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EXISTENCE OF SOLUTIONS TO DIFFERENTIAL INCLUSIONS WITH DELAYED ARGUMENTS

LOTFI BOUDJENAH

ABSTRACT. In this work we investigate the existence of solutions to differential inclusions with a delayed argument. We use a fixed point theorem to obtain a solution and then provide an estimate of the solution.

1. INTRODUCTION

This note concerns the existence of solutions to differential inclusions with delayed argument, $x'(t) \in F(t, x_t)$ for $t \ge t_0$ with the initial condition $x(t) = \varphi(t)$ for $t \le t_0$.

The first works on differential inclusions were published in 1934-35 by Marchaud [16] and Zaremba [22]. They used the terms contingent and paratingent equations. Later, Wasewski and his collaborators published a series of works and developed the elementary theory of differential inclusions [20, 21]. Within few years after the first publications, the differential inclusions became a basic tool in optimal control theory. Starting from the pioneering work of Myshkis [17], there exists a whole series of papers devoted to paratingent and contingent differential inclusions with delay; see for example Campu [5, 6] and Kryzowa [14]. After this, many works appeared on differential inclusions with delay, for example Anan'ev [1], Deimling [9], Hong [11] and Zygmunt [23]. Recent results about differential inclusions in Banach spaces were obtained by Boudjenah [3], Syam [19] and Castaing-Ibrahim [7]. For more details on differential inclusions see the books by Aubin and Cellina [2], Deimling [9], Smirnov [18], and Kisielewicz [12].

In this work, we study the existence of solutions to differential inclusions with delayed argument, and we extend a result obtained by Anan'ev [1].

2. Preliminaries

Let \mathbb{R}^n denote the *n* dimensional Euclidean space and $\|\cdot\|$ its norm. Let *B* be a Banach space with norm $\|\cdot\|_B$. If $x \in B^n = B \times B \times \cdots \times B$, then $x_i \in B$, $i = 1, \ldots, n$, and $\|x\|_{B^n} = \left(\sum \|x_i\|_B^2\right)^{1/2}$.

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Let (M, d) be a metric space, $A \subset M$, and ϵ a positive number. We denote by A^{ϵ} the closed ϵ -neighborhood of A; i.e., $A^{\epsilon} = \{x \in M : d(x, a) \leq \epsilon\}$. Let \overline{A} denote the closure of A and co A the convex hull of A.

Let $C_{[a,b]}$ be the space of continuous real functions on [a,b] and $L_{p[a,b]}$ the space of real-valued functions whose *p*-power is integrable on [a,b]. For $f \in L_{p[a,b]}$, let $\|f\|_p = (\int_a^b |f(x)|^p dx)^{1/p}$.

Let $\operatorname{Conv} \mathbb{R}^n$ denote the set of all compact, convex and nonempty subsets of \mathbb{R}^n .

Fix $t_0 \in \mathbb{R}$, let h(t) be a continuous and positive function for $t \geq t_0$ and F be a set-valued map: $[t_0, +\infty[\times C^n_{[-h(t),0]} \to \text{Conv }\mathbb{R}^n \text{ such that: } (t, [x]_t) \to F(t, x_t) \in$ $\text{Conv }\mathbb{R}^n$, for $t \geq t_0$ and $x_t \in C^n_{[-h(t),0]}$, where $x_t(\zeta) = x(t+\zeta)$. For $-h(t) \leq \zeta \leq 0$, $x_t(\cdot)$ represents the history of the state from time t - h(t) to time t.

For fixed t, the map $F(t, .) : C^n_{[-h(t),0]} \to \operatorname{Conv} \mathbb{R}^n$ is called upper semi-continuous, u.s.c for short, if: for all $\epsilon > 0$ there exists $\delta > 0$ such that $||x_t - y_t||_{C^n} \le \delta$ implies $F(t, y_t) \subset F^{\epsilon}(t, x_t)$ where $x_t, y_t \in C^n_{[-h(t),0]}$ (See [2]).

The map $F(.,x_{\cdot})$ is called Lebesgue-measurable on $[t_0,\gamma]$, if the set $Z = \{t \in [t_0,\gamma] : F(t,x_t) \cap K \neq \emptyset\}$ is Lebesgue-measurable for any closed set $K \subset \mathbb{R}^n$ (See [2]).

Let F be a set valued map: $[t_0, +\infty] \times C^n_{[-h(t),0]} \to \operatorname{Conv} \mathbb{R}^n$. A relation of the form

$$x'(t) \in F(t, x_t) \quad \text{for } t \ge t_0. \tag{2.1}$$

is called a differential inclusion with delayed argument.

The generalized Cauchy problem consists of searching a solution of the differential inclusion (2.1) which satisfies the initial condition

$$x(t) = \varphi(t) \quad \text{for } t \le t_0 \,. \tag{2.2}$$

A function x is called solution of (2.1)-(2.2) if x is absolutely continuous on $[t_0, \gamma]$ and satisfies the differential inclusion (2.1) a.e, (almost everywhere) on $[t_0, \gamma]$ and the initial condition $x(t) = \varphi(t)$ for $t \leq t_0$.

For the proof of our main theorem we need some lemmas including Opial's theorem wich is presented next.

Lemma 2.1 ([15]). Let w(t, y) be a continuous function from $\mathbb{R}^+ \times \mathbb{R}^+$ to \mathbb{R}^+ , increasing in y and M(t) a maximal solution of the ordinary differential equation y' = w(t, y), with the initial condition $y(t_0) = y_0$, on the interval $[t_0, T]$, where $T > t_0$ an arbitrary positive number. Let m(t) be a continuous function increasing on $[t_0, T]$ and such that $m'(t) \leq w(t, m(t))$ a.e. on $[t_0, T]$. If $m(t_0) \leq y_0$, then $m(t) \leq M(t)$ for all $t \in [t_0, T]$.

Lemma 2.2 ([8]). Let Γ be an upper semicontinuous set-valued map defined on a metric space T with compact and nonempty value in a metric space U and $\{\Theta_n\}$ a sequence of elements of T converging to Θ_0 . Then we have

$$\emptyset \neq \bigcap_{k=1}^{\infty} \overline{\operatorname{co}}(\bigcup_{n=k}^{\infty} \Gamma(\Theta_n)) \subset \Gamma(\Theta_0).$$

Lemma 2.3 ([10]). If X is a Banach space and $\{x_n\}$ a sequence of elements of X weakly convergent to x, then there exists a sequence of convex combinations of the elements $\{x_n\}$ which converges strongly to x, in the sense of the norm.

We will recall the fixed point theorem for multivalued mappings due to Borisovich et al; see [4].

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Lemma 2.4 ([4]). Let X be a normed space, C be a convex subset of X and $\Gamma : C \to 2^C$ be an upper semicontinuous set-valued map. Suppose that for all $x \in C$, $\Gamma(x) \in \text{Conv } C$, then Γ has at least one fixed point in C.

3. Existence result

First we study the existence of solutions to (2.1)-(2.2) on the interval $[t_0, \gamma]$, where $\gamma > t_0$ (γ an arbitrary fixed reel number). Let us consider the interval $[t_{\gamma}, \gamma]$, where $t_{\gamma} = \min\{t - h(t), t \in [t_0, \gamma]\}$, then x_t denote the restriction of the function $x \in C^n_{[t_0, \gamma]}$ to the interval [t - h(t), t] where $t \in [t_0, \gamma]$. For $x \in C^n_{[t_{\gamma}, \gamma]}$, we denote the norm of x by

$$||x||_{c^n} = \max\{||x(s)||_{\mathbb{R}^n}, s \in [t - h(t), t], t \in [t_\gamma, \gamma]\}.$$

We use the following hypotheses:

- (H1) For $t \ge t_0$ the set-valued map $F(t, .) : C^n_{[-h(t), 0]} \to \text{Conv } \mathbb{R}^n$ is upper semicontinuous.
- (H2) For each fixed function $x \in C^n_{[t_{\gamma},\gamma]}$, the set-valued map $F(.,x_{\cdot}) : [t_0,\gamma] \to$ Conv \mathbb{R}^n , is Lebesgue-measurable on the interval $[t_0,\gamma]$.
- (H3) For any bounded set $Q \subset C^n_{[t_{\gamma},\gamma]}$, there exists a function $m : [t_0,\gamma] \to [0,+\infty[$ Lebesgue integrable such that for each measurable function $y : [t_0,\gamma] \to \mathbb{R}^n$ verifying the condition: $y(t) \in F_{Q(t)} = \cup \{F(t,x_t) : x \in Q\}$, almost everywhere on $[t_0,\gamma]$, we have the inequality $||y(t)|| \le m(t)$ a.e. on $[t_0,\gamma]$.
- (H4) For each fixed function $x \in C^n_{[t_{\gamma},\gamma]}$ and a vector $y \in F(t, x_t)$, we have the inequality: $x'(t).y \leq \Phi(t, \|x_t\|_{c^n}^2)$ where $\Phi(t, z)$ is a continuous function on $[t_0, \gamma] \times \mathbb{R}^+ \to \mathbb{R}^+$, positive, increasing in z and such that the ordinary differential equation $z' = 2\Phi(t, z)$ with the initial condition $z(t_0) = A$ (A an arbitrary positive number) has a maximal solution on all $[t_0, \gamma]$.
- (H5) The initial function φ is continuous on $[t_{\gamma}, t_0]$.

Now we are able to state and prove our existence result.

Theorem 3.1. Under hypothesis (H1)–(H5), for each $\varphi \in C^n_{[t_{\gamma},t_0]}$, problem (2.1)-(2.2) has at least one solution on the interval $[t_0,\gamma]$.

Proof. First we give an estimate of the solution of the differential inclusion (2.1). Suppose that (2.1) has a solution on $[t_0, \gamma]$ and let $g(t) = 1 + ||x(t)||_{\mathbb{R}^n}^2$. Then

$$g'(t) = 2(x_1(t)x_1'(t) + x_2(t)x_2'(t) + \dots + x_n(t)x_n'(t)) = 2x(t)x'(t).$$

In view of (H4),

$$\begin{split} g'(t) &\leq 2\Phi(t, \|x\|_{c^n}^2) = 2\Phi(t, \max\{\|x(s)\|_{\mathbb{R}^n}^2, t - h(t) \leq s \leq t\}) \\ &= 2\Phi(t, \max\{g(s), s \in [t - h(t), t]\}) \\ &\leq 2\Phi(t, \max\{g(s), s \in [t_{\gamma}, t]\}). \end{split}$$

For $t_0 < u \leq t$ we have

$$\int_{t_0}^u g'(\tau) d\tau \le 2 \int_{t_0}^u \Phi(\tau, \max\{g(s), s \in [\tau_\gamma, \tau]\}) d\tau \le 2 \int_{t_0}^u \Phi(\tau, \Lambda(\tau)) d\tau,$$

where $\Lambda(\tau) = \max\{g(s), s \in [\tau_{\nu}, \tau]\}$. This implies

$$g(u) \le g(t_o) + 2 \int_{t_0}^u \Phi(\tau, \Lambda(\tau)) d\tau.$$

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Then

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$$\max\{g(u), u \in [\tau_{\nu}, \tau]\} \le \max\{g(t) + 2\int_{t_0}^t \Phi(\tau, \Lambda(\tau)) d\tau, \ t \in [t_0, \gamma]\},\$$

or just

$$\Lambda(t) \le \max\{1 + \|x(t)\|_{\mathbb{R}^n}^2, t \in [t_0, \gamma]\} + 2\int_{t_0}^t \Phi(\tau, \Lambda(\tau)) d\tau$$

Thus

$$\Lambda(t) \leq \Lambda(t_0) + 2 \int_{t_0}^t \Phi(\tau, \Lambda(\tau)) d\tau.$$

Using Lemma 2.1, we obtain $\Lambda(t) \leq M(t)$, where M(t) is the maximal solution of the ordinary differential equation $z' = 2\Phi(t, z)$ with the initial condition $M(t_0) = \Lambda(t_0)$. Hence we have the inequalities:

$$g(t) \le \Lambda(t) < M(\gamma).$$

It follows that

$$|x(s)||_{\mathbb{R}^n}^2 \le M(\gamma) - 1 \le M(\gamma).$$

On the interval $[t_0, \gamma]$, we obtain the following estimate for the solution x(t) of (2.1),

$$\|x(s)\|_{\mathbb{R}^n} < L = M(\gamma)^{1/2}$$
(3.1)

Let us set $Q = \{x \in C^n_{[t_{\gamma},\gamma]}, x(t) = \varphi(t) \text{ for } t \in [t_{\gamma},t_0] \text{ and } ||x(t)|| \leq L \text{ for } t \in [t_0,\gamma]\}$. As the set Q is bounded in space $C^n_{[t_{\gamma},\gamma]}$, from (H3), there is a measurable function $m : [t_0,\gamma] \to [0,+\infty[$ and Lebesgue integrable, such that for each measurable function $y : [t_0,\gamma] \to \mathbb{R}^n$ verifying $y(t) \in F_Q(t) = \bigcup_Q F(t,x_t)$, almost everywhere on $[t_0,\gamma]$, we have the inequality

$$||y(t)|| \le m(t)$$
 a.e. on $[t_0, \gamma]$.

Then by (3.1), we obtain $\|\varphi(t_0)\|_{\mathbb{R}^n} < L$. Thus, we can choose a real number b_1 such that

$$\{x \in \mathbb{R}^n : \|x - \varphi(t_0)\|_{\mathbb{R}^n} \le b_1\} \subset \{x \in \mathbb{R}^n : \|x\|_{\mathbb{R}^n} \le L\}.$$

As the function m is integrable, we can choose $t_1 > 0$ such that

$$\int_{t_0}^{t_1} m(t)dt \le b_1 \tag{3.2}$$

Now we show that (2.1)-(2.2) has at least one solution on $[t_0, t_1]$. Let us consider the set X of functions x of the space $C_{[t_0,t_1]}^n$ satisfying the following three conditions: x is absolutely continuous on $[t_0, t_1]$, $x = \varphi \in C_{[t_{\gamma}, t_0]}^n$ for $t \in [t_{\gamma}, t_0]$, and

$$||x'(t)|| \le m(t)$$
 a.e. on $[t_0, t_1]$ (3.3)

We claim that X is compact. For this purpose we show that X is uniformly bounded and equi-continuous. For $x \in X$, we have

$$||x(t) - \varphi(t_0)|| = ||x(t) - x(t_0)|| = ||\int_{t_0}^{t_1} x'(s)ds||.$$

Furthermore, from (3.2), we have $\int_{t_0}^{t_1} m(t) dt \leq b_1$. Then, using (3.3), we obtain

$$\|\int_{t_0}^{t_1} x'(s)ds\| \le \int_{t_0}^{t_1} \|x'(s)ds\| \le \int_{t_0}^{t_1} m(s)ds \le b_1 \quad \text{a.e. on } [t_0, t_1].$$

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This implies

$$||x(t) - \varphi(t_0)|| \le b_1$$
 a.e. on $[t_0, t_1]$. (3.4)

This shows that X is uniformly bounded. Let $t_0 \leq t \leq t' \leq t_1$, then we have

$$||x(t) - x(t')|| \le \int_t^{t'} ||x'(s)ds|| \le \int_t^{t'} m(s)ds.$$

As the Lebesgue integral is absolutely continuous, for each $\varepsilon > 0$, there exists $\delta > 0$, such that

$$|t - t'| < \delta \Rightarrow ||x(t) - x(t')|| < \varepsilon,$$

which shows that X is equi-continuous. Since X is uniformly bounded and equicontinuous, it is compact by Arzela's theorem.

It is easy to show that X is convex. Indeed, let $x, y \in X$ and $\lambda \in [0, 1]$, we have

$$\|\frac{d}{dt}(\lambda x(t) + (1 - \lambda)y(t))\| \le \lambda \|x'(t)\| + (1 - \lambda)\|y'(t)\| \le m(t)$$

a.e. on $[t_0, t_1]$. Then

$$\lambda x + (1 - \lambda)y \in X$$
 for $\lambda \in [0, 1]$

Let us fix $x \in X$, and with this function we consider a function y such that

$$y'(t) \in F(t, x_t)$$
 a.e. on $[t_0, t_1]$ (3.5)

We denote by G the set of pairs $(x, y) \in X \times X$ such that (x, y) fulfills the above relation (3.5); i.e.,

$$G = \{(x, y) \in X \times X : y'(t) \in F(t, x_t) \text{ a.e. on } [t_0, t_1]\}.$$

Now we show that G is nonempty and closed. Let $x \in X$. In view of Hypothesis (H2) and selector's theorem (see[13]), there is a measurable function $\psi : [t_0, t_1] \to \mathbb{R}$ such that $\psi(t) \in F(t, x_t)$ a.e. on $[t_0, t_1]$. Define the function ξ as

$$\xi(t) = \varphi(t_0) + \int_{t_0}^t \psi(s) \, ds \quad \text{for } t \in [t_0, t_1].$$

Then $\xi'(t) \in F(t, x_t)$ a.e. on $[t_0, t_1]$. In view of (3.3), we have

$$\|\xi'(t)\| \le m(t)$$
 a.e. on $[t_0, t_1]$,

which implies that G is nonempty. G is closed. Indeed, let (x_k, y_k) a sequence of elements of G converging to (x, y), we will show that the sequence of derivatives $\{y'_k\}$ is bounded with the norm of $L^n_{1[t_0, t_1]}$. We have:

$$\begin{aligned} \|y_k'\|_{L_1^n}^2 &= \sum_{i=1}^n \|[y_k']\|_{L_1^n}^2 = \sum_{i=1}^n \left(\int_{t_0}^{t_1} |y_k'|(s)| ds\right)^2 \\ &= \sum_{i=1}^n \left(\int_{t_0}^{t_1} m(s)\right)^2 d = \sum_{i=1}^n b_1^2 \le nb_1. \end{aligned}$$

We will prove that the sequence $\{y'_k\}$ satisfies the condition: $\lim \int_{E_i} y'_k(s) ds = 0$ uniformly, and for each decreasing sequence $\{E_i\}$ of measurable sets $E_1 \supset E_2 \supset \cdots \supset E_n \supset \ldots$ such that $\bigcap_{i=1}^{\infty} E_i = \emptyset$. We have

$$\begin{split} |\int_{E_i} y'_k(s) ds| &\leq \int_{E_i} |y'_k(s)| ds = \int_{t_0}^{t_1} \chi_{E_i}(s) |y'_k(s)| ds \\ &\leq \int_{t_0}^{t_1} \chi_{E_i}(s) m(s) ds = \int_{E_i} m(s) ds, \end{split}$$

where χ_{E_i} denotes the characteristic function of the set E_i . For $E_i \subset [t_0, t_1]$, the integral exists and

$$\lim \mu(E_i) = \mu(\bigcap_{i=1}^{\infty} E_i) = \mu(\emptyset) = 0,$$

where μ denote the Lesbegue's measure.

From the absolute continuity of the integral, we obtain: For each $\epsilon > 0$, there exists j such that

$$i > j \Rightarrow \int_{E_i} \chi_{E_i}(s) m(s) ds < \epsilon.$$

Applying the weak criterion of compactness (see [10]), we show that the sequence $\{y_k\}$ is weakly compact in the sequential sense. Therefore, there is a subsequence, also denoted by $\{y_k\}$, weakly convergent to a function $z \in L^n_{1[t_0,t_1]}$. Thus, for $t \in [t_0,t_1]$ we have

$$y(t) = \lim y_k(t) = \lim (\varphi(t_0) + \int_{t_0}^t y'_k(s)ds) = \varphi(t_0) + \int_{t_0}^t z(s)ds.$$

This implies y'(t) = z(t).

Weak convergence in $L_{1[t_0,t_1]}^n$ is equivalent to the convergence of the integrals and applying Lemma 2.3, we prove the existence of a sequence of convex combinations $z_j = \{y'_j, y'_{j+1}, \ldots\}$ strongly convergent to $z \in L_{1[t_0,t_1]}^n$.

As $L_{1[t_0,t_1]}^n$ is a complete space, from any strongly convergent sequence we can extract a subsequence which converges almost everywhere. Then from the sequence $\{z_j\}$ we can extract a subsequence, also denoted by $\{z_j\}$, which converges a.e. to z. Thus we have

 $\lim z_j(t) = z(t)$ a.e. on $[t_0, t_1]$.

We claim that $y'(t) = z(t) \in F(t, x_t)$ a.e. on $[t_0, t_1]$. So, we will show that

$$z(t) \in \bigcap_{j=1}^{\infty} \overline{\operatorname{co}}(\bigcup_{n=j}^{\infty} y_n'(t))$$

Let $\{[z_j]\}$ the sequence of the convex combinations of the functions $\{y'_j, y'_{j+1}, ...\} = \bigcup_{n=j}^{\infty} y'_n$. We have

$$z_j = \sum_{j=1}^{n_j} a_i y'_i, \quad i \in \{j, j+1, \dots\}, \quad a_i > 0, \quad \sum_{j=1}^{n_j} a_i = 1.$$

Then

$$z_j(t) \in \operatorname{co}(\bigcup_{n=j}^{\infty} y'_n(t))$$

for j fixed. As $\lim z_j(t) = z(t)$ a.e. on $[t_0, t_1]$, we have that implication: For each neighborhood $U_{z(t)}$ of z(t), there exists N_0 such that $z_j(t) \in U_{z(t)}$ for all $j > N_0$. Therefore

$$U_{z(t)} \cap \operatorname{co}(\bigcup_{n=j}^{\infty} y_n'(t)) \neq \emptyset$$

and hence

$$z(t) \in \overline{\mathrm{co}}(\cup_{n=j}^{\infty} y_n'(t)).$$

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We have

$$\overline{\operatorname{co}}(\cup_{n=j}^{\infty}y_n'(t)) = \operatorname{co}\left(\cup_{n=j}^{\infty}y_n'(t)\right).$$

Whence we obtain

$$z(t) \in \operatorname{co}\left(\cup_{n=j}^{\infty} y_n'(t)\right),$$

so that

$$z(t) \in \bigcap_{j=1}^{\infty} \overline{\operatorname{co}}(\bigcup_{n=j}^{\infty} y'_n(t)).$$

From the definition of G, we have $y'_n(t) \in F(t, (x_n)_t)$ a.e. on $[t_0, t_1]$. This implies

$$\bigcap_{j=1}^{\infty} \overline{\operatorname{co}}(\bigcup_{n=j}^{\infty} y_n'(t)) \subset \bigcap_{j=1}^{\infty} \overline{\operatorname{co}}(\bigcup_{n=jn}^{\infty} (F(t, (x_n)_t)))$$

a.e. on $[t_0, t_1]$. Using Lemma 2.2, we obtain

$$\gamma_{j=1}^{\infty}\overline{\operatorname{co}}(\cup_{n=jn}^{\infty}(F(t,(x_n)_t)\subset F(t,x_t)).$$

From which it follows $z(t) \in F(t, x_t)$; i.e., $y'(t) \in F(t, x_t)$ a.e. on $[t_0, t_1]$. So we conclude that G is closed.

Let us define the set-valued map $\Gamma: X \to 2^X$ such that

$$\Gamma(x) = \{ y : y'(t) \in F(t, x_t) \text{ a.e. on } [t_0, t_1] \}.$$

The set $G = \{(x, y)\} \subset X \times X\}$ is the graph of Γ . Since G is closed, the application Γ is upper semi-continuous [2].

Let us show that $\Gamma(x)$ is compact. As $\Gamma(x) \subset X$ and X is compact, then $\Gamma(x)$ is uniformly bounded and we prove the equicontinuity of $\Gamma(x)$ in the same way as we did for X. It is also easy to show that $\Gamma(x)$ is convex.

Using Lemma 2.4, we show that the map Γ has at least one fixed point. Therefore, there is a function $x \in X$ such that $x(t) \in F(t, x_t)$ a.e. on $[t_0, t_1]$, then x is a solution of (2.1)-(2.2) on $[t_0, t_1]$.

To complete the proof, we extend the solution on $[t_1, \gamma]$. For $t_1 < \gamma$, we have the implication: $||x(t_1)|| < L$ implies the existence of $b_2 > 0$ such that

$$\{x \in \mathbb{R}^n : \|x(t) - x(t_1)\| \le b_2\} \subset \{x \in \mathbb{R}^n : \|x\| \le L\}.$$

Thus, there exist $t_2 > t_1$ such that $\int_{t_1}^{t_2} m(t) dt \leq b_2$ and we extend the solution on $[t_1, t_2]$.

We can choose all b_i 's such that $b_i \ge \epsilon > 0$, hence the sequence $\{b_i\}$ does not converge to 0. After a finite number of steps we can extend the solution to the entire interval $[t_0, \gamma]$.

Remark. Anan'ev [1] assumed that $y \cdot x'(t) \leq K(1 + ||x_t||_{c^n}^2)$ with K > 0. Our hypothesis (H4) is more general than that the one by Anan'ev.

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Lotfi Boudjenah

DEPARTMENT OF COMPUTER SCIENCE, FACULTY OF SCIENCES, UNIVERSITY OF ORAN, BP 1524 ORAN 31000, Algeria

E-mail address: lotfi60@yahoo.fr