$, and $M$ is a closed set by force of (ii). By the continuity of $f_0$ we have then $(t, x, u) \in M, u \in U(t, x), u^0 \geq f_0(t, x, u)$. Thus $\bar{u} = (u^0, u) \in \bar{U}(t, x), \bar{u} \in \bar{U}(t_0, x_0, \delta)$.

Now let $\bar{u} = (u^0, u)$ be a point $\bar{u} \in \bigcap_\delta \text{cl } \bar{U}(t_0, x_0, \delta)$. Thus, there is a sequence of numbers $\delta_k > 0, \delta_k \to 0$, with $\bar{u} \in \text{cl } \bar{U}(t_0, x_0, \delta_k)$, and hence $\bar{u} \in \bar{U}(t_0, x_0, \delta_k)$ because these last sets are closed. Thus, there is also a sequence of points $(t_k, x_k) \in N_{\delta_k}(t_0, x_0)$ with $\bar{u} \in \bar{U}(t_k, x_k)$, or $u^0 \geq f_0(t_k, x_k, u), u \in U(t_k, x_k)$. Hence, for every $\eta > 0$, we have $u \in U(t_0, x_0, \eta)$ for every $k$ sufficiently large (so that $\delta_k \leq \eta$), and, by property (U) of $U(t, x)$ at $(t_0, x_0)$, also $u \in \bigcap_\delta \text{cl } U(t_0, x_0, \eta) = U(t_0, x_0)$. Thus, $u \in U(t_0, x_0), (t_0, x_0, u) \in M$, and by $u^0 \geq f_0(t_k, x_k, u)$ and the continuity of $f_0$, also $u^0 \geq f_0(t_0, x_0, u)$. We have proved that $\bar{u} = (u^0, u) \in \bar{U}(t_0, x_0)$, hence

$$\bigcap_\delta \text{cl } \bar{U}(t_0, x_0, \delta) = \bar{U}(t_0, x_0).$$

Since the opposite inclusion relation is trivial, equality sign holds, and $\bar{U}(t, x)$ has property (U) at $(t_0, x_0)$, and, thus, everywhere in $A$. Statement (xiv) is thereby proved.

The set $\bar{U}(t, x)$ of statement (xiv) has not necessarily property (Q) even if we assume that $U(t, x)$ has property (Q) and $f_0(t, x, u)$ is convex in $u$ for every $(t, x) \in A$. This can be seen by a simple example. Let $A = [-1 \leq t \leq 1, 0 \leq x \leq 1]$ and let $U = U(t, x)$ be the fixed set $U(t, x) = E_1$, that is, $U = [-\infty < u^1 < +\infty]$. Then, each set $U(t, x)$ is closed and convex, and obviously $U(t, x)$ possesses property (Q), and $M$ is the cylinder of all $(t, x, u)$ wi. $(t, x) \in A, u \in E_1$. Finally, let $f_0(t, x, u) = tu^1$, so that $f_0$ is continuous in $M$ and, for every $(t, x) \in A, f_0 = tu^1$ is linear in $u^1$, hence certainly convex in $u^1$. Now we have, for $\delta \leq 1$,

$$\bar{U}(t, x) = [(u^0, u^1) \in E_2 | -\infty < u^1 < +\infty, tu^1 \leq u^0 < +\infty],$$

$$\bar{U}(0, x, \delta) = [(u^0, u^1) \in E_2 | -\infty < u^1 < +\infty, -\delta |u^1| \leq u^0 < +\infty].$$

Consequently, co $\bar{U}(0, x, \delta) = E_2$, and hence

$$\bigcap \text{cl } \text{co } \bar{U}(0, x, \delta) = E_2,$$

while
\[ U(0, x) = [(u^0, u^1) \in E_2 \mid -\infty < u^1 < +\infty, u^0 \geq 0]. \]

This shows that \( U(t, x) \) does not have property \((Q)\) at the points \((0, x)\) of \( A \).

A scalar function \( f_0(t, x, u), (t, x, u) \in M \), is said to be convex in \( u \) at \((t_0, x_0, u_0) \in A\) if

\[ f_0(t_0, x_0, u_0) \leq \sum_{i=1}^{N} \lambda_i f_0(t_0, x_0, u_i), \]

whenever

\[ u_0 = \sum_{i=1}^{N} \lambda_i u_i, \]

where \( u_i \in U(t_0, x_0) \), \( \lambda_i \geq 0 \), \( i = 1, \ldots, N \), \( \lambda_1 + \cdots + \lambda_N = 1 \).

A scalar function \( f_0(t, x, u), (t, x, u) \in M \), is said to be quasi-normally convex in \( u \) at \((t_0, x_0, u_0) \in M\) provided, given \( \varepsilon > 0\), there are a number \( \delta = \delta(t_0, x_0, u_0, \varepsilon) > 0\), and a linear scalar function \( z(u) = r + b \cdot u \), \( b = (b_1, \ldots, b_m) \), \( r, b_1, \ldots, b_m \) real, such that

(a) \( f_0(t, x, u) \geq z(u) \) for all \( (t, x) \in N_\delta(t_0, x_0), u \in U(t, x) \),

(b) \( f_0(t, x, u) \leq z(u) + \varepsilon \) for all \( (t, x) \in N_\delta(t_0, x_0), u \in U(t, x) \), \( |u - u_0| \leq \delta \).

The scalar function \( f_0(t, x, u) \) is said to be normally convex in \( u \) at \((t_0, x_0, u_0) \) if, given \( \varepsilon > 0 \), there are numbers \( \delta = \delta(t_0, x_0, u_0, \varepsilon) > 0 \), \( \nu = \nu(t_0, x_0, u_0, \varepsilon) > 0 \), and a linear scalar function \( z(u) = r + b \cdot u \) as above such that (b) holds and

(a') \( f_0(t, x, u) \geq z(u) + \nu |u - u_0| \) for all \( (t, x) \in N_\delta(t_0, x_0), u \in U(t, x) \).

The scalar function \( f_0(t, x, u) \) is said to be quasi-normally convex in \( u \), or normally convex in \( u \), if it has these properties at every \( (t_0, x_0, u_0) \in M \).

For the case where \( U = U(t, x) \) is the fixed set \( U = E_m \), the following statement gives a useful characterization of the functions \( f_0 \) which are normally convex in \( u \).

(xv) If \( A \) is closed, and \( f_0(t, x, u) \) is continuous on \( M = A \times E_m \), then \( f_0 \) is normally convex in \( u \) if and only if \( f_0 \) is convex in \( u \) at every \( (t_0, x_0) \in A \), and for no points \( (t_0, x_0) \in A \), \( u_0, u_1 \in E_m \), \( u_1 \neq 0 \), the relation holds

\[ f_0(t_0, x_0, u_0) = 2^{-1}[f_0(t_0, x_0, u_0 + \lambda u_1) + f_0(t_0, x_0, u_0 - \lambda u_1)] \]

for all \( \lambda \geq 0 \).

This statement was proved in \([9a]\) and \([10]\). In particular, if for every \( (t, x) \in A \), \( f_0(t, x, u) \) is convex in \( u \) and \( f_0(t, x, u) \) is normally convex in \( u \), then certainly \( f_0(t, x, u) \) is normally convex in \( u \).

(xvi) If \( A \) is a closed subset of the \( E_1 \times E_n \), if \( U(t, x), (t, x) \in A \), \( U(t, x) \subset E_m \), is a variable subset of \( E_m \) satisfying property \((Q)\) in \( A \), if \( M \) denotes the set of all \( (t, x, u) \) with \( (t, x) \in A \), \( u \in U(t, x) \), if \( f_0 \) is a continuous function from \( M \) into the reals, which is convex in \( u \) for every \( (t, x) \in A \), if either (a) the sets \( U(t, x) \) are all contained in a fixed solid sphere \( S \) of \( E_m \), or (b) the function \( f_0(t, x, u) \) is quasi-normally convex in \( u \) at every \( (t_0, x_0, u_0) \) of \( M \), then the set \( \overline{U}(t, x) \) of statement (xiv) has property \((Q)\) in \( A \).

**Proof.** Let \( \bar{u} = (u^0, u) \) be a point \( \bar{u} = \bigcap_{\delta} \text{clco} \overline{U}(t_0, x_0, \delta) \). Then there is a sequence \[ \delta_k \] of numbers \( \delta_k > 0 \), \( \delta_k \to 0 \), with \( \bar{u} \in \text{clco} \overline{U}(t_0, x_0, \delta_k) \). Hence,
there is a sequence of pairs of points \( \tilde{u}_1, \tilde{u}_2 \in E_{m+1} \) and of points \( \tilde{v}_k \) of the segment \( (\tilde{u}_1, \tilde{u}_2) \in E_{m+1} \), such that

\[
\tilde{v}_k \to \bar{v}, \quad \tilde{u}_1, \tilde{u}_2 \in \bar{U}(t_0, x_0, \delta_k),
\]

\[
\tilde{v}_k = \alpha_k \tilde{u}_1 + (1 - \alpha_k) \tilde{u}_2, \quad 0 \leq \alpha_k \leq 1, \quad k = 1, 2, \ldots.
\]

We shall use the notation \( \tilde{v}_k = (v_k^0, v_k), \bar{v} = (u^0, u), \bar{u}_k_j = (u_k^0, u_k), j = 1, 2 \). Then we have

\[
v_k^0 \to u^0, \quad v_k \to u, \quad u_k, u_k \in U(t_0, x_0, \delta_k),
\]

\[
v_k^0 = \alpha u_k + (1 - \alpha_k) u_k^0, \quad v_k = \alpha u_k + (1 - \alpha_k) u_k.
\]

Consequently, there are points such that

\[
(t_{k1}, x_{k1}), (t_{k2}, x_{k2}) \in N_{\delta_k}(t_0, x_0) \subset A,
\]

\[
\tilde{u}_j \in U(t_{k1}, x_{k1}), \quad u_k \in U(t_{k2}, x_{k2}).
\]

The sequence \([\alpha_k]\) is bounded, hence there is a convergent subsequence, say still \( \alpha_k \), so that \( \alpha_k \to \alpha \) for some \( 0 \leq \alpha \leq 1 \).

For every \( \eta > 0 \) and \( k \) sufficiently large (so that \( \delta_k \leq \eta \)), we have

\[
u_k \in U(t_0, x_0, \eta), \quad u_{k1}, u_{k2} \in U(t_0, x_0, \eta),
\]

hence

\[
u_k \in \text{cl} \ B U(t_0, x_0, \eta).
\]

As a consequence

\[
v_k = \alpha_k u_k + (1 - \alpha_k) u_k \in \text{cl} \ B U(t_0, x_0, \eta)
\]

for all \( k \) sufficiently large. As \( k \to \infty \), we obtain \( u \in \text{cl} \ B U(t_0, x_0, \eta) \). By the property \((Q)\), finally

\[
(1) \quad u \in \bigcap \eta \text{cl} \ B U(t_0, x_0, \eta) = U(t_0, x_0).
\]

Assume first that condition \((\alpha)\) holds. Then both sequences \([u_{k1}], [u_{k2}]\) are bounded, and hence there is a subsequence, say still \([u_{k1}], [u_{k2}]\), for which both \( u_{k1} \) and \( u_{k2} \) are convergent in \( E_m \), say \( u_{k1} \to u_1, u_{k2} \to u_2, u_1, u_2 \in E_m \). For such a subsequence, we have

\[
v_k^0 = \alpha_k u_{k1} + (1 - \alpha_k) u_{k2} \geq \alpha_k f_0(t_{k1}, x_{k1}, u_{k1}) + (1 - \alpha_k) f_0(t_{k2}, x_{k2}, u_{k2}),
\]

\[
v_k = \alpha_k u_{k1} + (1 - \alpha_k) u_{k2},
\]

\[
(t_{k1}, x_{k1}, u_{k1}), (t_{k2}, x_{k2}, u_{k2}) \in M,
\]

where \( M \) is closed. By taking limits as \( k \to \infty \), we have

\[
u^0 \geq \alpha f_0(t_0, x_0, u_1) + (1 - \alpha) f_0(t_0, x_0, u_2),
\]

\[
u = \alpha u_1 + (1 - \alpha) u_2,
\]

\[
(t_0, x_0, u_1), (t_0, x_0, u_2) \in M.
\]
By the convexity of \( f_0 \) in \( u \) at \((t_0,x_0)\) we have now
\[
u^0 \geq f_0(t_0,x_0,\alpha u_1 + (1-\alpha)u_2) = f_0(t_0,x_0,u).
\]
This proves that \( \bar{u} = (u^0,u) \in \bar{U}(t_0,x_0) \), hence
\[
(2) \quad \bigcap_\delta \text{cl}
\text{co} \bar{U}(t_0,x_0,\delta) \subset \bar{U}(t_0,x_0).
\]
Since the opposite inclusion is trivial, \( = \) sign holds in this relation, and \( \bar{U}(t,x) \) has property (Q) at \((t_0,x_0)\). Since \((t_0,x_0) \in A\) is arbitrary, \( \bar{U}(t,x) \) has property (Q) in \( A \).

Assume now that condition (β) holds. As stated by relation (1) above, \( u \in U(t_0,x_0) \), hence \((t_0,x_0,u) \in M\). By the quasi-normal convexity of \( f_0 \) in \( u \) at \((t_0,x_0,u)\) we deduce the existence of a number \( \delta > 0 \) and of a linear scalar function \( z(v) = r + b \cdot v \) such that (a) \( f_0(t,x,v) \geq z(v) \) for all \((t,x) \in N_\delta(t_0,x_0), v \in U(t,x) \) and (b) \( f_0(t,x,v) \leq z(v) + \varepsilon \) for all \((t,x) \in N_\delta(t_0,x_0), v \in U(t,x), \|u - v\| \leq \delta \). By combining (a) and (b) we have then (c) \( z(u) \leq f_0(t_0,x_0,u) \leq z(u) + \varepsilon \).

Now we have \( v_k = \alpha_k u_{k1} + (1 - \alpha_k) u_{k2} \) for some \( 0 \leq \alpha_k \leq 1 \), and \( v_k \to u, (t_{kj},x_{kj}) \to (t_0,x_0), j = 1,2 \). Thus, for \( k \) sufficiently large, \((t_{kj},x_{kj}) \in N_\delta(t_0,x_0), j = 1,2, \) and, by property (a),
\[
v_k^0 \geq \alpha_k f_0(k_{11},x_{11},u_{11}) + (1 - \alpha_k) f_0(k_{22},x_{22},u_{22})
\geq \alpha_k z(u_{11}) + (1 - \alpha_k) z(u_{22})
\geq z(\alpha_k u_{k1} + (1 - \alpha_k) u_{k2}) = z(v_k).
\]
As \( k \to +\infty \), we have then \( u^0 \geq z(u) \), and finally by (b) above, \( u^0 \geq f_0(t_0,x_0,u) - \varepsilon, \) where \( \varepsilon > 0 \) is arbitrary. We conclude that \( u^0 \geq f_0(t_0,x_0,u) \), with \( u \in U(t_0,x_0) \). Thus \( \bar{u} = (u^0,u) \in \bar{U}(t_0,x_0) \), and again we have proved inclusion (2). The same reasoning above yields that \( \bar{U}(t,x) \) has property (Q) in \( A \).

(xvii) If \( A \) is a closed subset of the \( tx \)-space \( E_1 \times E_n \), if \( U(t,x) \), \((t,x) \in A \), is a variable subset of \( E_n \) satisfying property (U) in \( A \), if \( M \) denotes the set of all \((t,x,u)\) with \((t,x) \in A, u \in U(t,x) \), if \( f = (f_0,f) \) is a continuous function from \( M \) into the \( z \)-space \( E_{n+1}, \tilde{z} = (z^0,z) \), if \( Q(t,x) \subset E_n, \tilde{Q}(t,x) \subset E_{n+1} \) are the sets
\[
Q(t,x) = f(t,x,U(t,x)) = \{ z \in E_n \mid z = f(t,x,u), u \in U(t,x) \},
\tilde{Q}(t,x) = \{ z = (z^0,z) \in E_{n+1} \mid z^0 \geq f_0(t,x,u), z = f(t,x,u), u \in U(t,x) \},
\]
and (a) for every \((t,x) \in A, Q(t,x) \) is a convex subset of \( E_n \); (b) \( Q(t,x) \) has property (Q) in \( A \); (c) for every \((t,x) \in A, z = f(t,x,u) \) is a 1-1 map from \( U(t,x) \) onto \( Q(t,x) \) with a continuous inverse \( u = f^{-1}(t,x,z), z \in Q(t,x) \); (d) the real valued function \( F_0(t,x,z) = f_0(t,x,f^{-1}(t,x,z)) \), \((t,x) \in A, z \in Q(t,x) \), is continuous in the set \( M' \) of all \((t,x,z)\) with \((t,x) \in A, z \in Q(t,x) \), and \( F_0(t,x,z) \) is convex in \( z \) and also quasi-normally convex, then the set \( \tilde{Q}(t,x) \) is convex and has property (Q) in \( A \).
Proof. Indeed, under the specific hypotheses above, the set $\tilde{Q}(t,x)$ can be represented as

$$\tilde{Q}(t,x) = \{ z = (z^0, z) \in E_{n+1} \mid z^0 \geq F_0(t,x,z), z \in Q(t,x) \},$$

and thus $\tilde{Q}$ is generated from $Q(t,x)$ exactly as $\bar{U}$ is generated from $U(t,x)$. By statement (xvi) above we conclude that $\tilde{Q}(t,x)$ has property (Q) in $A$.

Remark. The condition that $f$ is a homeomorphism between $U$ and $Q$ is certainly verified in all free problems, where $m = n$, $f = u$, that is, $f_i = u_i$, $i = 1, 2, \ldots, n$ (see §11 below). In this situation then we have $F_0(t,x,u) = f_0(t,x,u)$, and the convexity of $f_0$ in $u$ implies the convexity of $F_0$ in $u$. We shall need this remark, and the more general statement (xvi) in §11.

5. Closure theorems. We shall use here the notations of §§2 and 3. In particular, a trajectory $x(t)$ is defined as in §3.

Closure Theorem I. Let $A$ be a closed subset of $E_1 \times E_m$, let $U(t,x)$ be a closed subset of $E_m$ for every $(t,x) \in A$, let $f(t,x,u) = (f_1, \ldots, f_n)$ be a continuous vector function on $M$ into $E_n$, and let $Q(t,x) = f(t,x,U(t,x))$ be a closed convex subset of $E_n$ for every $(t,x) \in A$. Assume that $U(t,x)$ has property (U) in $A$, and that $Q(t,x)$ has property (Q) in $A$. Let $x_k(t)$, $t_{1k} \leq t \leq t_{2k}$, $k = 1, 2, \ldots$, be a sequence of trajectories, which is convergent in the metric $\rho$ toward an absolutely continuous function $x(t)$, $t_1 \leq t \leq t_2$. Then $x(t)$ is a trajectory.

Remark. If we assume that $U(t,x)$ is compact for every $(t,x) \in A$, and that $U(t,x)$ is an upper semicontinuous function of $(t,x)$ in $A$, then by statement (xiii), the set $Q(t,x)$ has the same property, $U(t,x)$ has property (U), $Q(t,x)$ has property (Q), and Closure Theorem I reduces to one of A. F. Filippov [2] (not explicitly stated in [2] but contained in the proof of his existence theorem for the Pontryagin problem with $U(t,x)$ always compact).

Proof of Closure Theorem I. The vector functions

$$\phi(t) = x'(t), \quad t_1 \leq t \leq t_2,$$

$$\phi_k(t) = x'_k(t) = f(t,x_k(t),u_k(t)), \quad t_{1k} \leq t \leq t_{2k}, \quad k = 1, 2, \ldots,$$

are defined almost everywhere and are $L$-integrable. We have to prove that $(t,x(t)) \in A$ for every $t_1 \leq t \leq t_2$, and that there is a measurable control function $u(t)$, $t_1 \leq t \leq t_2$, such that

$$\phi(t) = x'(t) = f(t,x(t),u(t)), \quad u(t) \in U(t,x(t)),$$

for almost all $t \in [t_1, t_2]$.

First, $\rho(x_k,x) \to 0$ as $k \to \infty$; hence, $t_{1k} \to t_1$, $t_{2k} \to t_2$. If $t \in (t_1, t_2)$, or $t_1 < t < t_2$, then $t_{1k} < t < t_{2k}$ for all $k$ sufficiently large and $(t,x_k(t)) \in A$. Since $x_k(t) \to x(t)$ as $k \to \infty$ and $A$ is closed, we conclude that $(t,x(t)) \in A$ for every $t_1 < t < t_2$. 


Since \( x(t) \) is continuous, and hence continuous at \( t_1 \) and \( t_2 \), we conclude that 
\[
(t,x(t)) \in A \quad \text{for every} \quad t_1 \leq t \leq t_2.
\]

For almost all \( t \in [t_1, t_2] \) the derivative \( x'(t) \) exists and is finite. Let \( t_0 \) be such a point with \( t_1 < t_0 < t_2 \). Then there is a \( \sigma > 0 \) with \( t_1 < t_0 - \sigma < t_0 + \sigma < t_2 \), and, for some \( k_0 \) and all \( k \geq k_0 \), also \( t_{1k} < t_0 - \sigma < t_0 + \sigma < t_{2k} \). Let \( x_0 = x(t_0) \).

We have \( x_k(t) \to x(t) \) uniformly in \([t_0 - \sigma, t_0 + \sigma]\) and all functions \( x(t), x_k(t) \) are continuous in the same interval. Thus, they are equicontinuous in \([t_0 - \sigma, t_0 + \sigma]\). Given \( \varepsilon > 0 \), there is a \( \delta > 0 \) such that \( t, t' \in [t_0 - \sigma, t_0 + \sigma] \), 
\[
|t - t'| \leq \delta, \quad k \geq k_0,
\]

implies
\[
|x(t) - x(t')| \leq \varepsilon/2, \quad |x_k(t) - x_k(t')| \leq \varepsilon/2.
\]

We can assume \( 0 < \delta < \sigma, \delta \leq \varepsilon \). For any \( h, \ 0 < h \leq \delta \), let us consider the averages
\[
m_h = h^{-1} \int_0^h \phi(t_0 + s)ds = h^{-1} \left[ x(t_0 + h) - x(t_0) \right],
\]
(3)
\[
m_{hk} = h^{-1} \int_0^h \phi_k(t_0 + s)ds = h^{-1} \left[ x_k(t_0 + h) - x_k(t_0) \right].
\]

Given \( \eta > 0 \) arbitrary, we can fix \( h, \ 0 < h \leq \delta < \sigma \), so small that
\[
|m_h - \phi(t_0)| \leq \eta.
\]

Having so fixed \( h \), let us take \( k_1 \geq k_0 \) so large that
\[
|m_h - m_{hk}| \leq \eta, \quad |x_k(t_0) - x(t_0)| \leq \varepsilon/2
\]
for all \( k \geq k_1 \). This is possible since \( x_k(t) \to x(t) \) as \( k \to \infty \) both at \( t = t_0 \) and \( t = t_0 + h \). Finally, for \( 0 \leq s \leq h \),
\[
|x_k(t_0 + s) - x(t_0)| \leq |x_k(t_0 + s) - x_k(t_0)| + |x_k(t_0) - x(t_0)|
\]
\[
\leq \varepsilon/2 + \varepsilon/2 = \varepsilon,
\]
\[
|(t_0 + s) - t_0| \leq h \leq \delta \leq \varepsilon,
\]
\[
f(t_0 + s, x_k(t_0 + s), u_k(t_0 + s)) \in Q(t_0 + s, x_k(t_0 + s))
\]

Hence, by the definition of \( Q(t_0,x_0,2\varepsilon) \), also
\[
\phi_k(t_0 + s) = f(t_0 + s, x_k(t_0 + s), u_k(t_0 + s)) \in Q(t_0,x_0,2\varepsilon).
\]

The second integral relation (3) shows that we have also
\[
m_{hk} \in \text{cl co} \ Q(t_0,x_0,2\varepsilon),
\]
since the latter is a closed convex set. Finally, by relations (4) and (5), we deduce
\[
\left| \phi(t_0) - m_h \right| \leq \left| \phi(t_0) - m_h \right| + \left| m_h - m_h \right| \leq 2\eta,
\]
and hence
\[
\phi(t_0) \in [\text{cl} \text{co} Q(t_0, x_0, 2\varepsilon)]_{2\eta}.
\]
Here \( \eta > 0 \) is an arbitrary number, and the set in brackets is closed. Hence,
\[
\phi(t_0) \in \text{cl} \text{co} Q(t_0, x_0, 2\varepsilon),
\]
and this relation holds for every \( \varepsilon > 0 \). By property (\( Q \)) we have
\[
\phi(t_0) \in \bigcap \varepsilon \text{cl} \text{co} Q(t_0, x_0, 2\varepsilon) = Q(t_0, x_0),
\]
where \( x_0 = x(t_0) \), and \( Q(t_0, x_0) = f(t_0, x_0, U(t_0, x_0)) \). This relation implies that
there are points \( \bar{u} = \bar{u}(t_0) \in U(t_0, x_0) \) such that
\[
(6) \quad \phi(t_0) = f(t_0, x(t_0), \bar{u}(t_0)).
\]
This holds for almost all \( t_0 \in [t_1, t_2] \), that is, for all \( t \) of a measurable set \( I \in \mathbb{Z} \) with meas \( I = t_2 - t_1 \). If we take \( I_0 = [t_1, t_2] - I \), then meas \( I_0 = 0 \). Hence, there is at least one function \( \bar{u}(t) \), defined almost everywhere in \([t_1, t_2]\), for which relation (6) holds a.e. in \([t_1, t_2]\). We have to prove that there is at least one such function which is measurable. For every \( t \in I \), let \( P(t) \) denote the set
\[
P(t) = \{ u \mid u \in U(t, x(t)), \phi(t) = f(t, x(t), u) \} \subset U(t, x(t)) \subset E_m.
\]
We have proved that \( P(t) \) is not empty.

For every integer \( \lambda = 1, 2, \ldots \), there is a closed subset \( C_{\lambda} \) of \( I \), \( C_{\lambda} \subset I \subset [t_1, t_2] \),
with meas \( C_{\lambda} > \max[0, t_2 - t_1 - 1/\lambda] \), such that \( \phi(t) \) is continuous on \( \lambda \). Let
\( W_{\lambda} \) be the set
\[
W_{\lambda} = \{ (t, u) \mid t \in C_{\lambda}, u \in P(t) \} \subset E_1 \times E_m.
\]
Let us prove that the set \( W_{\lambda} \) is closed. Indeed, if \( (t, \bar{u}) \) is a point of accumulation of \( W_{\lambda} \), then there is a sequence \( (t_s, u_s), s = 1, 2, \ldots \), with \( (t_s, u_s) \in W_{\lambda} \),
\( t_s \to t, u_s \to \bar{u} \). Then \( t_s \in C_{\lambda} \) and \( u_s \in C_{\lambda} \) since \( C_{\lambda} \) is closed. Also \( x(t_s) \to x(\bar{t}) \),
\( \phi(t_s) \to \phi(\bar{t}) \), and since \( (t_s, x(t_s)) \in A \), \( \phi(t_s) = f(t_s, x(t_s), u_s) \), \( (t_s, x(t_s), u_s) \in M \),
we have also \( (t_s, x(\bar{t})) \in A \), \( t_s, x(t_s), \bar{u} \in M \), because \( A \) and \( M \) are closed, and
\( \phi(\bar{t}) = f(\bar{t}, x(\bar{t}), \bar{u}) \) because \( f \) is continuous. Thus, \( \bar{u} \in P(\bar{t}) \), and \( (\bar{t}, x(\bar{t})) \in W_{\lambda} \).

For every integer \( I \) let \( W_{\lambda I}, P_I(t), \) be the sets
\[
W_{\lambda I} = \{ (t, u) \mid (t, u) \in W_{\lambda}, \mid u \mid \leq I \} \subset W_{\lambda} \subset E_1 \times E_m,
\]
\[
P_I(t) = \{ u \mid u \in P(t), \mid u \mid \leq I \} \subset P(t) \subset U(t, x(t)) \subset E_m,
\]
\[
C_{\lambda I} = \{ t \mid (t, u) \in W_{\lambda I} \text{ for some } u \} \subset C_{\lambda} \subset I \subset [t_1, t_2].
\]
Obviously, $W_{\mathcal{H}}$ is compact, and so is $C_\mathcal{H}$ as its projection on the $t$-axis. Also, $\bigcup C_\mathcal{H} = C_{\mathcal{H}}$, and $W_{\mathcal{H}}$ is the set of all $(t, u)$ with $t \in C_\mathcal{H}, u \in P(t)$. Thus, for $t \in C_\mathcal{H}, P(t)$ is a compact subset of $U(t, x(t))$.

For $t \in C_\mathcal{H}$, the set $P(t)$ is the nonempty compact subset of all

$$u = (u^1, \ldots, u^m) \in U(t, x(t))$$

with $f(t, x(t), u) = \phi(t)$, and $|u| \leq l$. As in Filippov’s argument let $P_1$ be the subset of $P(t)$ with $u^1$ minimum, let $P_2$ be the subset of $P_1$ with $u^2$ minimum, $\ldots$, let $P_m$ be the subset of $P_{m-1}$ with $u^m$ minimum. Then $P_m$ is a single point $u = u(t) \in U(t, x(t))$ with $u(t) = (u^1, \ldots, u^m), \ t \in C_\mathcal{H}, \ |u(t)| \leq l$, and $f(t, x(t), u(t)) = \phi(t)$. Let us prove that $u(t), \ t \in C_\mathcal{H}$, is measurable. We shall prove this by induction on the coordinates. Let us assume that $u^1(t), \ldots, u^{s-1}(t)$ have been proved to be measurable on $C_a$ and let us prove that $u^s(t)$ is measurable. For $s = 1$ nothing is assumed, and the argument below proves that $u^1(t)$ is measurable. For every integer $j$ there are closed subsets $C_{a j}$ of $C_{\mathcal{H}}$ with $C_{a j} \subset C_{a j+1}, \ C_{a j} \subset C_{a , j+1}$, meas $C_{a j} > 0$ $\max [0, \text{meas } C_{a} - 1/j]$, such that $u^1(t), \ldots, u^{s-1}(t)$ are continuous on $C_{a j}$. The function $\phi(t)$ is already continuous on $C_a$ and hence $\phi(t)$ is continuous on every set $C_{a j}$ and $C_{a j+1}$. Let us prove that $u^s(t)$ is measurable on $C_{a j}$. We have only to prove that, for every real $a$, the set of all $t \in C_{a j}$ with $u^s(t) \leq a$ is closed. Suppose that this is not the case. Then there is a sequence of points $t_k \in C_{a j}$ with $u^s(t_k) \leq a, \ t_k \rightarrow \bar{t} \in C_{a j}$, $u^s(\bar{t}) > a$. Then $\phi(t_k) \rightarrow \phi(\bar{t}), \ u^s(\bar{t}) \rightarrow u^s(\bar{t})$ as $k \rightarrow \infty$, $\alpha = 1, \ldots, s - 1$. Since $|u^\beta(t_k)| \leq l$ for all $k$ and $\beta = s, s + 1, \ldots, m$, we can select a subsequence, say still $[t_k]$ such that $u^\beta(t_k) \rightarrow \bar{u}^\beta$ as $k \rightarrow \infty$, $\beta = s, s + 1, \ldots, m$, for some real numbers $\bar{u}^\beta$. Then $t_k \rightarrow \bar{t}, \ x(t_k) \rightarrow x(\bar{t}), \ u(t_k) \rightarrow \bar{u}$, where

$$\bar{u} = (u^1(\bar{t}), \ldots, u^{s-1}(\bar{t}), \bar{u}^s, \ldots, \bar{u}^m).$$

Then, given any number $\eta > 0$, we have

$$u(t_k) \in U(t_k, x(t_k)) \subset \text{cl } U(\bar{t}, x(\bar{t}), \eta)$$

for all $k$ sufficiently large, and, as $k \rightarrow \infty$, also

$$\bar{u} \in \text{cl } U(\bar{t}, x(\bar{t}), \eta).$$

By property $(U)$ we have

$$\bar{u} \in \bigcap \text{cl } U(\bar{t}, x(\bar{t}), \eta) = U(\bar{t}, x(\bar{t})).$$

On the other hand $\phi(t_k) = f(t_k, x(t_k), u(t_k)), \ u^s(t_k) \leq a$, yield as $k \rightarrow \infty$,

$$(7) \quad \phi(\bar{t}) = f(\bar{t}, x(\bar{t}), \bar{u}), \quad \bar{u}^s \leq a,$$

while $\bar{t} \in C_a$ implies

$$(8) \quad \phi(\bar{t}) = f(\bar{t}, x(\bar{t}), u(t)), \quad u^s(\bar{t}) > a.$$
Relations (7) and (8) are contradictory because of the property of minimum with which \( u'(t) \) has been chosen. Thus \( u'(t) \) is measurable on \( C_{Mj} \) for every \( j \), and then \( u'(t) \) is also measurable on \( C_{M} \). By induction argument, all components \( u'(t), \ldots, u''(t) \) of \( u(t) \) are measurable on \( C_{M} \), hence \( u(t) \) is measurable on \( C_{M} \). Since \( \bigcup C_{M} = C_{M}, \) \( \text{meas} I - 1/\lambda \), we conclude that there exists a function \( u(t) \) which is measurable on every set \( C_{M} \) and hence on \( I \), with \( \text{meas} I = t_2 - t_1 \).

Thus, \( u(t) \) is defined a.e. on \([t_1, t_2]\), \( u(t) \in U(t, x(t)) \), and \( f(t, x(t), u(t)) = \phi(t) \) a.e. on \([t_1, t_2]\). Closure Theorem I is thereby proved.

Let us denote by \( y = (x^1, \ldots, x^s) \) the \( s \)-vector made up of certain components, say \( x^1, \ldots, x^s \), \( 0 \leq s \leq n \), of \( x = (x^1, \ldots, x^n) \), and by \( z \) the complementary \( (n - s) \)-vectors \( z = (x^{s+1}, \ldots, x^n) \) of \( x \), so that \( x = (y, z) \). Let us assume that \( f(t, y, u) \) depends only on the coordinates \( x^1, \ldots, x^s \) of \( x \). If \( x(t), t_1 \leq t \leq t_2 \), is any vector function, we shall denote by \( x(t) = [y(t), z(t)] \) the corresponding decomposition of \( x(t) \) in its coordinates \( y(t) = (x^1, \ldots, x^s) \) and \( z(t) = (x^{s+1}, \ldots, x^n) \).

We shall denote by \( A_0 \) a closed subset of points \((t, x^1, \ldots, x^n)\), that is, a closed subset of the \( ty \)-space \( E_1 \times E_n \), and let \( A = A_0 \times E_{n-s} \). Thus, \( A \) is a closed subset of the \( tx \)-space \( E_1 \times E_n \).

**Closure Theorem II.** Let \( A_0 \) be a closed subset of the \( ty \)-space \( E_1 \times E_n \), and then \( A = A_0 \times E_{n-s} \) is a closed subset of the \( tx \)-space \( E_1 \times E_n \). Let \( U(t, y) \) denote a closed subset of \( E_m \) for every \((t, y) \in A_0 \), let \( M_0 \) be the set of all \((t, y, u) \in E_1 + \ldots + m \) with \((t, y) \in A_0 \), \( u \in U(t, y) \), and let \( f(t, y, u) = (f_1, \ldots, f_n) \) be a continuous vector function from \( M_0 \) into \( E_n \). Let \( Q(t, y) = f(t, y, U(t, y)) \) be a closed convex subset of \( E_n \) for every \((t, y) \in A_0 \). Assume that \( U(t, y) \) has property \((U) \) in \( A_0 \) and that \( Q(t, y) \) has property \((Q) \) in \( A_0 \). Let \( x_k(t), t_1 \leq t \leq t_2, \) \( k = 1, 2, \ldots \), be a sequence of trajectories, \( x_k(t) = (y_k(t), z_k(t)) \), for which we assume that the \( s \)-vector \( y_k(t) \) converges in the \( p \)-metric toward an AC vector function \( y(t), t_1 \leq t \leq t_2 \), and that the \((n - s) \)-vector \( z_k(t) \) converges pointwise for almost all \( t_1 < t < t_2 \), toward a vector \( z(t) \) which admits of a decomposition \( z(t) = Z(t) + S(t) \) where \( Z(t) \) is an AC vector function in \([t_1, t_2]\), and \( S'(t) = 0 \) a.e. in \([t_1, t_2]\) (that is, \( S(t) \) is a singular function). Then, the AC vector \( X(t) = [y(t), Z(t)], t_1 \leq t \leq t_2 \), is a trajectory.

**Remark.** For \( s = n \), this theorem reduces to Closure Theorem I.

**Proof of Closure Theorem II.** The vector functions

\[
\phi(t) = X'(t) = (y'(t), Z'(t)), \quad t_1 \leq t \leq t_2,
\]

\[
\phi_k(t) = x_k'(t) = (y_k'(t), z_k'(t)) = f(t, y_k(t), u_k(t)), \quad t_1 \leq t \leq t_{2k}, \quad k = 1, 2, \ldots,
\]

are defined almost everywhere and are \( L \)-integrable. We have to prove that \([t, y(t), Z(t)] \in A \) for every \( t_1 \leq t \leq t_2 \), and that there is a measurable control function \( u(t), t_1 \leq t \leq t_2 \), such that
\[\phi(t) = X'(t) = (y'(t), Z'(t)) = f(t, y(t), u(t)),\]
(10)
\[u(t) \in U(t, y(t)),\]
for almost all \(t \in [t_1, t_2]\).

First, \(\rho(y_k, y) \to 0\) as \(k \to 0\); hence \(t_{1k} \to t_1, t_{2k} \to t_2\). If \(t \in (t_1, t_2)\), or \(t_1 < t < t_2\), then \(t_{1k} < t < t_{2k}\) for all \(k\) sufficiently large, and \((t, y_k(t)) \in A_0\). Since \(y_k(t) \to y(t)\) as \(k \to \infty\) and \(A_0\) is closed, we conclude that \((t, y(t)) \in A_0\) for every \(t_1 < t < t_2\), and finally \((t, y(t), Z(t)) \in A_0 \times E_{n-z}\), or \((t, X(t)) \in A, t_1 \leq t \leq t_2\).

For almost all \(t \in [t_1, t_2]\) the derivative \(X'(t) = [y'(t), Z'(t)]\) exists and is finite, \(S'(t)\) exists and \(S'(0) = 0\), and \(z_k(t) \to z(t)\). Let \(t_0\) be such a point with \(t_1 < t_0 < t_2\). Then there is a \(\sigma > 0\) with \(t_1 < t_0 - \sigma < t_0 + \sigma < t_2\), and, for some \(k_0\) and all \(k \geq k_0\), also \(t_{1k} < t_0 - \sigma < t_0 + \sigma < t_{2k}\). Let \(x_0 = X(t_0) = (y_0, Z_0)\), or \(y_0 = y(t_0), Z_0 = Z(t_0)\). Let \(z_0 = z(t_0), S_0 = S(t_0)\). We have \(S'(t_0) = 0\), hence \(z'(t_0)\) exists and \(z'(t_0) = Z'(t_0)\). Also, we have \(z_k(t_0) \to z(t_0)\).

We have \(y_k(t) \to y(t)\) uniformly in \([t_0 - \sigma, t_0 + \sigma]\), and all functions \(y(t), y_k(t)\) are continuous in the same interval. Thus, they are equicontinuous in \([t_0 - \sigma, t_0 + \sigma]\). Given \(\epsilon > 0\), there is a \(\delta > 0\) such that \(t, t' \in [t_0 - \sigma, t_0 + \sigma]\), \(|t - t'| \leq \delta, k \geq k_0\), implies

\[|y(t) - y(t')| \leq \epsilon/2, \quad |y_k(t) - y_k(t')| \leq \epsilon/2.\]

We can assume \(0 < \delta < \sigma, \delta \leq \epsilon\). For any \(h, 0 < h \leq \delta\), let us consider the averages

\[m_h = h^{-1} \int_0^h \phi(t_0 + s) ds = h^{-1} [X(t_0 + h) - X(t_0)],\]
(11)
\[m_{hk} = h^{-1} \int_0^h \phi_k(t_0 + s) ds = h^{-1} [x_k(t_0 + h) - x_k(t_0)],\]

where \(X = (y, Z), x_k = (y_k, z_k)\).

Given \(\eta > 0\) arbitrary, we can fix \(h, 0 < h \leq \delta < \sigma\), so small that

\[|m_h - \phi(t_0)| \leq \eta, \quad |S(t_0 + h) - S(t_0)| < \eta h/4.\]

This is possible since \(h^{-1} \int_0^h \phi(t_0 + s) ds \to \phi(t_0)\) and \([S(t_0 + h) - S(t_0)]h^{-1} \to 0\) as \(h \to 0\). Also, we can choose \(h\) in such a way that \(z_k(t_0 + h) \to z(t_0 + h)\) as \(k \to +\infty\). This is possible since \(z_k(t) \to z(t)\) for almost all \(t_1 < t < t_2\).

Having so fixed \(h\), let us take \(k_1 \geq k_0\) so large that

\[|y_k(t_0) - y(t_0)|, |y_k(t_0 + h) - y(t_0 + h)| \leq \min [\eta h/4, \epsilon/2],\]
\[|z_k(t_0) - z(t_0)|, |z_k(t_0 + h) - z(t_0 + h)| \leq \eta h/8.\]

This is possible since \(y_k(t) \to y(t), z_k(t) \to z(t)\) both at \(t = t_0\) and \(t = t_0 + h\).

Then we have
\[
\begin{align*}
| h^{-1}[y_k(t_0 + h) - y_k(t_0)] - h^{-1}[y(t_0 + h) - y(t_0)] | \\
\leq | h^{-1}[y_k(t_0 + h) - y(t_0 + h)] | + | h^{-1}[y_k(t_0) - y(t_0)] | \\
\leq h^{-1}(\eta h/4) + h^{-1}(\eta h/4) = \eta/2.
\end{align*}
\]

Analogously, since \( z = Z + S \), we have
\[
| h^{-1}[z_k(t_0 + h) - z_k(t_0)] - h^{-1}[Z(t_0 + h) - Z(t_0)] |
\leq | h^{-1}[z_k(t_0 + h) - z(t_0 + h)] | + | h^{-1}[z_k(t_0) - z(t_0)] | + | h^{-1}[S(t_0 + h) - S(t_0)] | 
\leq h^{-1}(\eta h/8) + h^{-1}(\eta h/8) + h^{-1}(\eta h/4) = \eta/2.
\]

Finally, we have
\[
\begin{align*}
| m_k - m_h | &= | h^{-1}[x_k(t_0 + h) - x_k(t_0)] - h^{-1}[X(t_0 + h) - X(t_0)] | \\
&\leq | h^{-1}[y_k(t_0 + h) - y_k(t_0)] - h^{-1}[y(t_0 + h) - y(t_0)] | \\
&+ | h^{-1}[z_k(t_0 + h) - z_k(t_0)] - h^{-1}[Z(t_0 + h) - Z(t_0)] | \\
&\leq \eta/2 + \eta/2 = \eta.
\end{align*}
\]

We conclude that, for the chosen value of \( h \), \( 0 < h \leq \delta < \sigma \), and every \( k \geq k_1 \), we have
\[
(12) \quad | m_h - \phi(t_0) | \leq \eta, \quad | m_k - m_h | \leq \eta, \quad | y_k(t_0) - y(t_0) | \leq \epsilon/2.
\]

For \( 0 \leq s \leq h \) we have now
\[
| y_k(t_0 + s) - y(t_0) | \leq | y_k(t_0 + s) - y_k(t_0) | + | y_k(t_0) - y(t_0) | \leq \epsilon/2 + \epsilon/2 = \epsilon,
\]
\[
| (t_0 + s) - t_0 | \leq h \leq \delta \leq \epsilon,
\]
\[
f(t_0 + s, y_k(t_0 + s), u_k(t_0 + s)) \in Q(t_0 + s, y_k(t_0 + s)).
\]

Hence, by definition of \( Q(t_0, y_0, 2\epsilon) \), also
\[
\phi_k(t_0 + s) = f(t_0 + s, y_k(t_0 + s), u_k(t_0 + s)) \in Q(t_0, y_0, 2\epsilon).
\]

The second integral relation (11) shows that we have also
\[
m_k \in \text{clco} Q(t_0, y_0, 2\epsilon)
\]
since the latter is a closed convex set. Finally, by relations (12), we deduce
\[
| \phi(t_0) - m_k | \leq | \phi(t_0) - m_h | + | m_h - m_k | \leq 2\eta,
\]
and hence
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\[ \phi(t_0) \in [\text{clco } Q(t_0, y_0, 2\varepsilon)]_{2n} \]

Here \( \eta > 0 \) is an arbitrary number, and the set in brackets is closed. Hence

\[ \phi(t_0) \in \text{cl co } Q(t_0, y_0, 2\varepsilon), \]

and this relation holds for every \( \varepsilon > 0 \). By property (Q) we have

\[ \phi(t_0) \in \bigcap_{\varepsilon > 0} \text{clco } Q(t_0, y_0, 2\varepsilon) = Q(t_0, y_0), \]

where \( y_0 = y(t_0) \), and \( Q(t_0, y_0) = f(t_0, y_0, U(t_0, y_0)) \). This relation implies that there are points \( \bar{u} = \bar{u}(t_0) \in U(t_0, y_0) \) such that

\[ \phi(t_0) = f(t_0, y(t_0), \bar{u}(t_0)). \]

This holds for almost all \( t_0 \in [t_1, t_2] \). Hence, there is at least one function \( \bar{u}(t) \), defined a.e. in \([t_1, t_2]\), for which relation (10) holds a.e. in \([t_1, t_2]\). We have to prove that there is at least one such function which is measurable. The proof is exactly as the one for Closure Theorem I, where we write \( y, y_k \) instead of \( x, x_k \), and will not be repeated here. Closure Theorem II is thereby proved.

6. Notations for Lagrange problems with unilateral constraints. Let \( A \) be a closed set of the \((t, x)\)-space \( E_1 \times E_n \), and, for every \((t, x) \in A\), let \( U(t, x) \) be a given subset of \( E_m \). Let \( f(t, x, u) \), \( i = 0, 1, \ldots, n \), be real-valued continuous functions in the set \( M \subset E_1 \times E_n \times E_m \) of all \((t, x, u)\) with \( u \in U(t, x), \ (t, x) \in A \). Let \( f \) and \( f^i \) be the \( n \)-dim and \((n + 1)\)-dim vector functions

\[ f = (f_1, \ldots, f_n), \quad f^i = (f_0, f_1, \ldots, f_n). \]

As usual we say that \( u(t) = (u^1, \ldots, u^m), x(t) = (x^1, \ldots, x^n), t_1 < t < t_2, \) is an admissible pair provided (a) \( u(t) \) is measurable in \([t_1, t_2]\); (b) \( x(t) \) is AC in \([t_1, t_2]\); (c) \([t, x(t)] \in A \) for every \( t \in [t_1, t_2] \); (d) \( u(t) \in U(t, x(t)) \) a.e. in \([t_1, t_2]\); (e) \( f_i(t, x(t), u(t)) \) is \( L \)-integrable in \([t_1, t_2], \ i = 0, 1, \ldots, n, \) and \( dx_i/\text{dt} = f_i(t, x(t), u(t), i = 1, \ldots, n, \) a.e. in \([t_1, t_2]\). Thus, by introducing the auxiliary variable \( x^0, \) the differential equation \( dx^0/\text{dt} = f_0(t, x(t), u(t)) \), the boundary condition \( x^0(t_1) = 0 \), the vector \( \bar{x} = (x^0, x^1, \ldots, x^n) \), and the set \((\bar{A} = A \times E_1 \subset E_{n+2} \), the pair \([u(t), x(t)] \) is admissible if and only if the pair \([u(t), \bar{x}(t)] \) is admissible according to the definitions of no. 2 for the set \( \bar{A} \) of the \( t\bar{x} \)-space \( E_1 \times E_{n+1} \), the sets \( U(t, x) \subset E_m \), and the vector function \( \bar{f}(t, x, u) \).

If \([u(t), x(t)] \) is admissible, then \( u(t) \) is said to be an admissible control function, \( x(t) \) a trajectory, and

\[ x^0(t_2) = \int_{t_1}^{t_2} f_0(t, x(t), u(t)) \text{dt} \]

the cost functional.

A class \( \Omega \) of admissible pairs \( x(t), u(t) \) is said to be complete if for every sequence \( x_k(t), u_k(t), t_{1k} \leq t \leq t_{2k}, k = 1, 2, \ldots, \) of admissible pairs all in \( \Omega \), with the sequence
[\text{x}_k(t)] converging in the metric \( \rho \) toward a vector function \( x(t) \) which is known to be a trajectory generated by some admissible control function \( u(t) \), then \([x(t),u(t)]\) belongs to \( \Omega \).

Complete classes \( \Omega \) are often defined in terms of boundary conditions. For instance, if \( B \) is a given closed set of points \((t_1,x_1,t_2,x_2)\) of the \((2n+2)\)-dim Euclidean space \( E_{2n+2} \), we may define \( \Omega \) as the class of all admissible pairs \( x(t), u(t) \) satisfying

\[
(t_1,x(t_1),t_2,x(t_2)) \in B.
\]

Then \( \Omega \) is a complete class in the sense mentioned above, since \( B \) is, by hypothesis, a closed set.

We shall denote by \( B_1 \) the projection of \( B \) on the \((t,x_1)\)-space \( E_{n+1} \), that is, \( B_1 \) is the set of all points \((t_1,x_1)\) in \( E_{n+1} \) for \((t_1,x_1,t_2,x_2)\) in \( B \). Analogously, we denote by \( B_2 \) the projection of \( B \) on the \((t_2,x_2)\)-space \( E_{n+1} \). Obviously, \( B \subset B_1 \times B_2 \), and \( B_1 \times B_2 \) may be larger than \( B \).

It is often requested that each trajectory \( x(t) \) of a class \( \Omega \) as above possesses at least one point \((t^*,x(t^*))\) on a given compact subset \( P \) of \( A \). Such a condition is certainly satisfied if \( B \) is compact, or at least if \( B \) is closed and \( B_1 \) or \( B_2 \), is compact.

For the analysis of problems of Lagrange with unilateral constraints certain variable sets have to be taken into consideration, namely, the set \( U(t,x) \) above and the sets

\[
\mathcal{Q}(t,x) = \{z | z = f(t,x,u), u \in U(t,x)\} \subset E_n,
\]

\[
\mathcal{Q}(t,x) = \{z^{\ast} | f(t,x,u), u \in U(t,x)\} = f[t,x,U(t,x)]
\]

\[
\mathcal{Q}(t,x) = \{z^{\ast} | (z^0,z) \in \mathcal{Q}(t,x,\mathcal{V}(t,x)) \subset E_{n+1} \}
\]

\[
\mathcal{Q}(t,x) = \{z^{\ast} | (z^0,z) \in \mathcal{Q}(t,x,\mathcal{V}(t,x)) \subset E_{n+1} \}
\]

The sets \( \mathcal{Q} \) and \( \mathcal{Q} \) are well known and have been considered by a number of authors (for instance, A. F. Filippov [2]). The set \( \mathcal{Q}(t,x) \) is being considered here and in [1c] for the first time. By considering this set, instead of \( \mathcal{Q} \) or \( \mathcal{Q} \), we prove in §§ 7, 9 Theorems I and II which include a number of existence theorems for both problems of optimal control and the calculus of variations.

7. An existence theorem for Lagrange problems with unilateral constraints.

**Existence Theorem I.** Let \( A \) be a compact subset of the \( tx \)-space \( E_1 \times E_n \), and for every \((t,x)\) in \( A \) let \( U(t,x) \) be a closed subset of the \( u \)-space \( E_m \). Let \( f(t,x,u) = (f_0,f_1,\ldots,f_n) = (f_0,f) \) be a continuous vector function on the set \( M \) of all \((t,x,u)\) with \((t,x)\) in \( A \), \( u \) in \( U(t,x) \). Assume that, for every \((t,x)\) in \( A \) the set

\[
\mathcal{Q}(t,x) = \{z^{\ast} | (z^0,z) \in \mathcal{Q}(t,x,\mathcal{V}(t,x)) \subset E_{n+1} \}
\]

is convex. Assume that \( U(t,x) \) satisfies property \((U)\) in \( A \), and \( \mathcal{Q}(t,x) \) satisfies
property (Q) in A. Assume that there is a continuous scalar function \( \Phi(\xi) \), \( 0 \leq \xi < +\infty \), with \( \Phi(\xi)/\xi \to +\infty \) as \( \xi \to +\infty \), such that \( f_0(t,x,u) \geq \Phi(|u|) \) for all \( (t,x,u) \in M \), and that there are constants \( C, D \geq 0 \) such that \( |f(t,x,u)| \leq C + D |u| \) for all \( (t,x,u) \in M \). Then the cost functional \( I[x,u] = \int_{t_1}^{t_2} f_0(t,x,u) \, dt \) has an absolute minimum in any nonempty complete class \( \Omega \) of admissible pairs \( x(t), u(t) \).

If \( A \) is not compact, but closed and contained in a slab \( [t_0 \leq t \leq T, x \in \mathbb{E}_n] \), \( t_0, T \) finite, then Theorem I still holds if, in addition, we know that (a)

\[
x^1 f_1 + \cdots + x^n f_n \leq F[|x|^2 + 1]
\]

for all \( (t,x,u) \in M \) and some constant \( F \geq 0 \), and (b) every trajectory in \( \Omega \) contains at least one point \( (t^*, x(t^*)) \) on a given compact subset \( P \) of \( A \) \( (t^* \} \text{may depend on } x(t) \). If \( A \) is not compact, nor contained in a slab as above, but \( A \) is closed, then Theorem I still holds if hypotheses (a), (b) are satisfied, and (c) \( f_0(t,x,u) \geq \mu > 0 \) for all \( (t,x,u) \in M \) with \( |t| \geq R \), for convenient constants \( \mu > 0, R \geq 0 \).

Finally condition (a) can be replaced in either case by the hypotheses: (a') There are constants \( G > 0, H \geq 0 \) such that \( f_0(t,x,u) \geq G \) \( f(t,x,u) \) for all \( (t,x,u) \in M \) with \( |t| \geq H \). Furthermore, when \( A \) is not compact but closed, both conditions \( f_0 \geq \Phi(|u|) \), \( |f| \leq C + D |u| \) can be replaced by the following condition: (y) for every compact subset \( A_0 \) of \( A \) there is a function \( \Phi_0 \) as above and constants \( C_0, D_0 \geq 0 \) such that \( f_0 \geq \Phi_0(|u|) \), \( |f| \leq C_0 + D_0 |u| \) for all \( (t,x,u) \in M \) with \( (t,x) \in A_0 \) (where \( \Phi_0, C_0, D_0 \) may depend on \( A_0 \)).

**Proof of Existence Theorem I.** We have \( \Phi(\xi) \geq -M_0 \) for some number \( M_0 \geq 0 \), hence \( \Phi(\xi) + M_0 \geq 0 \) for all \( \xi \geq 0 \), and \( f_0(t,x,u) + M_0 \geq 0 \) for all \( (t,x,u) \in M \). Let \( D \) be the diameter of \( A \). Then for every pair \( x(t), u(t) \), \( t_1 \leq t \leq t_2 \), of \( \Omega \) we have

\[
I[x,u] = \int_{t_1}^{t_2} f_0(t) \, dt \geq -DM_0 > -\infty.
\]

Let \( i = \inf I[x,u] \), where Inf is taken for all pairs \( (x, u) \in \Omega \). Then \( i \) is finite.

Let \( x_k(t), u_k(t), t_{1k} \leq t \leq t_{2k}, k = 1, 2, \ldots \), be a sequence of admissible pairs all in \( \Omega \), such that \( I[x_k, u_k] \to i \) as \( k \to \infty \). We may assume

\[
i \leq I[x_k, u_k] = \int_{t_{1k}}^{t_{2k}} f_0(t, x_k(t), u_k(t)) \, dt \leq i + k^{-1} \leq i + 1, \quad k = 1, 2, \ldots.
\]

Since \( A \) is compact, the sequence \([x_k(t)]\) is equibounded.

Let us prove that the AC vector functions \( x_k(t), t_{1k} \leq t \leq t_{2k}, k = 1, 2, \ldots \), are equiabsolutely continuous. Let \( \varepsilon > 0 \) be any given number, and let \( \sigma = 2^{-1}\varepsilon(DM_0 + 1)^{-1} \). Let \( E \) be any measurable subset of \([t_{1k}, t_{2k}]\) with meas \( E < \eta = \varepsilon/2N \). Let \( E_1 \) be the subset of all \( t \in E \) where \( u_k(t) \) is finite and \( |u_k(t)| \leq N \), and let
$E_2 = E - E_1$. Then $|u_k(t)| \leq N$ in $E_1$, and $\Phi(|u_k|)/|u_k| \geq 1/\sigma$, or $u_k \leq \sigma \Phi(|u_k|)$, a.e. in $E_2$. Hence

$$\int_E |u_k(t)| \, dt = \left( \int_{E_1} + \int_{E_2} \right) |u_k(t)| \, dt$$

$$\leq N \text{ meas } E_1 + \sigma \int_{E_2} \Phi(|u_k(t)|) \, dt$$

$$\leq N \text{ meas } E + \sigma \int_{E_2} [\Phi(|u_k(t)|) + M_0] \, dt$$

$$\leq N \eta + \sigma \int_{t_{1k}}^{t_{2k}} [\Phi(|u_k(t)|) + M_0] \, dt$$

(2)

$$\leq N \eta + \sigma \int_{t_{1k}}^{t_{2k}} \left[ f_0(t, x_k(t), u_k(t)) + M_0 \right] \, dt$$

$$\leq N \eta + \sigma (DM_0 + |i| + 1)$$

$$\leq \varepsilon/2 + \varepsilon/2 = \varepsilon.$$

This proves that the vector functions $u_k(t), t_{1k} \leq t \leq t_{2k}, k = 1, 2, \ldots$, are equi-absolutely integrable. From here we deduce

$$\int_E \left| f(t, x_k(t), u_k(t)) \right| \, dt \leq \int_E \left[ A + B \left| u_k(t) \right| \right] \, dt$$

$$\leq A \text{ meas } E + B \int_E \left| u_k(t) \right| \, dt,$$

and this proves the equiabsolute continuity of the vector functions $x_k(t), t_{1k} \leq t \leq t_{2k}, k = 1, 2, \ldots$.

Now let us consider the sequence of AC scalar functions $x_k^0(t)$ defined by

$$x_k^0(t) = \int_{t_{1k}}^{t} f_0(\tau, x_k(\tau), u_k(\tau)) \, d\tau, \quad t_{1k} \leq t \leq t_{2k},$$

with

$$x_k^0(t_{1k}) = 0, \quad x_k^0(t_{2k}) = I[x_k, u_k] \rightarrow i \quad \text{as} \quad k \rightarrow + \infty,$$

$$i \leq x_k^0(t_{2k}) \leq i + k^{-1} \leq i + 1.$$

If $u_k^0(t) = f_0(t, x_k(t), u_k(t)), t_{1k} \leq t \leq t_{2k}$, then we define the functions $u_k^-(t), u_k^+(t)$ as follows:

$$u_k^-(t) = -M_0, \quad u_k^+(t) = u_k^0(t) + M_0, \quad t_{1k} \leq t \leq t_{2k}.$$

Then $u_k^-(t) \leq 0, u_k^+(t) \geq 0$ a.e. in $[t_{1k}, t_{2k}]$, and we define
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\[ y_k^-(t) = \int_{t_{1k}}^{t} u^-(t)\,dt, \quad y_k^+(t) = \int_{t_{1k}}^{t} u^+(t)\,dt, \quad t_{1k} \leq t \leq t_{2k}, k = 1, 2, \ldots \]

Since \(-M_0 = u_k^-(t) \leq 0\), we have \(-M_0(t - t_{1k}) = y_k^-(t) \leq 0\), and the functions \(y_k^-(t)\) are monotone nonincreasing and uniformly Lipschitzian with constant \(M_0\). On the other hand, the functions \(y_k^+(t)\) are nonnegative, monotone nondecreasing, and uniformly bounded since

\[ 0 \leq y_k^+(t_{2k}) = (y_k^-(t_{2k}) + y_k^+(t_{2k})) - y_k^-(t_{2k}) = x_k^0(t_{2k}) - y_k^-(t_{2k}) \leq i + 1 + M_0(t_{2k} - t_{1k}) \leq DM_0 + |i| + 1. \]

By Ascoli's theorem we first extract a sequence for which \(x_k(t), y_k^-(t), t_{1k} \leq t \leq t_{2k}\), converges in the metric \(\rho\) toward a continuous vector function \(x(t), Y^-(t), t_1 \leq t \leq t_2\). Here \(x(t)\) is \(AC\) because of the equiabsolute continuity of the vector functions \(x_k(t), \) and \(Y^-(t) = -M_0(t - t_1), \ Y^-(t_1) = 0\). Then we apply Helly's theorem to the sequence \(y_k^+(t)\) and we perform a successive extraction so that the corresponding sequence of the \(y_k^+(t)\) converges for every \(t_1 < t < t_2\) toward a function \(Y_0^+(t), t_1 < t < t_2\), which is nonnegative, monotone nondecreasing, but not necessarily continuous. We define \(Y_0^+(t)\) at \(t_1\) by taking \(Y_0^+(t_1) = 0\), and at \(t_2\) by continuity at \(t_2\), because of its monotonicity. Thus \(0 \leq Y_0^+(t) \leq DM_0 + i + 1, t_1 \leq t \leq t_2\).

Finally, \(Y_0^+(t)\) admits of a unique decomposition \(Y_0^+(t) = Y^+(t) + Z(t), t_1 \leq t \leq t_2\), with \(Y^+(t_1) = 0\), where both \(Y^+(t), Z(t)\) are nonnegative monotone, nondecreasing, where \(Y^+(t)\) is \(AC\), and \(Z(t) = 0\) a.e. in \([t_1, t_2]\). Finally, if \(Y(t) = Y^-(t) + Y^+(t)\), we see that \(x_k(t), t_1 \leq t \leq t_2\), converges for all \(t_1 < t < t_2\) toward \(Y(t) + Z(t)\), where \(Y(t)\) is a (scalar) AC function, \(-DM_0 \leq Y(t) \leq DM_0 + |i| + 1, Y(t_1) = 0\). Let us prove that \(Y(t_2) \leq i\). For the subsequence \([k]\) we have extracted last, we have \(t_{2k} \rightarrow t_2, x_k^0(t_{2k}) \rightarrow i, x_k^0(t_{2k}) = y_k^-(t_{2k}) + y_k^+(t_{2k})\). If \(\tilde{t}_2\) is any point, \(t_1 < \tilde{t}_2 < t_2, \tilde{t}_2\) as close as we want to \(t_2\), then \(\tilde{t}_2 < t_{2k}\) for all \(k\) sufficiently large (of the extracted sequence), since \(t_{2k} \rightarrow t_2\). We can assume \(k\) so large that \(\tilde{t}_2 < t_{2k}, |\tilde{t}_2 - t_{2k}| < 2|\tilde{t}_2 - t_2|\). Then

\[ |y_k^-(\tilde{t}_2) - y_k^-(t_{2k})| = M_0|\tilde{t}_2 - t_{2k}| \leq 2M_0|\tilde{t}_2 - t_2|. \]

Since \(y_k^+(t)\) is nondecreasing, we have \(y_k^+(\tilde{t}_2) \leq y_k^+(t_{2k})\), and finally

\[ y_k^-(\tilde{t}_2) + y_k^+(\tilde{t}_2) \leq y_k^-(t_{2k}) + y_k^+(t_{2k}) \leq y_k^-(t_{2k}) + y_k^+(t_{2k}) + |y_k^-(\tilde{t}_2) - y_k^-(t_{2k})| \leq x_k^0(t_{2k}) + 2M_0|\tilde{t}_2 - t_2|, \]

where \(x_k^0(t_{2k}) \rightarrow i\) as \(k \rightarrow +\infty\), and \(x_k^0(t_{2k}) < i + k^{-1}\). Hence

\[ y_k^-(\tilde{t}_2) + y_k^+(\tilde{t}_2) < i + 2M_0|\tilde{t}_2 - t_2| + k^{-1}. \]
As \( k \to +\infty \) (along the extracted sequence), we have
\[
Y^- (i_2) + Y^+_0 (i_2) \leq i + 2M_0 |i_2 - t_2|,
\]
or
\[
Y^- (i_2) + Y^+_0 (i_2) + Z(i_2) \leq i + 2M_0 |i_2 - t_2|,
\]
where the third term in the first member is \( \geq 0 \). Thus
\[
Y(i_2) = Y^- (i_2) + Y^+_0 (i_2) \leq i + 2M_0 |i_2 - t_2|.
\]
As \( i_2 \to t_2 - 0 \), we obtain \( Y(t_2) \leq i \), since \( Y \) is continuous at \( t_2 \).

We will apply below Closure Theorem II to an auxiliary problem we shall now define. Let \( \tilde{u} = (u^0, u) = (u^0, u^1, \ldots, u^m) \), let \( \tilde{U}(t, x) \) be the set of all \( \tilde{u} \in E_{m+1} \) with \( u = (u^1, \ldots, u^m) \in U(t, x) \), \( u^0 \geq f_0(t, x, u) \), let \( \tilde{x} = (x^0, x) = (x^0, x^1, \ldots, x^m) \), let \( \tilde{f} = f(x, u) = (f_0, f_1, \ldots, f_m) \) with \( f_0 = u^0 \). Thus \( \tilde{f} \) depends only on \( t, x, \tilde{u} \) (instead of \( t, x, u \)), and \( U \) depends only on \( t, x \), (instead of \( t, \tilde{x} \)). Finally we consider the differential system
\[
d\tilde{x}/dt = \tilde{f}(t, x, u),
\]
or
\[
dx^0/du = u^0(t), \quad dx^i/du = f_i(t, x, u), \quad i = 1, \ldots, n,
\]
with constraints
\[
\tilde{u}(t) \in \tilde{U}(t, x(t)),
\]
or
\[
u^0(t) \geq f_0(t, x(t), u(t)), \quad u(t) \in U(t, x(t)),
\]
a.e. in \([t_1, t_2]\), besides \( x^0(t_1) = 0 \), and \([x, u] \in \Omega \). We have here the situation discussed in Closure Theorem II where \( \tilde{x} \) replaces \( x \), \( x \) replaces \( y \), \( x^0 \) replaces \( z \), \( n + 1 \) replaces \( n \), \( n \) replaces \( s \), hence \( (n + 1) - n = 1 \) replaces \( n - s \). For the new auxiliary problem the cost functional is
\[
J[\tilde{x}, \tilde{u}] = \int_{t_1}^{t_2} f_0 du = \int_{t_1}^{t_2} u^0(t) dt = x^0(t_2).
\]
Note that the set \( \tilde{\mathcal{Q}}(t, x) = \tilde{f}(t, x, \tilde{U}(t, x)) \) of the new problem is the set of all \( z = (z^0, z) \in E_{n+1} \) such that \( z^0 = u^0 \), since \( \tilde{f}_0 = u^0 \), \( z = f(t, x, u) \), \( u^0 \geq f_0(t, x, u) \), \( u \in U(t, x) \). Thus, the sets \( \mathcal{U}, \mathcal{Q} \) for this auxiliary problem are the sets \( \tilde{\mathcal{U}}, \tilde{\mathcal{Q}} \) considered at the beginning of this proof.

We consider now the sequence of trajectories \( \tilde{x}^0_k(t) = [x^0_k(t), x_k(t)] \), \( t_{1k} \leq t \leq t_{2k} \), for the problem \( J[\tilde{x}, \tilde{u}] \) corresponding to the control function \( \tilde{u}(t) = [u^0_k(t), u_k(t)] \) with \( u^0_k(t) = f_0(t, x^0_k(t), u_k(t)) \), \( u_k(t) \in U(t, x_k(t)) \), and hence \( \tilde{u}_k(t) \in \tilde{U}(t, x_k(t)) \), \( t_{1k} \leq t \leq t_{2k} \), \( k = 1, 2, \ldots \). The sequence \([x_k(t)]\) converges in the metric \( \rho \) toward the AC vector function \( x(t) \), while \( x^0_k(t) \to x^0(t) \) as \( k \to +\infty \) for all \( t \in (t_1, t_2) \), and \( x^0(t) = Y(t) + Z(t) \), where \( Y(t) \) is AC in \([t_1, t_2]\) and \( Z'(t) = 0 \) a.e. in \([t_1, t_2]\).
By Closure Theorem II we conclude that \( X(t) = [Y(t), x(t)] \) is a trajectory for the problem. In other words, there is a control function \( \tilde{u}(t) \), \( t_1 \leq t \leq t_2 \), \( \tilde{u}(t) = (u^0(t), u(t)) \), with
\[
\frac{dY}{dt} = u^0(t) \geq f_0(t, x(t), u(t)), \quad u(t) \in U(t, x(t)),
\]
and
\[
\frac{dx}{dt} = f(t, x(t), u(t)),
\]
a.e. in \([t_1, t_2]\), and
\[
i \geq Y(t_2) = J[\tilde{x}, \tilde{u}] = \int_{t_1}^{t_2} u^0(t) dt.
\]
First of all \([x(t), u(t)]\) is admissible for the original problem and hence belongs to \( \Omega \), since by hypothesis \( \Omega \) is complete. From this remark, and relations (4) and (5) we deduce
\[
i \leq I[x, u] = \int_{t_1}^{t_2} f_0(t, x(t), u(t)) dt \leq \int_{t_1}^{t_2} u^0(t) dt \leq i,
\]
and hence all \( \leq \) signs can be replaced by \( = \) signs, \( u^0(t) = f_0(t, x(t), u(t)) \) a.e. in \([t_1, t_2]\), and \( I[x, u] = i \). This proves that \( i \) is attained in \( \Omega \). Existence Theorem I is proved in the case \( A \) is compact.

Let us assume now that \( A \) is not compact but closed, that \( A \) is contained in a slab \([t_0 \leq t \leq T, -\infty < x' < +\infty, \ i = 1, \cdots, n, \ t_0, T \) finite\], and that the additional hypotheses (a) and (b) hold. If \( Z(t) \) denotes the scalar function \( Z(t) = |x(t)|^2 + 1 \), then condition \( x_1 f_1 + \cdots + x_n f_n \leq C(x^2 + 1) \) implies \( Z' \leq 2CZ \), and hence, by integration from \( t^* \) to \( t \), also
\[
1 \leq Z(t) \leq Z(t^*) \exp 2C|t - t^*|.
\]
Since \([t^*, x(t^*)] \in P \) where \( P \) is a compact subset of \( A \), then there is a constant \( N_0 \) such that \( |x| \leq N_0 \) for every \( x \in P \), hence \( 1 \leq Z(t^*) \leq N_0^2 + 1 \), and \( 1 \leq Z(t) \leq (N_0^2 + 1) \exp 2C(T - t_0) \). Thus, for \( t_0 \leq t \leq T \), \( Z(t) \) remains bounded, and hence \( |x(t)| \leq D \) for some constant \( D \). We can now restrict ourselves to the consideration of the compact part \( A_0 \) of all points \((t, x)\) of \( A \) with \( t_0 \leq t \leq T \), \( |x| \leq D \).

Thus, Theorem I is proved for \( A \) closed and contained in a slab as above and under the additional hypotheses (a), (b).

Let us assume that \( A \) is not compact, nor contained in any slab as above but closed, and that hypotheses (a), (b), (c) hold. First, let us take an arbitrary element \( \tilde{x}(t), \tilde{u}(t) \) of \( \Omega \) and let \( j = I[\tilde{x}, \tilde{u}] \). Then we consider an interval \((a, b)\) of the \( t\)-axis containing the entire projection \( P_0 \) of \( P \) on the \( t\)-axis, as well as the interval \([-R, R]\). Now let \( l = \mu^{-1}[j] + 1 + (b - a)M_0 \), and let \([a', b']\) denote the interval \([a - l, b + l]\). Then for any admissible pair (if any) \( x(t), u(t) \), \( t_1 \leq t \leq t_2 \), of the class \( \Omega \), whose interval \([t_1, t_2]\) is not contained in \([a', b']\),
there is at least one point \( t^* \in [t_1, t_2] \) with \((t^*, x^*(t)) \in P, a < t^* < b, \) and a point \( i \in [t_1, t_2] \) outside \([a', b']\). Hence \([t_1, t_2]\) contains at least one subinterval, say \( E \), outside \([a, b]\), of measure \( \geq 1 \). Then \( I[x, u] \geq \int (b - a)M_0 = |j| + 1 \geq i + 1 \).

Obviously, we may disregard all pairs \((x(t), u(t), t_1 \leq t \leq t_2)\), whose interval \([t_1, t_2]\) is not contained in \([a', b']\). In other words, we can limit ourselves to the closed part \( A' \) of all \((t, x) \in A\) with \( a' \leq t \leq b'\). We are now in the situation above, and Theorem I is proved for any closed set \( A \) under the additional hypotheses (a), (b), (c). Finally, we have to show that condition (a) can be replaced by condition (a'). There are numbers \( C, D > 0 \) such that \( f_0(t, x, u) \geq C |f(t, x, u)| \) for all \((t, x, u) \in M\) with \(|x| \geq D\). It is enough to prove Theorem I under the hypotheses that \( A \) is closed and contained in a slab \( t_0 \leq t \leq T, t_0, T \) as above, and hypotheses (a') and (b). First let us take \( D \) so large that the projection \( P^* \) of \( P \) on the \( x \)-space is completely in the interior of the solid sphere \(|x| < D\), and also so large that \( D \geq T - t_0\). Let \( \tilde{u}(t), \tilde{x}(t) \) be any arbitrary admissible pair contained in \( \Omega \), and let \( j \) denote the corresponding value of the cost functional. Let \( L = C^{-1}[DM_0 + |j| + 1] \), and let us take \( D = D + L \). If any admissible pair \((u(t), x(t), t_1 \leq t \leq t_2)\), of \( \Omega \) possesses a point \((t_0, x(t_0))\) with \(|x(t_0)| \geq D_0\), then \( x(t) \) possesses also a point \((t^*, x(t^*)) \in P, \) with \(|x(t^*)| \leq D\). Thus, there is at least a subarc \( \Gamma : x = x(t), t' \leq t \leq t'' \) of \( x(t) \) along which \(|x(t)| \geq D, \) \(|x(t)| \) passes from the value \( D \) to the value \( D_0 = D + L \). Such an arc \( \Gamma \) has a length \( \geq L \). If \( E = [t_1, t_2] - [t', t''] \), then

\[
I[x, u] = \int_{t_1}^{t_2} f_0 dt = \left( \int_{E} + \int_{t'}^{t''} \right) f_0 dt \geq -DM_0 + \int_{t'}^{t''} C|f| dt
\]

As before we can restrict ourselves to the compact part \( A_0 \) of all points \((t, x)\) of \( A \) with \( t_0 \leq t \leq T, |x| \leq D \). The case where \( A \) is closed, \( A \) is not contained in any slab as above, but conditions (a'), (b), (c) hold, can be treated as before. The case where \( A \) is not compact and the condition (\( \gamma \)) holds, also can be treated as before. Theorem I is thereby completely proved.

Remark 1. If the set

\[
\tilde{Q}(t, x) = f[t, x, U(t, x)] = \{ \tilde{z} = (z^0, z) | \tilde{z} = \tilde{f}(t, x, u), u \in U(t, x) \}
\]

is convex, then certainly the set \( \tilde{\tilde{Q}}(t, x) \) of Theorem I is convex also. On the other hand, trivial examples show that \( \tilde{\tilde{Q}}(t, x) \) may be convex, when \( \tilde{Q}(t, x) \) is not. This is actually the usual case in free problems of the calculus of variations (see Remark 3 below). Thus, the requirement in Theorem I that \( \tilde{\tilde{Q}}(t, x) \) be convex for every \((t, x)\) is a wide generalization of the analogous hypothesis concerning
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Q(t,x) which is familiar in Pontryagin’s problems. For these problems, Filippov’s existence theorem is a particular case of Theorem I.

THEOREM OF A. F. FILIPPOV [2]. As in Theorem I, if \( A = E_n \times E_n \), if \( \bar{f}(t,x,u) = (f_0,f) = (f_0,f_1,\ldots,f_n) \) is continuous in \( M \), if \( U(t,x) \) is compact for every \( (t,x) \) in \( A \), if \( U(t,x) \) is an upper semicontinuous function of \( (t,x) \) in \( A \), if \( \bar{Q}(t,x) = \bar{f}(t,x,U(t,x)) \) is a convex subset of \( E_{n+1} \) for every \( (t,x) \) in \( A \), if conditions (a) and (c) are satisfied, and the class \( \Omega \) of all admissible pairs for which \( x(t_1) = x_1, x(t_2) = x_2, t_1, x_1, x_2 \) fixed, \( t_2 \) undetermined, is not empty, then \( I[x,u] \) has absolute minimum in \( \Omega \).

This statement is a corollary of Theorem I. Indeed, under hypothesis (c) we can restrict \( A \) to the closed part \( A_0 \) of all \( (t,x) \in A \) with \( a' \leq t \leq b' \), and \( |x| \leq N \) for some large \( N \). If \( M_0 \) is the part of all \( (t,x,u) \) of \( M \) with \( (t,x) \in A_0 \), then the hypothesis that \( U(t,x) \) is compact and an upper semicontinuous function of \( (t,x) \) in \( A_0 \) certainly implies that \( U(t,x) \) satisfies condition (U) in \( A_0 \) and that \( M_0 \) is compact (§4, (vi) and (viii)). Also, since \( \bar{Q}(t,x) \) is convex for every \( (t,x) \) by hypothesis, we deduce that \( Q(t,x) \) is an uppersemicontinuous function of \( (t,x) \) and satisfies property (Q) (§4, (xii) and (xiii)). Also, \( \bar{Q}(t,x) \) is closed, convex, and satisfies condition (Q) by force of Lemma (xvi) of §4. Finally, since \( M_0 \) is compact, the growth condition \( f_0 \geq \Phi \) and the remaining condition \( |f| \leq C + D|u| \) are trivially satisfied. Thus, all conditions of Theorem I are satisfied, and Filippov’s theorem is proved to be a particular case of Theorem I.

Remark 2. The analogous existence theorems of E. Roxin [8] and of L. Markus and E. B. Lee [14] are also essentially contained in Theorem I. For a detail on Roxin’s statement see Remark 4 below.

Remark 3. For free problems of the calculus of variations (§11 below) we have \( m = n, U = E_n, f = u \), hence

\[
\bar{Q}(t,x) = \bar{f}[t,x,U(t,x)] = [\bar{z} = (z^0,u) | z^0 = f_0(t,x,u), u \in E_n] \subset E_{n+1},
\]

\[
\bar{Q}(t,x) = [\bar{z} = (t^0,u) | z^0 \geq f_0(t,x,u), u \in E_n] \subset E_{n+1}.
\]

The set \( \bar{Q} \) is convex if and only if \( f_0 \) is linear in \( u \), while \( \bar{Q} \) is convex if and only if \( f_0 \) is convex in \( u \). Thus condition \( \bar{Q} \) convex on Theorem I reduces to the requirement \( f_0 \) convex in \( u \) which is familiar for free problems in the calculus of variations. We shall prove in §11 that the Nagumo-Tonelli existence theorem for free problem is also a particular case of Theorem I.

Remark 4. The condition \( f_0 \geq \Phi(|u|) \) with \( \Phi(z)/z \to + \infty \) of the theorems above is said to be a growth condition on \( f_0 \). As it is well known such a condition (for \( f_0 \) convex in \( u \), \( A \) compact, and \( U = E_n \)) is equivalent to the condition that, for every \( (t,x) \in A \), we have \( f_0(t,x,u)/|u| \to + \infty \) as \( |u| \to + \infty \) (L. Tonelli, [9a]). On the other hand, it is known already for free problems, that if such a
condition is not satisfied at the points \((t, x) \in A\) of even only one hyperplane \(t = t_i\), then the absolute minimum need not exist (see [9b], and §10 below, example 2). For free problems, other additional conditions have been devised in such cases [9a].

Condition (a) \(x_1 f_1 + \cdots + x_n f_n \leq C(\|x\|^2 + 1)\) of Theorem I can be replaced by \(x_1 f_1 + \cdots + x_n f_n \leq \phi(t)(\|x\|^2 + 1)\), where \(\phi(t) \geq 0\) is a fixed function of \(t\) which is \(L\)-integrable in any finite interval. The remark was made by E. O. Roxin [8] in connection with Pontryagin’s problems.

Condition (a) could also be replaced by the following general assumption from differential equations theory: there exists a (Lyapunov-like) positive, continuously differentiable function \(V(x, t)\) and a positive constant \(c\) such that

\[
\left| \nabla_x V(x, t) \cdot f(t, x, u) + \frac{\partial V}{\partial t} \right| \leq c V(x, t)
\]

for all \((t, x, u) \in M\), and the set

\[ \{x \mid V(x, t) \leq \alpha, (t, x) \in A\} \]

is compact for every \(\alpha\).

Remark 5. For problems of optimal control where \(U(t, x)\) is always compact we have given in [1bc] an existence theorem, say \(I^*\), similar to the Filippov’s theorem above, where the condition “\(\mathcal{Q}\) convex” is replaced by the following requirement: \(\mathcal{Q}(t, x)\) is a convex subset of \(E_n\), \(f_0(t, x, u)\), \(u \in U(t, x)\), is convex in \(u\), and “the curvature of \(f\) is always small with respect to the convexity of \(f_0\)” (see [1b], or [1c] for a precise statement). Whenever this requirement implies the convexity of the set \(\mathcal{Q}\), then the theorem given in [1bc] becomes a corollary of Theorem I above. Also it should be pointed out that, whenever the relation \(z = f(t, x, u)\) between \(\mathcal{Q}(t, x)\) and \(U(t, x)\) can be inverted and \(u = f^{-1}(t, x, z)\) is a continuous function of \(z\) in \(\mathcal{Q}(t, x)\), then the set \(\mathcal{Q}(t, x)\) can be represented by

\[
\mathcal{Q}(t, x) = [z = (z^0, z) \mid z^0 \geq F(t, x, z), z \in \mathcal{Q}(t, x)],
\]

where

\[
F(t, x, z) = f_0(t, x, f^{-1}(t, x, z)),
\]

and thus the requirement of the convexity of the set \(\mathcal{Q}\) reduces to the requirement of the convexity of the function \(F(t, x, z)\) in \(z\). Then the further requirement that \(\mathcal{Q}(t, x)\) satisfies property \((Q)\) is certainly satisfied if, besides, \(F\) is quasi normally convex as proved in [§4, (xvii)]. We discussed in [1c] a case where the requirement of Theorem \(I^*\) implies the convexity of \(F\) in \(u\), and correspondingly \(I^*\) becomes a corollary of \(I\). The simpler requirement: \(\mathcal{Q}(t, x)\) a convex subset of \(E_n\) and \(f_0(t, x, u)\) convex in \(u\), does not suffice for existence, as we prove in the following number.

8. Example of a problem with no absolute minimum. The condition “\(\mathcal{Q}(t, x)\) convex for every \((t, x) \in A’’\) of Theorem I cannot be replaced by the simpler
condition "\(Q(t,x)\) convex for every \((t,x)\in A\) and \(f_0(t,x,u)\) convex in \(u\)," not even when \(A\) and all sets \(U(t,x)\) are compact (that is, for Pontryagin problems). This is shown by the following example.

Let us consider the differential system:

\[
\begin{align*}
  x' &= u(1 - v) + [2 - 2^{-1}(u - 1)^2]v, \\
  y' &= [2 - 2^{-1}(u - 1)^2](1 - v) + uv,
\end{align*}
\]

with \(t_1 = 0\), initial point \((0,0)\), fixed target \((0,1)\), and fixed control space \(U = [-1 \leq u \leq 1, 0 \leq v \leq 1]\). If

\[
\begin{align*}
  z_1 &= f_1 = u(1 - v) + [2 - 2^{-1}(u - 1)^2]v, \\
  z_2 &= f_2 = [2 - 2^{-1}(u - 1)^2](1 - v) + uv,
\end{align*}
\]

we see that the segment \([v = 1, -1 \leq u \leq 1]\) is mapped by \(f = (f_1,f_2)\) onto the arc of parabola \(ABC = [z_1 = 2 - 2^{-1}(u - 1)^2, z_2 = u, -1 \leq u \leq 1]\), whose points \(A = (0,-1),\ B = (3/2,0),\ C = (2,1)\) correspond to \(u = -1,0,1\) respectively. The segment \([v = 0, -1 \leq u \leq 1]\) is mapped by \(f\) onto the arc \(DEF = [z_1 = u, z_2 = 2 - 2^{-1}(u - 1)^2, -1 \leq u \leq 1]\), whose points \(D = (-1,0),\ E = (0,3/2),\ F = (1,2)\) correspond to \(u = -1,0,1\) respectively. Each segment \([u = c, 0 \leq v \leq 1]\) is mapped by \(f\) onto the segment joining the points corresponding to \((c,1)\) and \((c,0)\) on the two parabolas. Thus, the image \(Q = f(U)\) of \(U\) is the convex body \(Q = (ABCFED)\) of the \(z_1z_2\)-plane. Let us consider the cost functional

\[
I = \int_{t_1}^{t_2} \left[ x^2 + (y - t)^2 + v^2 \right] dt.
\]

For \(k = 1,2,\ldots\), let \(u_k(t), v_k(t), 0 \leq t \leq 1\), be defined by taking \(u_k(t) = -1,\ v_k(t) = 0\), or \(u_k(t) = +1,\ v_k(t) = 0\), according as \(t\) belongs to the intervals \(k^{-1}(i - 1) < t < k^{-1}(i - 1) + (2k)^{-1}\), or \(k^{-1}(i - 1) + (2k)^{-1} < t < k^{-1}i,\ i = 1,2,\ldots,k\). Then the functions \(x_k(t), y_k(t), 0 \leq t \leq 1\), satisfy the differential equations \(dx_k/dt = +1,\ dy_k/dt = 2\), or \(dx_k/dt = -1,\ dy_k/dt = 0\), according as \(t\) belongs to one or the other of the two sets of intervals above. Then \(x_k(t) \to x_0(t) = 0,\ y_k(t) \to y_0(t) = t\) uniformly in \(0 \leq t \leq 1\) as \(k \to \infty\). If \(C_k, C_0\) denote these trajectories we say that \(C_k \to C_0\).

The question as to whether \(C_0\) is actually a trajectory, that is, whether there are admissible control functions \(u_0(t), v_0(t), 0 \leq t \leq 1\), whose corresponding trajectory is \(C_0\) can be answered in the affirmative because of the convexity of \(Q\). Actually, the point \((\alpha_0,\beta_0)\in U,\ \alpha_0 = 2 - 5^{1/2} = -0.23607,\ \beta_0 = (11)^{-1}(4 - 5^{1/2}) = 0.16036\), is mapped by \(f\) into \((z_1 = 0, z_2 = 1)\), and thus \(z_0(t) = \alpha_0, v_0(t) = \beta_0, 0 \leq t \leq 1\), generate \(C_0\). Now we have \(x_k(t) \to 0,\ y_k(t) \to t\), uniformly in
Let us prove that $I$ has no absolute minimum in the class $\Omega$ of all trajectories satisfying the differential equations, boundary conditions, and constraints above. Indeed, $I[C_k] \to 0$ shows that the infimum of $I[C]$ in $\Omega$ is zero, but this value cannot be attained in $\Omega$ by $I$. Indeed, $I[C] = 0$ implies $x = 0$, $y = t$, $v = 0$, and the first two relations alone imply $u = a_0$, $v = \beta_0 \neq 0$ a.e. in $[0,1]$, a contradiction. Thus $I$ cannot attain the value zero in $\Omega$.

In this example $Q$ is a convex set, $f_0$ is convex in $(u,v)$, and even satisfies trivially the growth condition $f_0 \geq \Phi$, since here $U$ is a bounded set. Now let us prove that $\bar{Q}$ is not convex. It is enough to verify this for $t = 0$, $x = 0$, $y = 0$. Then $\bar{Q}$ is simply the set of all $z = (z_0, z_1, z_2)$ with $(z_1, z_2) \in Q$ satisfying the relation $z_0 \geq f_0 = v^2$, when $z_1, z_2, u, v$ are related by $z_1 = f_1$, $z_2 = f_2$, $(u, v) \in U$. Now the segment $r = [v = 0, -1 \leq u \leq 1]$ is mapped by $f$ onto the arc $\Gamma = (DEF) \subset Q$, and we have $f_0 > 0$ in $Q - \Gamma$, $f_0 = 0$ in $\Gamma$, and hence $\bar{Q}$ convex would imply that $\Gamma$ is a segment, and this is not the case. This proves that $\bar{Q}$ is not a convex set.

9. Another existence theorem for Lagrange problems with unilateral constraints.

**Existence Theorem II.** Let $A$ be a compact subset of the $tx$-space $E_1 \times E_n$, and, for every $(t,x) \in A$, let $U(t,x)$ be a closed subset of the $u$-space $E_m$. Let $f(t,x,u) = (f_0, f_1, \ldots, f_n) = (f_0, f)$ be a continuous vector function on the set $M$ of all $(t,x,u)$ with $(t,x) \in A$, $u \in U(t,x)$. Assume that, for every $(t,x) \in A$, the set $\tilde{Q}(t,x) = \{ z = (z_0, z) \in E_n+1 \mid z_0 \geq f_0(t,x,u), z = f(t,x,u), u \in U(t,x) \}$ is convex, and that $U(t,x)$ satisfies property $(U)$ and $\tilde{Q}(t,x)$ satisfies property $Q$ in $A$. Let $\phi(t)$ be a given function which is $L$-integrable in any finite interval such that $f_0(t,x,u) \geq \phi(t)$ for all $(t,x,u) \in M$. Let $\Omega$ be a nonempty complete class of admissible pairs $x(t), u(t)$ such that

$$
\int_{t_1}^{t_2} |dx^i/dt|^p dt \leq N_i, \quad i = 1, \ldots, n,
$$

for some constants $N_i \geq 0$, $p > 1$. Then the cost functional $I[x,u]$ has an absolute minimum in $\Omega$.

If $A$ is not compact, but closed and contained in a slab $[t_0 \leq t \leq T, -\infty < x^i < +\infty, i = 1, \ldots, n, t_0, T$ finite], then Theorem II still holds under the additional hypothesis $(b)$ after Theorem I. If $A$ is not compact, nor contained in a slab as above, but $A$ is closed, then Theorem II still holds under the additional hypotheses $(b)$ and $(c^*)$: $f_0(t,x,u) \geq \phi(t)$ for all $(t,x,u) \in M$ where $\phi(t)$ is a given function which is $L$-integrable in any finite interval and
Proof of Existence Theorem II. We suppose \( A \) compact, hence necessarily contained in a slab \([t_0 \leq t \leq T, t_0, T \text{ finite}, -\infty < x' < +\infty, i = 1, \ldots, n]\), and then \( I[x,u] = \int_{t_0}^{T} f_0(t, x(t), u(t)) dt \geq -\int_{t_0}^{T} |\phi(t)| dt \). This proves that the infimum \( i \) of \( I[x,u] \) in \( \Omega \) is necessarily finite. Let \( u_k(t), x_k(t), t_{1k} \leq t \leq t_{2k}, k = 1, 2, \ldots, \) be a sequence of admissible pairs all in \( \Omega \) with \( I[x_k,u_k] \to i \). We may assume

\[
\int_{t_{1k}}^{t_{2k}} |dx_k'/dt|^p dt \leq N_i, \quad i = 1, \ldots, n, \quad k = 1, 2, \ldots.
\]

By the weak compactness of \( L_p \) we conclude that there is some subsequence and some AC vector function \( x(t) = (x_1, \ldots, x_n), t_1 = t_1, t_2, \ldots, \) such that \( t_{1k} \to t_1, t_{2k} \to t_2, dx_k'/dt \to dx'/dt \) weakly in \( L_p \), \( x_k(t) \to x(t) \) in the \( p \)-metric. The proof is now exactly the same as for Existence Theorem I.

If \( A \) is not compact, but closed and contained in a slab as above, and condition (b) holds, then for every admissible pair \( u(t), x(t) \) of \( Q \) we have

\[
|x(t) - x(t^*)| = \left\| \int_{t^*}^{t} (dx/dt) dt \right\| \leq \left\| \int_{t^*}^{t} dt \right\|^{1/q} \left\| \int_{t^*}^{t} |dx/dt|^p dt \right\|^{1/p} \leq |t - t^*|^{1/q}(N_1 + \cdots + N_n),
\]

where \((t^*, x(t^*))\) belongs to a fixed compact subset \( P \) of \( A \). Then \( |x(t^*)| \leq N', |t - t^*| \leq T - t_0 \), and \( |x(t)| \leq N'' \) for some constants \( N', N'' > 0 \). Thus, we can limit ourselves to the compact part \( A_0 \) of all points \((t, x)\) of \( A \) with \( t_0 \leq t \leq T, \) \( |x| \leq N'' \). If \( A \) is not compact, nor contained in a slab as above, but \( A \) is closed and conditions (b), (c) hold, then we can use the same argument as for Existence Theorem I.

Finally, we see that assumption (24) has been used only in (26) for a minimizing sequence \( u_k, x_k \). Since for a minimizing sequence we see already in (25) that \( I[u_k, x_k] \leq i + 1 \), it is obvious that any relation (24) which is a consequence of a relation of the form \( I \leq N \) need not be required among the assumptions of Theorem II. Theorem II is thereby proved.

10. Examples.

1. Let us consider the (free) problem

\[
I[x] = \int_{t_1}^{t_2} (1 + |x'|^2) dt = \text{minimum},
\]

where \( x \) denotes a \( C^2 \) function over a fixed interval \([t_1, t_2]\). Theorem II is then proved. Further, if we assume that \( A \) is not a slab, but closed and \( A \) is not compact, then we can use the same argument as for Existence Theorem I.
with \( x = (x^1, \cdots, x^n) \), in the class \( \Omega \) of all absolutely continuous functions \( x(t) = (x^1, \cdots, x^n), 0 \leq t \leq t_2 \), whose graphs \((t, x(t))\) join the point \((t_1 = 0, x(t_1)) = (0, \cdots, 0)\) to a nonempty closed set \( B \) of the half-space \( t_2 \geq 0, x \in E_n \). This problem can be written as a Lagrange problem:

\[
J[x, u] = \int_{t_1}^{t_2} (1 + |u(t)|^2) dt = \text{minimum,}
\]

\[
dx/\,dt = u^i, \quad i = 1, \cdots, n,
\]

where \( x(t) = (x^1, \cdots, x^n), \quad u(t) = (u^1, \cdots, u^n), \quad m = n, \quad f_0 = 1 + |u|^2, \quad f_i = u^i, \quad i = 1, \cdots, n, \) and the control space \( U(t, x) \) is fixed and coincides with the whole space \( E_n \). Here \( \tilde{Q}(t, x) = \{(z, u) \mid z \geq 1 + |u|^2, u \in E_n\} \) is a fixed and convex subset of \( E_{n+1} \). The conditions of Theorem I are satisfied with \( \theta(|u|) = |u|^2, \) or \( \Phi(z) = z^2, \quad 0 \leq z \leq +\infty, \) \( A \) is the half-space \( A = \{ (t, x) \mid t \geq 0, x \in E_n \} \subset E_{n+1} \). Thus the problem above has an optimal solution.

2. The free problem

\[
J[x] = \int_0^1 tx'^2 \, dt = \text{minimum,} \quad x(0) = 1, \quad x(1) = 0,
\]

is known to have no optimal solution [9b]. The same problem can be written as a Lagrange problem with \( m = n = 1 \) in the form

\[
J_1[x, u] = \int_0^1 tu^2 \, dt = \text{minimum,} \quad x(0) = 1, \quad x(1) = 0.
\]

as well as in the form

\[
dx/\,dt = u, \quad u \in E_1,
\]

The relative sets \( \tilde{Q}(t, x) \) are here subsets of the \( z^0z \)-plane \( E_2 \). For the problem \( J_1 \) the sets \( \tilde{Q} \) satisfy condition \((Q)\), but \( f_0 = tu^2 \) does not satisfy the growth condition of Theorem I. For the problem \( J_2 \) the sets \( \tilde{Q} \) do not satisfy condition \((Q)\). (We shall take into consideration the same sets under examples 4 and 5 of \( \S 12 \) below.)

The same free problem with an additional constraint

\[
\int_0^1 x'^2 \, dt \leq N_0
\]

where \( N_0 \geq 1 \) is any constant, has an optimal solution by force of Theorem II and subsequent remark. The optimal solution will depend on \( N_0 \). Note that
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N₀ ≥ 1 assures that the class Ω relative to the problem is not empty. Indeed for
x(t) = 1 − t, we have ∫₀ᵗ x'² dt = 1.

11. The free problems. If we assume m = n, fᵢ = uᵢ, i = 1, . . . , n, U(t, x) = Eₙ, then the differential
system reduces to dx/dt = u, and the cost functional to

I[x, u] = ∫ᵣ₁ᵗ₂ f₀(t, x(t), u(t)) dt = ∫ᵣ₁ᵗ₂ f₀(t, x(t), x'(t)) dt.

Then the problem under consideration (no. 6) reduces to a free problem (no
differential system) where the integral is written in the form

(1) I[x] = ∫ᵣ₁ᵗ₂ f₀(t, x(t), x'(t)) dt,

and the only constraint is now (t, x(t)) ∈ A for all r₁ ≤ t ≤ r₂. Again, complete
classes Ω of vector functions x(t) can be defined by means of boundary conditions
of the type (t₁, x(t₁), t₂, x(t₂)) ∈ B, where B is a closed subset of Eₙ₊₂ as in §6.

The Nagumo-Tonelli Theorem [9 ac, 5]. If A is a compact subset of the tx-space
E₁ × Eₙ, if f₀(t, x, u) is a continuous function on the set M = A × Eₙ, if for
every (t, x) ∈ A, f₀(t, x, u) is convex as a function of u in Eₙ, if there is a continuous
scalar function θ(ζ) = ζ → +∞ as ζ → +∞, such that

f₀(t, x, u) ≥ θ(|u|)

for all (t, x, u) ∈ M, then the cost functional (1) has an absolute
minimum in any nonempty complete class Ω of absolutely continuous vector
functions x(t), r₁ ≤ t ≤ r₂, for which f₀(t, x(t), x'(t)) is L-integrable in [r₁, r₂].

If A is not compact, but closed and contained in a slab [r₀ ≤ t ≤ T, x ∈ Eₙ],
r₀, T finite, then the statement still holds under the additional hypotheses
(τ₁) f₀ ≥ C |u| for all (t, x, u) ∈ M with |x| ≥ D and convenient constants
C > 0, D ≥ 0; (τ₂) every trajectory x(t) of Ω possesses at least one point (r*, x(r*))
on a given compact subset P of A. If A is not compact, nor contained in a slab
as above, but A is closed, then the statement still holds under the additional
hypotheses (τ₁), (τ₂), and (τ₃) f₀(t, x, u) ≥ μ > 0 for all (t, x, u) ∈ M with |t| ≥ R,
and convenient constants μ > 0 and R ≥ 0.

Proof. First assume A to be compact. Then the set ̃Q(t, x) reduces here to the
set of all ̃z = (z₀, z) ∈ Eₙ₊₁ with z₀ ≥ f₀(t, x, z), z ∈ Eₙ, where f₀ is convex
in z, and satisfies the growth condition f₀ ≥ Φ(|u|) with Φ(ζ) → +∞ as ζ → +∞. By the remark after Lemma (xv) of §4, f₀ is normally convex in u,
hence quasi normally convex, and, by Lemma (xvi), part (β), of §4, ̃Q satisfies
condition (Q) in A. Thus, all hypotheses of Theorem I of §7 are satisfied. If A
is closed but contained in a slab as above then the condition (a) of Theorem I
reduces to u · x ≤ C(|x|² + 1) which cannot be satisfied since we have no bound
on u. On the other hand, the condition (a') f₀ ≥ C |f| for some C > 0 reduces
here to requirement (τ₁) and condition (b) to requirement (τ₂). Finally, if A is
not compact, nor contained in a slab as above, but $A$ is closed, then requirement (c) of Theorem I reduces to requirement $(\tau_3)$. All conditions of Theorem I are satisfied, and the cost functional (1) has an absolute minimum in $\Omega$.

12. Lagrange problems with $f$ linear in $u$. We shall consider now the case where all functions $f_i(t,x,u)$, $i = 1, \cdots, n$, are linear in $u$, and the control space $U(t,x)$ is fixed and coincides with the total space $E_m$. Precisely, we shall consider the Lagrange problem

\begin{align*}
&I[x,u] = \int_{t_1}^{t_2} \left[ g(t,x)\phi(u) + g_0(t,x) \right] dt = \text{minimum}, \\
&dx'/dt = \sum_{j=1}^{m} g_{ij}(t,x)u^j + g_i(t,x), \quad i = 1, \cdots, n,
\end{align*}

where $x = (x^1, \cdots, x^n) \in E_m$, and $\phi(u)$, $u \in U = E_m$, is a convex function of $u$ satisfying a growth condition as in Nagumo-Tonelli Theorem. If $H(t,x)$ denotes the $n \times m$ matrix $(g_{ij}(t,x))$, and $h(t,x)$ the $n$-vector $(g_i(t,x))$, then the differential system (2) takes the form $dx/dt = H(t,x)u + h(t,x)$.

The sets $Q(t,x)$, $\tilde{Q}(t,x)$ relative to the problem above are

\begin{equation}
Q(t,x) = \left[ z | z = H(t,x)u + h(t,x), u \in E_m \right] \subset E_n,
\end{equation}

\begin{equation}
\tilde{Q}(t,x) = \left[ \tilde{z} = (z^0, z) | z^0 \geq g(t,x)\phi(u) + g_0(t,x), z = H(t,x)u + h(t,x), u \in E_n \right] \subset E_{n+1}.
\end{equation}

Obviously, $Q(t,x)$ is a $r$-dimensional linear manifold in $E_n$ where $r$ is the rank of $H(t,x)$. We shall need a few lemmas concerning the sets $Q(t,x)$.

(i) If $g$ is nonnegative, and $\phi$ is nonnegative and convex, then both sets $Q(t,x)$, $\tilde{Q}(t,x)$ defined in (3) are convex for every $(t,x) \in A$.

Proof. We give the proof for $\tilde{Q}(t,x)$. Let $\xi = (\xi^0, \xi)$, $\eta = (\eta^0, \eta)$ be any two points of $\tilde{Q}(t,x)$, let $0 \leq \alpha \leq 1$, and $\tilde{z} = (z^0, z) = \alpha \xi + (1 - \alpha)\eta$. Then for some vectors $u, v \in E_m$ we have

\begin{align*}
\xi^0 &\geq g\phi(u) + g_0, \quad \xi = Hu + h, \\
\eta^0 &\geq g\phi(v) + g_0, \quad \eta = Hv + h, \\
\tilde{z} &\geq \alpha \xi + (1 - \alpha)\eta, \quad z^0 = \alpha \xi^0 + (1 - \alpha)\eta^0, \quad z = \alpha \xi + (1 - \alpha)\eta.
\end{align*}

If $w \in E_m$ denotes the vector $w = \alpha u + (1 - \alpha)v$, we have

\begin{align*}
z &= \alpha \xi + (1 - \alpha)\eta = \alpha(Hu + h) + (1 - \alpha)(Hv + h) \\
&= H(\alpha u + (1 - \alpha)v) + h = Hw + h, \\
z^0 &= \alpha \xi^0 + (1 - \alpha)\eta^0 \geq \alpha(g\phi(u) + g_0) + (1 - \alpha)(g\phi(v) + g_0) \\
&= g(\alpha\phi(u) + (1 - \alpha)\phi(v)) + g_0 \\
&\geq g\phi(\alpha u + (1 - \alpha)v) + g_0 = g\phi(w) + g_0.
\end{align*}
Thus, \( \bar{z} = (z^0, z) \in P(t,x) \) and \( \bar{z} \) is convex.

(ii) If all functions \( \phi, g, \) and \( g_i \) are continuous, if \( \phi(u) \) is nonnegative and convex, and there is a function \( \Phi(\zeta), 0 \leq \zeta < +\infty \), such that \( \Phi(\zeta) \to +\infty \) as \( \zeta \to +\infty \), and \( \phi(u) \geq \Phi(\|u\|) \) for all \( u \in E_m \), if there is a neighborhood \( N_\delta(t, \bar{x}) \) of \( (t, \bar{x}) \) where \( g \geq \mu \) for some constant \( \mu > 0 \), then the set \( \bar{Q}(t, x) \) defined in (3) satisfies property (Q) at \( (t, \bar{x}) \).

**Proof.** We have to prove that \( \bar{Q}(t, \bar{x}) = \bigcap_\delta \text{cl}\, \text{co}\, \bar{Q}(t, \bar{x}, \delta) \). It is enough to prove that \( \bigcap_\delta \text{cl}\, \text{co}\, \bar{Q}(t, \bar{x}, \delta) \subset \bar{Q}(t, \bar{x}) \) since the opposite inclusion is trivial. Let us assume that a given point \( \bar{z} = (\bar{z}^0, \bar{z}) \in \bigcap_\delta \text{cl}\, \text{co}\, \bar{Q}(t, \bar{x}, \delta) \) and let us prove that \( \bar{z} = (\bar{z}^0, \bar{z}) \in \bar{Q}(t, \bar{x}) \). For every \( \delta > 0 \) we have \( \bar{z} = (\bar{z}^0, \bar{z}) \in \text{cl}\, \text{co}\, \bar{Q}(t, \bar{x}, \delta) \), and thus, for every \( \delta > 0 \), there are points \( \bar{z} = (\bar{z}^0, \bar{z}) \in \text{co}\, \bar{Q}(t, \bar{x}, \delta) \) at a distance as small as we want from \( \bar{z} = (\bar{z}^0, \bar{z}) \). Thus, there is a sequence of points \( \bar{z}_k = (z_k^0, z_k) \in \text{co}\, \bar{Q}(t, \bar{x}, \delta_k) \) and a sequence of numbers \( \delta_k > 0 \) such that \( \delta_k \to 0 \), \( \bar{z}_k \to \bar{z} \). In other words, for every integer \( k \), there are some pairs \( (t_k', x_k'), (t_k'', x_k'') \), corresponding points \( \bar{z}_k' = (z_k^0', z_k') \in Q_k(t_k', x_k'), \bar{z}_k'' = (z_k''', z_k''') \in Q_k(t_k'', x_k'') \), points \( u_k', u_k'' \in E_m \), and numbers \( a_k, 0 \leq a_k \leq 1 \), such that

\[
\begin{align*}
\bar{z}_k &= a_k z_k' + (1 - a_k) z_k'', \\
z_k^0 &= a_k z_k^0' + (1 - a_k) z_k^0'', \quad z_k = a_k z_k' + (1 - a_k) z_k'', \\
z_k^0' &\geq g(t_k', x_k') \phi(u_k') + g_0(t_k', x_k'), \\
z_k^0'' &\geq g(t_k'', x_k'') \phi(u_k'') + g_0(t_k'', x_k''), \quad z_k' = H(t_k', x_k') u_k' + h(t_k', x_k'), \\
z_k'' &\geq H(t_k'', x_k'') u_k'' + h(t_k'', x_k''),
\end{align*}
\]

and such that \( t_k' \to t, x_k' \to \bar{x}, t_k'' \to \bar{t}, x_k'' \to \bar{x}, \bar{z}_k \to \bar{z}, z_k^0 \to \bar{z}^0, z_k \to \bar{z} \) as \( k \to +\infty \). Obviously \( g_0(t,x) \) is bounded in \( N_\delta(t,x) \), say \( g_0(t,x) \geq -G \) for \( G \geq 0 \).

The second relation (4) shows that of the two numbers \( z_k^0, z_k^0'' \) one must be \geq z_0^0. It is not restrictive to assume that \( z_k^0 \leq z_0^0 \) for all \( k \). Then the fourth relation (4) yields

\[
z_k^0 \geq z_k^0' \geq g(t_k', x_k') \phi(u_k') + g_0(t_k', x_k') \geq \mu \phi(u_k') - G,
\]

where \( z_k^0 \to z^0 \), and hence \( [z_k^0] \) is a bounded sequence. This shows that \( \phi(u_k') \leq \mu^{-1}(G + \bar{z}^0) \), hence \([\phi(u_k') \]

is a bounded sequence, and finally \([u_k']\) is a bounded sequence because of the property of growth of \( \phi \). We can select a subsequence, say still \( [u_k'] \), which is convergent, say \( u_k' \to \bar{u}' \in E_m \) as \( k \to +\infty \). The sequence \([a_k] \) is also bounded, hence we can further select a subsequence, say still \( [a_k] \), for which \([a_k] \) is also convergent. Thus \( u_k' \to u', a_k \to \bar{a} \) as \( k \to +\infty \). Let \( u_k \in E_m \) be the point \( u_k = a_k u_k' + (1 - a_k) u_k'' \). Then

\[
\begin{align*}
z_k &= a_k z_k' + (1 - a_k) z_k'' \\
&= a_k \{H(t_k', x_k') u_k' + h(t_k', x_k')\} + (1 - a_k) \{H(t_k'', x_k'') u_k'' + h(t_k'', x_k'')\} \\
&= H(t_k', x_k') \{a_k u_k' + (1 - a_k) u_k''\} + h(t_k', x_k') \\
&+ a_k \{H(t_k', x_k') h(t_k', x_k') - H(t_k'', x_k'') u_k'' + [h(t_k', x_k') - h(t_k'', x_k'')]\} \\
&= H(t_k', x_k') u_k + h(t_k', x_k') + \Delta_k,
\end{align*}
\]
\[ z_k^n \geq \alpha_k z_k^{n'} + (1 - \alpha_k) z_k^n \]

\[ = \alpha_k [g(t_k', x_k') \phi(u_k') + g_0(t_k', x_k')] + (1 - \alpha_k) [g(t_k', x_k') \phi(u_k') + g_0(t_k', x_k')] \]

\[ = g(t_k', x_k') [\alpha_k \phi(u_k') + (1 - \alpha_k) \phi(u_k')] + g_0(t_k', x_k') \]

\[ + \alpha_k [[g(t_k', x_k') - g(t_k', x_k')] \phi(u_k') + [g_0(t_k', x_k') - g_0(t_k', x_k')]] \]

\[ \geq g(t_k', x_k') \phi(u_k') + g_0(t_k', x_k') + \Delta_k^0. \]

Obviously \( \Delta_k \to 0, \Delta_k^0 \to 0, h(t_k', x_k') \to h(\bar{t}, \bar{x}), g_0(t_k', x_k') \to g_0(\bar{t}, \bar{x}). \) Since \( g(t_k', x_k') \geq \mu, \) we conclude as before that \([\phi(u_k)]\) is a bounded sequence, and so is \([u_k],\)

hence we can further select a convergent subsequence, say still \([u_k],\) with \(u_k \to \bar{u}.\)

Relations (5) yield now as \(k \to \infty,\)

\[ \bar{z} = H(\bar{t}, \bar{x}) \bar{u} + h(\bar{t}, \bar{x}), \quad z^n \geq g(\bar{t}, \bar{x}) \phi(\bar{u}) + g_0(\bar{t}, \bar{x}). \]

Thus, \( \bar{z} = (z^0, z) \in \bar{Q}(\bar{t}, \bar{x}), \) and statement (ii) is proved.

**Remark.** Here are a few examples of linear problems and corresponding sets \(Q(t, x)\) and \(\bar{Q}(t, x).\)

1. Take \( m = 1, n = 2, U = E_1, \) let \( u \in E_1 \) be the control variable, and take \( \phi(u) = 1, g = 1, g_0 = 0, g_{11} = 1, g_1 = g_2 = 0, \) \( g_{21} = t. \) Then the sets \( Q \) and \( \bar{Q} \) depend on \( t, \ -1 \leq t \leq 1, \) and

\[ Q(t) = [z = (z^1, z^2) | z^2 = tu, -\infty < u < + \infty] \subset E_2, \]

\[ \bar{Q}(t) = [\bar{z} = (z^0, z^1, z^2) | z^0 \geq 1, z^2 = tz^1, -\infty < z^1 < + \infty] \subset E_3. \]

Each set \(Q(t)\) is a straight line in \(E_2\) of slope \(t,\) and for each \(\delta > 0,\) the set \(Q(0, \delta)\) contains both lines \(z^2 = \pm \delta z^1,\) and the convex hull of \(Q(0, \delta)\) coincides with the whole plane \(E_2.\) Thus \(Q(0)\) is the \(z^1\)-axis and \(\bigcap_{\delta \downarrow 0} \text{clco} Q(0, \delta)\) is the whole \(z^1z^2\)-plane. The set \(Q(t)\) does not satisfy property \((Q)\) at \(t = 0,\) and the same holds for \(\bar{Q}(t).\) Here \(\Phi = 1\) does not satisfy the growth condition requested in (ii).

2. Take \( m = 1, n = 2, U = E_1, \) let \( u \in E_1, \) be the control variable, and take \( \phi(u) = |u|, g = |t|, g_0 = 0, g_{11} = 1, g_1 = g_2 = 0, g_{21} = t. \) Then again the sets \( Q \) and \( \bar{Q} \) depend on \( t \) only, \( g\phi = |tu| = |z^2|, -1 \leq t \leq 1.\)

\[ Q(t) = [z = (z^1, z^2) | z^2 = tz^1, -\infty < z^1 < + \infty] \subset E_2, \]

\[ \bar{Q}(t) = [\bar{z} = (z^0, z^1, z^2) | z^0 \geq |z^2|, z^2 = tz^1, -\infty < z^1 < + \infty] \subset E_3. \]

As before, the set \(Q(t)\) does not satisfy property \((Q)\) at \(t = 0.\) Analogously, for any \(\delta > 0,\) and \(-\delta \leq t \leq \delta,\) we see that

\[ z^* = (z^0, z^1, z^2) = (1, \delta^{-1}, 1) \in \bar{Q}(\delta), \]

\[ z^* = (z^0, z^1, z^2) = (1, -\delta^{-1}, 1) \in \bar{Q}(-\delta). \]
and, for $a = 1/2$, also
\[
\tilde{z} = ax^2 + (1 - a)x^2 = (z^0, z^1, z^2) = (1, 0, 1) \in \text{co} \overset{\sim}{Q}(0, \delta).
\]
Hence,
\[
\tilde{z} = (1, 0, 1) \in \bigcap \text{cl co} \overset{\sim}{Q}(0, \delta), \quad \tilde{z} = (1, 0, 1) \notin \overset{\sim}{Q}(0),
\]
and \(\overset{\sim}{Q}(t)\) does not satisfy property \((Q)\) at \(t = 0\). Here \(g\) does not satisfy the condition \(g \geq \mu > 0\) requested in (ii).

3. Take \(m = 1, n = 2, U = E_1\), let \(u \in E_1\) be the control variable, and take \(\Phi(u) = |u|, g = 1, g_0 = 0, g_{11} = 1, g_1 = g_2 = 0, g_{21} = t\). Then again the sets \(Q\) and \(\overset{\sim}{Q}\) depend on \(t\) only, \(-1 \leq t \leq 1\), and
\[
Q(t) = \{z = (z^1, z^2) | z^2 = tz^1, -\infty < z^1 < +\infty\} \subset E_2,
\]
\[
\overset{\sim}{Q}(t) = \{\tilde{z} = (z^0, z^1, z^2) | z^0 \geq |z^1|, z^2 = tz^1, -\infty < z^1 < +\infty\} \subset E_3.
\]
As before, \(Q(t)\) does not satisfy property \((Q)\), while \(\overset{\sim}{Q}(t)\) does satisfy property \((Q)\) at every \(t\) requested in (ii).

4. Take \(m = n = 1, U = E_1\), let \(u \in E_1\) be the control variable, and take \(\Phi(u) = u^2, g = t, g_0 = 0, g_{11} = 1, g_1 = 0, 0 \leq t \leq 1\). Then
\[
Q(t) = \{z | z = u, -\infty < u < +\infty\} \subset E_1,
\]
\[
\overset{\sim}{Q}(t) = \{\tilde{z} = (z^0, z) | z^0 \geq tu^2, z = u, -\infty < u < +\infty\} \subset E_2.
\]
Here \(Q(t) = U = E_1\) for every \(t, 0 \leq t \leq 1\), and obviously \(Q(t)\) satisfies property \((Q)\). On the other hand \(\overset{\sim}{Q}(0)\) is the half plane, \(z^0 \geq 0, -\infty < z < +\infty\), while \(\overset{\sim}{Q}(t)\) for \(t > 0\) is the set \(\overset{\sim}{Q}(t) = \{z^0 \geq tz^2, -\infty < z < +\infty\}\). Obviously, \(\overset{\sim}{Q}\) satisfies property \((Q)\) at \(t = 0\) (and at every \(t\) as well).

5. Take \(m = n = 1, U = E_1\), let \(u \in E_1\) be the control variable, and take \(\Phi(u) = u^2, g = t, g_0 = 0, g_{11} = 1, g_1 = 0, 0 \leq t \leq 1\). Then
\[
Q(t) = \{z | z = tu, -\infty < u < +\infty\} \subset E_1,
\]
\[
\overset{\sim}{Q}(t) = \{\tilde{z} = (z^0, z) | z^0 \geq t^2u^2, z = tu, -\infty < u < +\infty\} \subset E_2.
\]
Here \(Q(0)\) is reduced to the single point \(z = 0\), while \(Q(t)\) for every \(t > 0\) coincides with \(E_1\). Thus \(Q(t)\) does not satisfy property \((Q)\) at \(t = 0\). Also \(\overset{\sim}{Q}(0) = \{z^0 \geq 0, z = 0\}\) while \(\overset{\sim}{Q}(t)\) for \(t \neq 0\) is the set \(\overset{\sim}{Q}(t) = \{z^0 \geq tz^2, -\infty < z < +\infty\}\), and \(\text{cl co} \overset{\sim}{Q}(0, \delta)\) is the entire half plane \([z^0 \geq 0, -\infty < z < +\infty]\). Thus, neither \(Q\) nor \(\overset{\sim}{Q}\) satisfy property \((Q)\) at \(t = 0\).

We shall denote by \(r(t, x)\) the rank of the \(n \times m\) matrix \((g_{ij}(t,x))\). Then
\[
0 \leq r(t, x) \leq \min \{m, n\}.
\]
(iii) If all functions \(g_{ij}(t,x)\) are continuous and \(U = E_m\), then \(r(t, \bar{x}) \leq \lim \inf r(t, x)\) as \((t, x) \to (\bar{t}, \bar{x})\).
The proof is a straightforward consequence of the continuity hypotheses. The statement below shows that a necessary condition for \( \beta(i, x) \) to satisfy (\( \beta \)) at \((i, x)\) is that \( r(i, x) \) is constant in a neighborhood of \((i, x)\), and this explains why the set \( Q \) of Example 4 does not satisfy property (\( Q \)). On the other hand, the condition is not sufficient, as the sets \( Q \) of Examples 1, 2, 3 show since in these examples \( r = 1 \) is constant.

(iv) If all functions \( g_{ij}, g_i \) are continuous in \( A \) and \( U = E_m \), then a necessary condition in order that the set \( Q(t, x) \) satisfies condition (\( Q \)) at \((i, x)\) is that \( r(i, x) = \lim r(t, x) \) as \((t, x) \to (i, x)\) (thus, there is a neighborhood \( N_{\delta}(i, x) \) of \((i, x)\) with \( r(t, x) = r(i, x) \) for every \((t, x) \in N_{\delta}(i, x)\)). If \( Q(t, x) \) satisfies condition (\( Q \)) in \( A \) and \( A \) is connected then \( r(t, x) \) is a constant.

**Proof.** Suppose that \( r(i, x) = r \) is not the limit of the (integral-valued) function \( r(t, x) \) as \((t, x) \to (i, x)\). Since \( r(i, x) = r \leq \lim inf r(t, x) \) we must have \( r(i, x) = r < r + 1 \leq \lim sup r(t, x) \). There is, therefore, a sequence \((t_k, x_k)\), \( k = 1, 2, \ldots \), with \( t_k \to t, \ x_k \to x \), and \( r + 1 \leq r_k = r(t_k, x_k) \leq \min \{m, n\} \). The image of \( U = E_m \) under the mappings \( H(t_k, x_k)u + h(t_k, x_k) \) and \( H(i, x)u + h(i, x) \) are, therefore, linear manifolds of \( E_n \), say \( Q(t_k, x_k) \) of dimensions \( r_k \geq r + 1 \), and \( Q(i, x) \) of dimension \( r \). The images of \( u = 0 \) on \( Q(t_k, x_k) \) and \( Q(i, x) \) are the points \( z_k = h(t_k, x_k), \ z = h(i, x) \). Let \( \eta_1, \ldots, \eta_r \) be \( r \) orthonormal vectors in \( E_n \) such that

\[
Q(i, x) = \{ z \in E_n \mid z = \tilde{z} + \xi_1 \eta_1 + \cdots + \xi_r \eta_r, \ \xi_1, \ldots, \xi_r \text{ real} \}
\]

and let us complete \( \eta_1, \ldots, \eta_r \) into a system of \( n \) orthonormal vectors \( \eta_1, \ldots, \eta_r, \eta_{r+1}, \ldots, \eta_n \). For every \( k \), there are systems of \( r_k \) orthonormal vectors \( \eta_{1k}, \ldots, \eta_{rk} \) of \( E_n \) such that

\[
Q(t_k, x_k) = \{ z \in E \mid z = z_k + \xi_1 \eta_{1k} + \cdots + \xi_{rk} \eta_{rk}, \ \xi_1, \ldots, \xi_{rk} \text{ real} \}.
\]

Since \( h(t_k, x_k) \to h(i, x), \ H(t_k, x_k) \to H(i, x) \), we can select \( \eta'_{1k}, \ldots, \eta'_{rk} \) so that, together with \( z_k \to \tilde{z} \), we have also

\[
\eta'_{1k} \cdot \eta_1 \to 1, \quad i = 1, \ldots, r, \\
\eta'_{jk} \cdot \eta_i \to 0, \quad j \neq i, \ j = 1, \ldots, r_k, \ \text{as } k \to \infty.
\]

If we take \( \xi_1 = \cdots = \xi_r = 0, \ \xi_{r+1} = 1, \ \xi_{r+2} = \cdots = \xi_{rk} = 0 \), then the point \( z_k' = z_k + \eta_{r+1,k} \in Q(t_k, x_k) \). It is not restrictive to assume that for all \( k \) we have

\[
|z_k - \tilde{z}| < 1/4, \quad |\eta_{jk} \cdot \eta_i| < 1/4n, \quad j \neq i, \ i = 1, \ldots, r, \ j = 1, \ldots, r_k.
\]

Then

\[
|\eta'_{r+1,k}| = \sum_{i=1}^{n} (\eta_{r+1,k} \cdot \eta_i) |\eta_i| = \left( \sum_{i=1}^{r} + \sum_{i=r+1}^{n} \right) (\eta_{r+1,k} \cdot \eta_i) |\eta_i| = \eta' + \eta'',
\]

\[
|\eta'| = \left| \sum_{i=1}^{r} (\eta_{r+1,k} \cdot \eta_i) |\eta_i| \right| \leq \sum_{i=1}^{r} |\eta_{r+1,k} \cdot \eta_i| \leq r(1/4n) \leq 1/4,
\]

\[
|\eta''| = |\eta_{r+1,k} - \eta'| \geq |\eta_{r+1,k} - \eta'| \geq 1 - 1/4 = 3/4.
\]
Finally,
\[ |z'_k - z| = |(z_k + \eta_{r+1,k}) - z| \leq \eta_{r+1,k} + |z_k - z| \leq 1 + 1/2 = 3/2, \]
and, for every \( z \in Q(\bar{t}, \bar{x}) \), also
\[ |z'_k - z| = \left| (z_k + \eta_{r+1,k}) - (\bar{z} + \xi_1 \eta_1 + \cdots + \xi_r \eta_r) \right| \]
\[ \geq \left| \sum_{i=1}^{r} (\eta_{r+1,k} \cdot \eta_i - \xi_i \eta_i) + \sum_{i=r+1}^{n} (\eta_{r+1,k} \cdot \eta_i) - z_k - \bar{z} \right| \]
\[ \geq 3/4 - 1/4 = 1/2. \]
Thus,
\[ |z'_k - z| \leq 3/2, \quad \text{dist}(z'_k, Q(\bar{t}, \bar{x})) \geq 1/2. \]
The sequence \([z'_k]\) is bounded, hence, it contains a convergent sequence, say still \([z_k]\), with \( z'_k \to z' \in E_m \), and
\[ |z' - z| \leq 3/2, \quad \text{dist}(z', Q(\bar{t}, \bar{x})) \geq 1/2. \]
Finally, for every \( k \) there is a \( u_k \in U = E_m \) such that \( z'_k = H(t_k, x_k)u_k + h(t_k, x_k) \), or \( z'_k \in Q(t_k, x_k) \), with \( z_k \to z' \). Then \( z' \in \text{cl co } Q(\bar{t}, \bar{x}, \delta) \) for every \( \delta > 0 \), and hence
\[ z' \in \bigcap_{\delta > 0} \text{cl co } Q(\bar{t}, \bar{x}, \delta), \quad z' \notin Q(\bar{t}, \bar{x}). \]
We have proved that \( Q(t, x) \) does not satisfy property (Q) at \((\bar{t}, \bar{x})\), a contradiction. This proves that, if \( Q(t, x) \) satisfies property (Q) at \((\bar{t}, \bar{x})\), then \( r(\bar{t}, \bar{x}) = \lim r(t, x) \) as \((t, x) \to (\bar{t}, \bar{x})\). The necessity of the condition is thereby proved.

13. Existence theorems for Lagrange problems with \( f \) linear in \( u \). We give here a few examples of statements which can be deduced from Existence Theorems I and II when \( f \) is linear in \( u \).

**Existence Theorem III.** Let us consider the Lagrange problem

\[ I[x, u] = \int_{t_1}^{t_2} [g(t, x)\phi(u) + g_0(t, x)]dt = \text{minimum}, \]

\[ dx^i/dt = \sum_{j=1}^{m} g_{ij}(t, x)u^j + g_i(t, x), \quad i = 1, \ldots, n, \]

where \( x = (x^1, \ldots, x^n) \in E_n \), \( u = (u^1, \ldots, u^m) \in E_m \), and \( \phi(u) \) is a continuous nonnegative convex function of \( u \). Assume that there is some continuous function
$\Phi(\zeta), 0 \leq \zeta < +\infty, \text{ with } \Phi(\zeta)/\zeta \to +\infty \text{ as } \zeta \to +\infty \text{ and } \phi(u) \geq \Phi(|u|) \text{ for every } u \in \mathbb{R}^n. \text{ Assume that all functions } g(t,x), g_0(t,x), g_{ij}(t,x), g_i(t,x) \text{ are continuous in } A = E_1 \times E_n, \text{ and that }
\sum_{ij} |g_{ij}| \leq Cg, \sum_{ij} |g_{ij}| + \sum_i |g_i| \leq Cg_0,

\text{for some constants } \mu > 0, C > 0, \text{ and all } (t,x) \in A. \text{ Let } \Omega \text{ be the class of all pairs } x(t), u(t), t_1 \leq t \leq t_2, x(t) \text{ absolutely continuous, } u(t) \text{ measurable, satisfying (2) a.e., such that } g\phi + g_0 \text{ is } L\text{-integrable in } [t_1, t_2], \text{ and such that the graph } (t,x(t)) \text{ joins the fixed point } (t_1 = 0, x(t_1) = (0, \ldots, 0)) \in A \text{ to a given closed subset } B \text{ of the half-space } t \geq 0, x \in \mathbb{R}^n \text{ in } A. \text{ If } \Omega \text{ is not empty, then the Lagrange problem (1), (2) has an optimal solution.}

The functions $\Phi(u) = \phi(|u|) = |u|^p, u \in \mathbb{R}^n, p > 1, \text{ as well as } \phi(u) = \Phi(|u|) = 0 \text{ for } |u| \leq C, \Phi(u) = \phi(|u|) = |u|^p - C^p \text{ for } |u| \geq C, \text{ certainly satisfy the requirement for } \phi.

**Proof.** By Lemmas (i) and (ii) of §12 the set $Q(t,x)$ is convex for every $(t,x)$ and satisfies condition (Q) in $A$. The set $U = \mathbb{R}^n$ is fixed, closed, and obviously satisfies condition (U). Also $f_0(t,x,u) = g(t,x)\phi(u) + g_0(t,x)$ and hence

$$f_0 \geq \mu \phi(u) \geq \mu \Phi(|u|), \quad f_0 \geq g_0 \geq \mu,$$

where $\mu > 0$, and hence both the growth condition for $f_0$ and condition (c), of Existence Theorem I of §7 is satisfied. Now if $A_0$ is any compact subset of $A = E_1 \times E_n$, then the continuous functions $g_{ij}, g_i$ are bounded in $A_0$, say $|g_{ij}| \leq C_0, |g_i| \leq C_0$ (where $C_0$ depends on $A_0$) and

$$|f| = |Hu + h| \leq |H| |u| + |h| \leq n^2C_0 |u| + nC_0$$

for all $(t,x) \in A_0$. Thus condition (y) of Theorem I is also satisfied. Condition (b) is satisfied since the initial point $(t_1, x(t_1))$ is fixed. Let us prove that condition (a') is satisfied. Indeed $\Phi(\zeta)/\zeta \to +\infty \text{ as } \zeta \to +\infty, \text{ hence } \Phi(\zeta)/\zeta \geq 1 \text{ for all } |\zeta| \geq D$ and some constant $D \geq 0$. Then for $|u| \geq D$ we have $|u| \leq \Phi(|u|)$, and hence $|u| \leq D + \Phi(|u|)$ for all $u \in \mathbb{R}^n$. Now for all $(t,x) \in A = E_1 \times E_n$ and $u \in \mathbb{R}^n$ we have

$$|f| = |Hu + h| \leq |H| |u| + |h| \leq |H| (D + \Phi(|u|)) + |h| \leq Cg\phi(u) + (D + 1)Cg_0 \leq C(D + 1)(\phi(u) + g_0) = C(D + 1)f_0.$$

Thus $f_0 \geq C^{-1}(D + 1)^{-1}|f|$ for all $(t,x,u) \in E_1 \times E_n \times E_n$. All conditions of Theorem I are satisfied, and the Lagrange problem (1), (2) has an optimal solution.
Existence Theorem IV. Let us consider the Lagrange problem

\[ I[x, u] = \int_{t_1}^{t_2} \left[ g(t, x) \phi(u) + g_0(t, x) \right] dt = \text{minimum} \]

with differential equations

\[ \frac{dx^i}{dt} = \sum_j g_{ij}(t, x) u^j + g_i(t, x), \quad i = 1, \ldots, n, \]

or

\[ \frac{dx}{dt} = H(t, x) u + h(t, x), \]

where \( x = (x^1, \ldots, x^n) \in E_n, \ u = (u^1, \ldots, u^m) \in U = E_m \), where \( H \) is the \( n \times m \) matrix \( (g_{ij}) \), where \( h \) is the \( n \)-vector \( (g_i) \), and where \( \phi(u) \) is a continuous nonnegative convex function of \( u \). Assume that all functions \( g(t, x), g_0(t, x), g_{ij}(t, x), g_i(t, x) \) are continuous in \( A = E_1 \times E_n \) and that

\[ g(t, x) \geq 0, \ g_0(t, x) \geq -G_0 \text{ for all } (t, x) \in A = E_1 \times E_n, \]

for some constants \( \mu > 0, G_0 \geq 0, D_0 \geq 0 \). Assume that the (convex) set

\[ \bar{Q}(t, x) = \{ z = (z^0, z) \mid z^0 \geq \phi(u) + g_0, z = Hu + h, u \in U = E_m \} \subset E_{n+1} \]

satisfies condition \((Q)\) in \( A \). Let \( \Omega \) be the class of all pairs \( x(t), u(t), t_1 \leq t \leq t_2, x(t) \) absolutely continuous, \( u(t) \) measurable, satisfying \((4)\) a.e., such that \( g \phi + g_0 \) is \( L \)-integrable in \([t_1, t_2]\), and such that the graph \((t, x(t))\) joins the fixed point \((t_1 = 0, x(t_1) = (0, \ldots, 0)) \in E_1 \times E_n\) to a given closed subset \( B \) of the half-space \( t \leq 0, x \in E_n \) in \( E_1 \times E_n \) and such that

\[ \int_{t_1}^{t_2} \left| \frac{dx^i}{dt} \right|^p dt \leq N_i, \quad i = 1, \ldots, n, \]

for some constants \( p > 1, N_i \geq 0 \). If \( \Omega \) is not empty then the Lagrange problem above has an optimal solution in \( \Omega \).

The functions \( \phi(u) = |u|^p, \ p \geq 1 \), as well as \( \phi_c(u) = 0 \) for \( |u| \leq c, \ \phi(u) = |u|^p - c^p \) for \( |u| \geq c, \ p \geq 1 \), all satisfy the requirements above for \( \phi \). The requirement \( g_0 \geq \mu > 0 \) can be disregarded if \( B \) is contained in a slab \([0 \leq t < T, x \in E_n]\), \( T \) finite. Any requirement \((6)\) which is a consequence of a relation \( \int_{t_1}^{t_2} (g \phi + g_0) dt \leq N_0 \) can be disregarded.

Proof. By \((i)\) of §12 the set \( Q(t, x) \) is convex for every \((t, x)\) in \( A \). All conditions of Theorem II of §9 are satisfied, and thus IV is a corollary of II.

Remark. The requirement concerning \( \bar{Q}(t, x) \) of Theorem IV is certainly satisfied if we assume that

\( (a) \ g(t, x) > 0 \) for all \((t, x) \in A = E_1 \times E_n, \)
(β) there exists a nonnegative convex function \( \Phi(\zeta) \), \( 0 \leq \zeta < +\infty \), with \( \Phi(\zeta) \to +\infty \) as \( \zeta \to +\infty \) and \( \phi(u) \geq \Phi(\|u\|) \) for all \( u \in \mathcal{U} = E_m \).

Indeed, by statements, (i), (ii) of §12, the convex set \( \mathcal{Q}(t, x) \) satisfies property (Q) in \( A \).

Remark. Theorems III and IV can be stated in an analogous form when the special integrand \( g\phi + g_0 \) is replaced by the more general integrand \( f_0(t, x, u) \) of §§ 7 and 9.

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