

## HIGHER ORDER VIABILITY PROBLEM IN BANACH SPACES

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ABSTRACT. We show the existence of viable solutions to the differential inclusion

$$\begin{aligned}x^{(k)}(t) &\in F(t, x(t)) \\x(0) = x_0, \quad x^{(i)}(0) &= y_0^i, \quad i = 1, \dots, k-1, \\x(t) &\in K \quad \text{on } [0, T],\end{aligned}$$

where  $k \geq 1$ ,  $K$  is a closed subset of a separable Banach space and  $F(t, x)$  is an integrable bounded multifunction with closed values, (strongly) measurable in  $t$  and Lipschitz continuous in  $x$ .

### 1. INTRODUCTION

The aim of this paper is to establish the existence of local solutions of the higher-order viability problem

$$\begin{aligned}x^{(k)}(t) &\in F(t, x(t)) \quad \text{a.e on } [0, T] \\x(0) = x_0 \in K, \quad x^{(i)}(0) &= y_0^i \in \Omega_i, \quad i = 1, \dots, k-1, \\x(t) &\in K \quad \text{on } [0, T].\end{aligned} \tag{1.1}$$

where  $K$  is a closed subset of a separable Banach space  $E$ ,  $F : [0, 1] \times K \rightarrow 2^E$  is a measurable multifunction with respect to the first argument and Lipschitz continuous with respect to the second argument,  $\Omega_1, \dots, \Omega_{k-1}$  are open subsets of  $E$  and  $(x_0, y_0^1, \dots, y_0^{k-1})$  is given in  $K \times \prod_{i=1}^{k-1} \Omega_i$ .

As regards the existence result of such problems, we refer to the work of Marco and Murillo [6], in the case when  $F$  is a convex and compact valued-multifunction in finite-dimensional space.

First-order viability problems with the non-convex Carathéodory Lipschitzian right-hand side in Banach spaces have been studied by Duc Ha [3]. The author established a multi-valued version of Larrieu's work [4], assuming the tangential condition:

$$\liminf_{h \rightarrow 0^+} \frac{1}{h} d\left(x + \int_t^{t+h} F(s, x) ds, K\right) = 0,$$

where  $K$  is the viability set and  $d(., .)$  denotes the Hausdorff's excess.

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Lupulescu and Necula [5] extended the result of Duc Ha [3] to first-order functional differential inclusions with the non-convex Carathéodory Lipschitzian right-hand side in Banach space. The authors used the same kind of tangential conditions that in Duc Ha [3].

Recently, Aitalioubrahim and Sajid [1] proved the existence of viable solution to the following second-order differential inclusions with the non-convex Carathéodory Lipschitzian right-hand side in Banach space  $E$ :

$$\begin{aligned} \ddot{x}(t) &\in F(t, x(t), \dot{x}(t)) \quad \text{a.e.}; \\ (x(0), \dot{x}(0)) &= (x_0, y_0); \\ (x(t), \dot{x}(t)) &\in K \times \Omega; \end{aligned} \tag{1.2}$$

where  $K$  (resp.  $\Omega$ ) is a closed subset (resp. an open subset) of  $E$ . The authors introduced the tangential condition:

$$\liminf_{h \rightarrow 0^+} \frac{1}{h^2} d\left(x + hy + \frac{h}{2} \int_t^{t+h} F(s, x, y) ds, K\right) = 0. \tag{1.3}$$

In this paper we extend this result to the higher-order case with the tangential condition:

$$\liminf_{h \rightarrow 0^+} \frac{1}{h^k} d\left(x + \sum_{i=1}^{k-1} \frac{h^i}{i!} y^i + \frac{h^{k-1}}{k!} \int_t^{t+h} F(s, x) ds, K\right) = 0.$$

## 2. PRELIMINARIES AND STATEMENT OF THE MAIN RESULT

Let  $E$  be a separable Banach space with the norm  $\|\cdot\|$ . For measurability purpose,  $E$  (resp.  $U \subset E$ ) is endowed with the  $\sigma$ -algebra  $B(E)$  (resp.  $B(U)$ ) of Borel subsets for the strong topology and  $[0, 1]$  is endowed with Lebesgue measure and the  $\sigma$ -algebra of Lebesgue measurable subsets. For  $x \in E$  and  $r > 0$  let  $B(x, r) := \{y \in E; \|y - x\| < r\}$  be the open ball centered at  $x$  with radius  $r$  and  $\bar{B}(x, r)$  be its closure and put  $B = B(0, 1)$ . For  $x \in E$  and for nonempty sets  $A, B$  of  $E$  we denote  $d(x, A) := \inf\{\|y - x\|; y \in A\}$ ,  $d(A, B) := \sup\{d(x, B); x \in A\}$  and  $H(A, B) = \max\{d(A, B), d(B, A)\}$ . A multifunction is said to be measurable if its graph is measurable. For more detail on measurability theory, we refer the reader to the book of Castaing-Valadier [2].

Let us recall the following Lemmas that will be used in the sequel. For the proofs, we refer the reader to [8].

**Lemma 2.1.** *Let  $\Omega$  be a nonempty set in  $E$ . Assume that  $F : [a, b] \times \Omega \rightarrow 2^E$  is a multifunction with nonempty closed values satisfying:*

- For every  $x \in \Omega$ ,  $F(\cdot, x)$  is measurable on  $[a, b]$ ;
- For every  $t \in [a, b]$ ,  $F(t, \cdot)$  is (Hausdorff) continuous on  $\Omega$ .

*Then for any measurable function  $x(\cdot) : [a, b] \rightarrow \Omega$ , the multifunction  $F(\cdot, x(\cdot))$  is measurable on  $[a, b]$ .*

**Lemma 2.2.** *Let  $G : [a, b] \rightarrow 2^E$  be a measurable multifunction and  $y(\cdot) : [a, b] \rightarrow E$  a measurable function. Then for any positive measurable function  $r(\cdot) : [a, b] \rightarrow \mathbb{R}^+$ , there exists a measurable selection  $g(\cdot)$  of  $G$  such that for almost all  $t \in [a, b]$*

$$\|g(t) - y(t)\| \leq d(y(t), G(t)) + r(t).$$

Before stating our main result, for any integer  $n \geq 2$ , we recall the tangent set of  $n$ th order denoted by  $A_K^n(x_0, x_1, \dots, x_{n-1})$  introduced by Marco and Murillo [7, Def. 3.1] as follows.

For  $y \in E$ , we say that  $y \in A_K^n(x_0, x_1, \dots, x_{n-1})$  if

$$\liminf_{h \rightarrow 0^+} \frac{n!}{h^k} d\left(\sum_{i=0}^{n-1} \frac{h^i}{i!} x_i + \frac{h^n}{n!} y, K\right) = 0.$$

Let  $gr(A_K^n)$  be its graph.

Assume that the following hypotheses hold:

(H1)  $K$  is a nonempty closed subset in  $E$  and for  $i = 1, \dots, k - 1$ ,  $\Omega_i$  is a nonempty open subset in  $E$ , such that  $K \times \prod_{i=1}^{k-1} \Omega_i \subset gr(A_K^n)$ .

(H2)  $F : [0, 1] \times K \rightarrow 2^E$  is a set valued map with nonempty closed values satisfying

- (i) For each  $x \in K$ ,  $t \mapsto F(t, x)$  is measurable.
- (ii) There is a function  $m \in L^1([0, 1], \mathbb{R}^+)$  such that for all  $t \in [0, 1]$  and for all  $x_1, x_2 \in K$

$$H(F(t, x_1), F(t, x_2)) \leq m(t) \|x_1 - x_2\|$$

- (iii) For all bounded subset  $S$  of  $K$ , there is a function  $g_S \in L^1([0, 1], \mathbb{R}^+)$  such that for all  $t \in [0, 1]$  and for all  $x \in S$

$$\|F(t, x)\| := \sup_{z \in F(t, x)} \|z\| \leq g_S(t)$$

(H3) (**Tangential condition**) For every  $(t, x, (y^1, \dots, y^{k-1})) \in [0, 1] \times K \times \prod_{i=1}^{k-1} \Omega_i$ ,

$$\liminf_{h \rightarrow 0^+} \frac{1}{h^k} d\left(x + \sum_{i=1}^{k-1} \frac{h^i}{i!} y^i + \frac{h^{k-1}}{k!} \int_t^{t+h} F(s, x) ds, K\right) = 0.$$

**Theorem 2.3.** *If assumptions (H1)–(H3) are satisfied, then there exist  $T > 0$  and an absolutely continuous function  $x(\cdot) : [0, T] \rightarrow E$ , for which  $x^{(i)}(\cdot) : [0, T] \rightarrow E$ , for all  $i = 1, \dots, k - 1$ , is also absolutely continuous, such that  $x(\cdot)$  is solution of (1.1).*

### 3. PROOF OF THE MAIN RESULT

Let  $r > 0$  and  $\bar{B}(y_0^i, r) \subset \Omega_i$  for  $i = 1, \dots, k - 1$ . Choose  $g \in L^1([0, 1], \mathbb{R}^+)$  such that

$$\|F(t, x)\| \leq g(t) \quad \forall (t, x) \in [0, 1] \times (K \cap B(x_0, r)). \tag{3.1}$$

Let  $T_1 > 0$  and  $T_2 > 0$  be such that

$$\int_0^{T_1} m(t) dt < 1, \tag{3.2}$$

$$\int_0^{T_2} \left(g(t) + (k - 1)r + 1 + \sum_{i=1}^{k-1} \|y_0^i\|\right) dt < \frac{r}{2}. \tag{3.3}$$

For  $\varepsilon > 0$  there exists  $\eta(\varepsilon) > 0$  such that

$$\left| \int_{t_1}^{t_2} g(\tau) d\tau \right| < \varepsilon \quad \text{if } |t_1 - t_2| < \eta(\varepsilon). \tag{3.4}$$

Set

$$T = \min\{T_1, T_2, 1\}, \quad (3.5)$$

$$\alpha = \min\left\{T, \frac{1}{2}\eta\left(\frac{\varepsilon}{4}\right), \frac{\varepsilon}{4}\right\}. \quad (3.6)$$

We will use the following Lemma to prove the main result.

**Lemma 3.1.** *If assumptions (H1)–(H3) are satisfied, then for all  $\varepsilon > 0$  and all  $y(\cdot) \in L^1([0, T], E)$ , there exists  $f \in L^1([0, T], E)$ ,  $z(\cdot) : [0, T] \rightarrow E$  differentiable and a step function  $\theta : [0, T] \rightarrow [0, T]$  such that*

- $f(t) \in F(t, z(\theta(t)))$  for all  $t \in [0, T]$ ;
- $\|f(t) - y(t)\| \leq d(y(t), F(t, z(\theta(t)))) + \varepsilon$  for all  $t \in [0, T]$ ;
- $\|z^{(k-1)}(t) - y_0^{k-1} - \int_0^t f(\tau) d\tau\| \leq \varepsilon$  for all  $t \in [0, T]$ .

*Proof.* Let  $\varepsilon > 0$  and  $y(\cdot) \in L^1([0, T], E)$  be fixed. For  $(0, x_0, (y_0^1, \dots, y_0^{k-1})) \in [0, T] \times K \times \prod_{i=1}^{k-1} \Omega_i$ , by (H3),

$$\liminf_{h \rightarrow 0^+} \frac{1}{h^k} d\left(x_0 + \sum_{i=1}^{k-1} \frac{h^i}{i!} y_0^i + \frac{h^{k-1}}{k!} \int_0^h F(s, x_0) ds, K\right) = 0.$$

Hence, there exists  $0 < h \leq \alpha$  such that

$$d\left(x_0 + \sum_{i=1}^{k-1} \frac{h^i}{i!} y_0^i + \frac{h^{k-1}}{k!} \int_0^h F(s, x_0) ds, K\right) < \frac{\alpha h^k}{4k!}.$$

Put

$$h_0 := \max\left\{h \in ]0, \alpha] : d\left(x_0 + \sum_{i=1}^{k-1} \frac{h^i}{i!} y_0^i + \frac{h^{k-1}}{k!} \int_0^h F(s, x_0) ds, K\right) < \frac{\alpha h^k}{4k!}\right\}.$$

In view of Lemma 2.2, there exists a function  $f_0 \in L^1([0, h_0], E)$  such that  $f_0(t) \in F(t, x_0)$  and

$$\|f_0(t) - y(t)\| \leq d(y(t), F(t, x_0)) + \varepsilon, \quad \forall t \in [0, h_0].$$

Then

$$d\left(x_0 + \sum_{i=1}^{k-1} \frac{h_0^i}{i!} y_0^i + \frac{h_0^{k-1}}{k!} \int_0^{h_0} f_0(s) ds, K\right) < \frac{\alpha h_0^k}{4k!}.$$

So, there exists  $x_1 \in K$  such that

$$\begin{aligned} & \frac{k!}{h_0^k} \left\| x_1 - \left( x_0 + \sum_{i=1}^{k-1} \frac{h_0^i}{i!} y_0^i + \frac{h_0^{k-1}}{k!} \int_0^{h_0} f_0(s) ds \right) \right\| \\ & \leq \frac{k!}{h_0^k} d\left(x_0 + \sum_{i=1}^{k-1} \frac{h_0^i}{i!} y_0^i + \frac{h_0^{k-1}}{k!} \int_0^{h_0} f_0(s) ds, K\right) + \frac{\alpha}{4}, \end{aligned}$$

hence

$$\left\| \frac{x_1 - x_0 - \sum_{i=1}^{k-1} \frac{h_0^i}{i!} y_0^i}{h_0} - \frac{1}{h_0} \int_0^{h_0} f_0(s) ds \right\| < \alpha.$$

Set

$$u_0 = \frac{x_1 - x_0 - \sum_{i=1}^{k-1} \frac{h_0^i}{i!} y_0^i}{\frac{h_0^k}{k!}},$$

then

$$x_1 = \left( x_0 + \sum_{i=1}^{k-1} \frac{h_0^i}{i!} y_0^i + \frac{h_0^k}{k!} u_0 \right) \in K, \quad u_0 \in \frac{1}{h_0} \int_0^{h_0} f_0(s) ds + \alpha B.$$

For  $i = 1, \dots, k-1$ , put

$$y_1^i = \sum_{j=i}^{k-1} \frac{h_0^{j-i}}{(j-i)!} y_0^j + \frac{h_0^{k-i}}{(k-i)!} u_0.$$

Since  $f_0(t) \in F(t, x_0)$  for all  $t \in [0, h_0]$  and by (3.1), (3.3) and (3.6), we have

$$\begin{aligned} \|x_1 - x_0\| &= \left\| \sum_{i=1}^{k-1} \frac{h_0^i}{i!} y_0^i + \frac{h_0^k}{k!} u_0 \right\| \\ &\leq h_0 \sum_{i=1}^{k-1} \|y_0^i\| + \int_0^{h_0} g(s) ds + h_0 \alpha \\ &\leq \int_0^{h_0} \left( g(s) + 1 + \sum_{i=1}^{k-1} \|y_0^i\| \right) ds < \frac{r}{2}. \end{aligned}$$

Then  $x_1 \in B(x_0, r)$ . For  $i = 1, \dots, k-2$ , we have

$$\begin{aligned} \|y_1^i - y_0^i\| &\leq \sum_{j=i+1}^{k-1} \frac{h_0^{j-i}}{(j-i)!} \|y_0^j\| + \frac{h_0^{k-i}}{(k-i)!} \|u_0\| \\ &\leq h_0 \sum_{j=i+1}^{k-1} \|y_0^j\| + \int_0^{h_0} g(s) ds + h_0 \alpha \\ &\leq \int_0^{h_0} \left( g(s) + 1 + \sum_{j=i+1}^{k-1} \|y_0^j\| \right) ds < \frac{r}{2}, \end{aligned}$$

and

$$\begin{aligned} \|y_1^{k-1} - y_0^{k-1}\| &\leq h_0 \|u_0\| \\ &\leq \int_0^{h_0} g(s) ds + h_0 \alpha \\ &\leq \int_0^{h_0} (g(s) + 1) ds < \frac{r}{2}. \end{aligned}$$

Then  $y_1^i \in B(y_0^i, r)$  for all  $i = 1, \dots, k-1$ . We reiterate this process for constructing sequences  $h_q, t_q, x_q, y_q^1, \dots, y_q^{k-1}, f_q$  and  $u_q$  satisfying for some rank  $m \geq 1$  the following assertions:

(a) For all  $q \in \{0, \dots, m-1\}$ ,

$$h_q := \max \left\{ h \in ]0, \alpha] : d \left( x_q + \sum_{i=1}^{k-1} \frac{h^i}{i!} y_q^i + \frac{h^{k-1}}{k!} \int_{t_q}^{t_{q+1}} F(s, x_q) ds, K \right) < \frac{\alpha h^k}{4k!} \right\};$$

(b)  $t_0 = 0, t_{m-1} < T \leq t_m$  with  $t_q = \sum_{j=0}^{q-1} h_j$  for all  $q \in \{1, \dots, m\}$ ;

(c) For all  $q \in \{1, \dots, m\}$  and for all  $j \in \{1, \dots, k-2\}$

$$x_q = x_0 + \sum_{j=1}^{k-1} \sum_{i=0}^{q-1} \frac{h_i^j}{j!} y_i^j + \sum_{i=0}^{q-1} \frac{h_i^k}{k!} u_i, \quad x_q \in K \cap B(x_0, r),$$

$$y_{q+1}^{k-1} := y_q^{k-1} + h_q u_q = y_0^{k-1} + \sum_{i=0}^q h_i u_i, \quad y_q^{k-1} \in B(y_0^{k-1}, r),$$

$$y_q^j = y_0^j + \sum_{l=j+1}^{k-1} \sum_{i=0}^{q-1} \frac{h_i^{l-j}}{(l-j)!} y_i^l + \sum_{i=0}^{q-1} \frac{h_i^{k-j}}{(k-j)!} u_i, \quad y_q^j \in B(y_0^j, r);$$

(d) For all  $t \in [t_q, t_{q+1}]$  and for all  $q \in \{0, \dots, m-1\}$ ,

$$u_q \in \frac{1}{h_q} \int_{t_q}^{t_{q+1}} f_q(s) ds + \alpha B, \quad f_q(t) \in F(t, x_q),$$

$$\|f_q(t) - y(t)\| \leq d(y(t), F(t, x_q)) + \varepsilon.$$

It is easy to see that for  $q = 1$  the assertions (a)-(d) are fulfilled. Let now  $q \geq 2$ . Assume that (a)-(d) are satisfied for any  $j = 1, \dots, q$ . If,  $T \leq t_{q+1}$ , then we take  $m = q + 1$  and so the process of iterations is stopped and we get (a)-(d) satisfied with  $t_{m-1} < T \leq t_m$ . In the other case, i.e,  $t_{q+1} < T$ , we define  $y_{q+1}^1, \dots, y_{q+1}^{k-1}$  and  $x_{q+1}$  as follows

$$x_{q+1} := x_q + \sum_{i=1}^{k-1} \frac{h_q^i}{i!} y_q^i + \frac{h_q^k}{k!} u_q = \left( x_0 + \sum_{j=1}^{k-1} \sum_{i=0}^q \frac{h_i^j}{j!} y_i^j + \sum_{i=0}^q \frac{h_i^k}{k!} u_i \right) \in K,$$

$$y_{q+1}^{k-1} := y_q^{k-1} + h_q u_q = y_0^{k-1} + \sum_{i=0}^q h_i u_i,$$

$$y_{q+1}^j := \sum_{l=j}^{k-1} \frac{h_q^{l-j}}{(l-j)!} y_q^l + \frac{h_q^{k-j}}{(k-j)!} u_q = y_0^j + \sum_{l=j+1}^{k-1} \sum_{i=0}^q \frac{h_i^{l-j}}{(l-j)!} y_i^l + \sum_{i=0}^q \frac{h_i^{k-j}}{(k-j)!} u_i$$

for  $j = 1, \dots, k-2$ . By (3.1), (3.3) and (3.6), we have

$$\begin{aligned} \|x_{q+1} - x_0\| &\leq \sum_{j=1}^{k-1} \sum_{i=0}^q \frac{h_i^j}{j!} \|y_i^j\| + \sum_{i=0}^q \frac{h_i^k}{k!} \|u_i\| \\ &\leq \sum_{j=1}^{k-1} \sum_{i=0}^q h_i (r + \|y_0^j\|) + \sum_{i=0}^q \|h_i u_i\| \\ &\leq \sum_{i=0}^q h_i \left( (k-1)r + \sum_{j=1}^{k-1} \|y_0^j\| \right) + \sum_{i=0}^q \left( \int_{t_i}^{t_{i+1}} \|f_i(t)\| dt + \alpha h_i \right) \\ &\leq \int_0^{t_{q+1}} \left( g(t) + 1 + (k-1)r + \sum_{j=1}^{k-1} \|y_0^j\| \right) dt < r, \end{aligned}$$

which ensures that  $x_{q+1} \in K \cap B(x_0, r)$ . For all  $j = 1, \dots, k-2$ , we have

$$\|y_{q+1}^j - y_0^j\| \leq \sum_{l=j+1}^{k-1} \sum_{i=0}^q \frac{h_i^{l-j}}{(l-j)!} \|y_i^l\| + \sum_{i=0}^q \frac{h_i^{k-j}}{(k-j)!} \|u_i\|$$

$$\begin{aligned}
&\leq \sum_{l=j+1}^{k-1} \sum_{i=0}^q h_i(r + \|y_0^l\|) + \sum_{i=0}^q \|h_i u_i\| \\
&\leq \sum_{i=0}^q \left( h_i \left( (k-j-1)r + \sum_{l=j+1}^{k-1} \|y_0^l\| \right) + \int_{t_i}^{t_{i+1}} g(t) dt + \alpha h_i \right) \\
&\leq \int_0^{t_{q+1}} \left( g(t) + 1 + (k-j-1)r + \sum_{l=j+1}^{k-1} \|y_0^l\| \right) dt < r
\end{aligned}$$

and

$$\begin{aligned}
\|y_{q+1}^{k-1} - y_0^{k-1}\| &\leq \sum_{i=0}^q h_i \|u_i\| \\
&\leq \sum_{i=0}^q \left( \int_{t_i}^{t_{i+1}} g(t) dt + \alpha h_i \right) \\
&\leq \int_0^{t_{q+1}} (g(t) + 1) dt < r,
\end{aligned}$$

which ensures that  $y_{q+1}^j \in B(y_0^j, r)$  for all  $j = 1, \dots, k-1$ .

Now, we have to prove that this iterative process is finite; i.e., there exists a positive integer  $m$  such that  $t_{m-1} < T \leq t_m$ . Suppose to the contrary, that is  $t_q \leq T$ , for all  $q \geq 1$ . Then the bounded increasing sequence  $\{t_q\}_q$  converges to some  $\bar{t}$  such that  $\bar{t} \leq T$ . Hence for  $q > p$ ,

$$\|x_q - x_p\| \leq \int_{t_p}^{t_q} g(t) dt + (t_q - t_p) \left( (k-1)r + 1 + \sum_{i=1}^{k-1} \|y_0^i\| \right) \rightarrow 0 \quad \text{as } q, p \rightarrow \infty$$

and for  $j = 1, \dots, k-2$ ,

$$\|y_q^j - y_p^j\| \leq \int_{t_p}^{t_q} g(t) dt + (t_q - t_p) \left( (k-j-1)r + 1 + \sum_{l=j+1}^{k-1} \|y_0^l\| \right) \rightarrow 0 \quad \text{as } q, p \rightarrow \infty$$

and

$$\|y_q^{k-1} - y_p^{k-1}\| \leq \int_{t_p}^{t_q} (g(t) + 1) dt \rightarrow 0 \quad \text{as } q, p \rightarrow \infty.$$

Therefore, the sequences  $\{x_q\}_q$  and  $\{y_q^j\}_q$ , for all  $j = 1, \dots, k-1$ , are Cauchy sequences and hence, they converge to some  $\bar{x} \in K$  and  $\bar{y}^j \in \Omega_j$  respectively. Hence, as  $(\bar{t}, \bar{x}, (\bar{y}^1, \dots, \bar{y}^{k-1})) \in [0, T] \times K \times \prod_{i=1}^{k-1} \Omega_i$ , by (H3), there exist  $h \in [0, \alpha]$  and an integer  $q_0 \geq 1$  such that for all  $q \geq q_0$  and for all  $j = 1, \dots, k-1$

$$\begin{aligned}
d\left(\bar{x} + \sum_{j=1}^{k-1} \frac{h^j}{j!} \bar{y}^j + \frac{h^{k-1}}{k!} \int_{\bar{t}}^{\bar{t}+h} F(s, \bar{x}) ds, K\right) &\leq \frac{h^k \alpha}{8(k+5)(k!)}; \\
\|x_q - \bar{x}\| &\leq \frac{h^k \alpha}{8(k+5)(k!)}; \\
\|y_q^j - \bar{y}^j\| &\leq \frac{h^{k-j} \alpha j!}{8(k+5)(k!)}; \\
\bar{t} - t_q &< \min\left\{\eta\left(\frac{h\alpha}{8(k+5)}\right), h\right\};
\end{aligned} \tag{3.7}$$

$$\int_{\bar{t}}^{\bar{t}+h} m(t) \|x_q - \bar{x}\| dt \leq \frac{h\alpha}{8(k+5)}.$$

Let  $q > q_0$  be given. For an arbitrary measurable selection  $\phi_q$  of  $F(t, x_q)$  on  $[0, \bar{t} + h]$ , there exists a measurable selection  $\phi$  of  $F(t, \bar{x})$  on  $[0, \bar{t} + h]$  such that

$$\|\phi_q(t) - \phi(t)\| \leq d(\phi_q(t), F(t, \bar{x})) + \frac{\alpha}{2(k+5)} \leq m(t) \|x_q - \bar{x}\| + \frac{\alpha}{8(k+5)}. \quad (3.8)$$

Relations (3.7) and (3.8) imply

$$\begin{aligned} & d\left(x_q + \sum_{j=1}^{k-1} \frac{h^j}{j!} y_q^j + \frac{h^{k-1}}{k!} \int_{t_q}^{t_q+h} \phi_q(s) ds, K\right) \\ & \leq \|x_q - \bar{x}\| + \sum_{j=1}^{k-1} \frac{h^j}{j!} \|y_q^j - \bar{y}^j\| + d\left(\bar{x} + \sum_{j=1}^{k-1} \frac{h^j}{j!} \bar{y}^j + \frac{h^{k-1}}{k!} \int_{\bar{t}}^{\bar{t}+h} \phi(s) ds, K\right) \\ & \quad + \frac{h^{k-1}}{k!} \int_{t_q}^{\bar{t}} \|\phi_q(s)\| ds + \frac{h^{k-1}}{k!} \int_{\bar{t}}^{t_q+h} \|\phi_q(s) - \phi(s)\| ds + \frac{h^{k-1}}{k!} \int_{t_q+h}^{\bar{t}+h} \|\phi(s)\| ds \\ & \leq \|x_q - \bar{x}\| + \sum_{j=1}^{k-1} \frac{h^j}{j!} \|y_q^j - \bar{y}^j\| + \frac{h^{k-1}}{k!} \int_{t_q}^{\bar{t}} g(s) ds \\ & \quad + d\left(\bar{x} + \sum_{j=1}^{k-1} \frac{h^j}{j!} \bar{y}^j + \frac{h^{k-1}}{k!} \int_{\bar{t}}^{\bar{t}+h} \phi(s) ds, K\right) + \frac{h^{k-1}}{k!} \int_{\bar{t}}^{\bar{t}+h} m(s) \|x_q - \bar{x}\| ds \\ & \quad + \frac{h^k \alpha}{8(k+5)(k!)} + \frac{h^{k-1}}{k!} \int_{t_q+h}^{\bar{t}+h} g(s) ds \\ & \leq \frac{h^k \alpha}{8(k+5)(k!)} + (k-1) \frac{h^k \alpha}{8(k+5)(k!)} + \frac{h^k \alpha}{8(k+5)(k!)} + \frac{h^k \alpha}{8(k+5)(k!)} \\ & \quad + \frac{h^k \alpha}{8(k+5)(k!)} + \frac{h^k \alpha}{8(k+5)(k!)} + \frac{h^k \alpha}{8(k+5)(k!)} < \frac{h^k \alpha}{4k!}. \end{aligned}$$

Since  $\phi_q$  is an arbitrary measurable selection of  $F(t, x_q)$  on  $[0, \bar{t} + h]$  it follows that

$$d\left(x_q + \sum_{j=1}^{k-1} \frac{h^j}{j!} y_q^j + \frac{h^{k-1}}{k!} \int_{t_q}^{t_q+h} F(t, x_q) ds, K\right) < \frac{h^k \alpha}{4k!}.$$

On the other hand, by (3.7), we have  $t_{q+1} \leq \bar{t} < t_q + h$  and hence  $h > t_{q+1} - t_q = h_q$ . Thus, there exists  $h > h_q$  (for all  $q \geq q_0$ ) such that  $0 < h \leq \alpha$  and

$$d\left(x_q + \sum_{i=1}^{k-1} \frac{h^i}{i!} y_q^i + \frac{h^{k-1}}{k!} \int_{t_q}^{t_q+h} F(t, x_q) ds, K\right) < \frac{h^k \alpha}{4k!}.$$

This contradicts the definition of  $h_q$ . Therefore, there is an integer  $m \geq 1$  such that  $t_{m-1} < T \leq t_m$  and for which the assertions (a)-(d) are fulfilled.

Now, we take  $t_m = T$  and we define the function  $\theta : [0, T] \rightarrow [0, T]$ ,  $z(\cdot) : [0, T] \rightarrow E$  and  $f \in L^1([0, T], E)$  by setting for all  $t \in [t_q, t_{q+1}[$

$$\theta(t) = t_q, \quad f(t) = f_q(t), \quad z(t) = x_q + \sum_{i=1}^{k-1} \frac{(t-t_q)^i}{i!} y_q^i + \frac{(t-t_q)^k}{k!} u_q.$$



**Claim 3.2.** For all  $q \in \{0, \dots, m\}$  we have

$$\|y_q^{k-1} - y_0^{k-1} - \int_0^{t_q} f(s)ds\| \leq \alpha t_q.$$

*Proof.* It is easy to see that for  $q = 0$  the above assertion is fulfilled. By induction, assume that

$$\|y_j^{k-1} - y_0^{k-1} - \int_0^{t_j} f(s)ds\| \leq \alpha t_j.$$

for any  $j = 1, \dots, q-1$ . By (d) we have

$$\begin{aligned} & \|y_q^{k-1} - y_0^{k-1} - \int_0^{t_q} f(s)ds\| \\ &= \|y_{q-1}^{k-1} - y_0^{k-1} - \int_0^{t_{q-1}} f(s)ds + h_{q-1}u_{q-1} - \int_{t_{q-1}}^{t_q} f(s)ds\| \\ &\leq \|y_{q-1}^{k-1} - y_0^{k-1} - \int_0^{t_{q-1}} f(s)ds\| + \|h_{q-1}u_{q-1} - \int_{t_{q-1}}^{t_q} f(s)ds\| \\ &\leq \alpha t_{q-1} + \alpha h_{q-1} = \alpha t_{q-1} + \alpha t_q - \alpha t_{q-1} = \alpha t_q. \end{aligned}$$

□

Now let  $t \in [t_q, t_{q+1}]$ , then by Claim 3.2 and the relations (d), (3.1), and (3.6), we have

$$\begin{aligned} & \|z^{(k-1)}(t) - y_0^{k-1} - \int_0^t f(s)ds\| \\ &= \|y_q^{k-1} - y_0^{k-1} - \int_0^{t_q} f(s)ds + (t - t_q)u_q - \int_{t_q}^t f(s)ds\| \\ &\leq \|y_q^{k-1} - y_0^{k-1} - \int_0^{t_q} f(s)ds\| + \|h_q u_q\| + \int_{t_q}^{t_{q+1}} g(s)ds \\ &\leq \alpha t_q + 2 \int_{t_q}^{t_{q+1}} g(s)ds + \alpha h_q \\ &\leq \frac{\varepsilon}{4} + \frac{\varepsilon}{2} + \frac{\varepsilon}{4} = \varepsilon. \end{aligned}$$

The proof of Lemma 3.1 is complete. □

*Proof of the Theorem 2.3.* Let  $(\varepsilon_n)_{n=1}^\infty$  be a strictly decreasing sequence of positive scalars such that  $\sum_{n=1}^\infty \varepsilon_n < \infty$  and  $\varepsilon_1 < 1$ . In view of Lemma 3.1, we can define inductively sequences  $(f_n)_{n=1}^\infty \subset L^1([0, T], E)$ ,  $(z_n(\cdot))_{n=1}^\infty \subset C^k([0, T], E)$  and  $(\theta_n)_{n=1}^\infty \subset S([0, T], [0, T])$  ( $S([0, T], [0, T])$  is the space of step functions from  $[0, T]$  into  $[0, T]$ ) such that

- (1)  $f_n(t) \in F(t, z_n(\theta_n(t)))$  for all  $t \in [0, T]$ ;
- (2)  $\|f_{n+1}(t) - f_n(t)\| \leq d(f_n(t), F(t, z_{n+1}(\theta_{n+1}(t)))) + \varepsilon_{n+1}$  for all  $t \in [0, T]$ ;
- (3)  $\|z_n^{(k-1)}(t) - y_0^{k-1} - \int_0^t f_n(\tau)d\tau\| \leq \varepsilon_n$  for all  $t \in [0, T]$ .

By (1) and (2) we have

$$\begin{aligned} \|f_{n+1}(t) - f_n(t)\| &\leq H\left(F(t, z_n(\theta_n(t))), F(t, z_{n+1}(\theta_{n+1}(t)))\right) + \varepsilon_{n+1} \\ &\leq m(t)\|z_n(\theta_n(t)) - z_{n+1}(\theta_{n+1}(t))\| + \varepsilon_{n+1} \end{aligned}$$

$$\begin{aligned} &\leq m(t) \left( \|z_n(\theta_n(t)) - z_n(t)\| + \|z_n(t) - z_{n+1}(t)\| \right. \\ &\quad \left. + \|z_{n+1}(t) - z_{n+1}(\theta_{n+1}(t))\| \right) + \varepsilon_{n+1}. \end{aligned}$$

On the other hand, for  $t \in [t_q, t_{q+1}[$  we have

$$\begin{aligned} \|z_n(t) - z_n(\theta_n(t))\| &= \left\| \sum_{i=1}^{k-1} \frac{(t-t_q)^i}{i!} y_q^i + \frac{(t-t_q)^k}{k!} u_q \right\| \\ &\leq \sum_{i=1}^{k-1} h_q \left( \|y_q^i - y_0^i\| + \|y_0^i\| \right) + \|h_q u_q\| \\ &\leq \frac{\varepsilon_n}{4} \left( (k-1)r + \sum_{i=1}^{k-1} \|y_0^i\| \right) + \alpha + \int_{t_q}^{t_{q+1}} g(s) ds \\ &\leq \frac{\varepsilon_n}{4} \left( (k-1)r + \sum_{i=1}^{k-1} \|y_0^i\| \right) + \frac{\varepsilon_n}{4} + \frac{\varepsilon_n}{4} \\ &\leq \frac{\varepsilon_n}{4} \left( (k-1)r + 2 + \sum_{i=1}^{k-1} \|y_0^i\| \right). \end{aligned}$$

Hence

$$\|z_n(t) - z_n(\theta_n(t))\| \leq \frac{\varepsilon_n}{4} \left( (k-1)r + 2 + \sum_{i=1}^{k-1} \|y_0^i\| \right). \quad (3.9)$$

It follows that

$$\begin{aligned} &\|f_{n+1}(t) - f_n(t)\| \\ &\leq m(t) \left( \frac{\varepsilon_n}{2} \left( (k-1)r + 2 + \sum_{i=1}^{k-1} \|y_0^i\| \right) + \|z_n(\cdot) - z_{n+1}(\cdot)\|_\infty \right) + \varepsilon_{n+1}. \end{aligned} \quad (3.10)$$

Relations (3.10) and (3.2) yield

$$\begin{aligned} &\|z_{n+1}^{(k-1)}(t) - z_n^{(k-1)}(t)\| \\ &\leq \|z_{n+1}^{(k-1)}(t) - y_0^{k-1} - \int_0^t f_{n+1}(s) ds\| + \|z_n^{(k-1)}(t) - y_0^{k-1} - \int_0^t f_n(s) ds\| \\ &\quad + \int_0^t \|f_{n+1}(s) - f_n(s)\| ds \\ &\leq \varepsilon_{n+1} + \varepsilon_n + \int_0^t m(s) \left( \frac{\varepsilon_n}{2} \left( (k-1)r + 2 + \sum_{i=1}^{k-1} \|y_0^i\| \right) + \|z_n(\cdot) - z_{n+1}(\cdot)\|_\infty \right) ds \\ &\quad + t\varepsilon_{n+1} \\ &\leq 3\varepsilon_n + \|z_n(\cdot) - z_{n+1}(\cdot)\|_\infty \int_0^T m(s) ds \\ &\quad + \frac{\varepsilon_n}{2} \left( (k-1)r + 2 + \sum_{i=1}^{k-1} \|y_0^i\| \right) \int_0^T m(s) ds \\ &\leq \left( (k-1)r + 5 + \sum_{i=1}^{k-1} \|y_0^i\| \right) \varepsilon_n + \|z_n(\cdot) - z_{n+1}(\cdot)\|_\infty \int_0^T m(s) ds. \end{aligned}$$

Since  $T \leq 1$  for all  $t \in [0, T]$ , we have

$$\begin{aligned} \|z_{n+1}^{(k-2)}(t) - z_n^{(k-2)}(t)\| &\leq \int_0^t \|z_{n+1}^{(k-1)}(s) - z_n^{(k-1)}(s)\| ds \\ &\leq \left( (k-1)r + 5 + \sum_{i=1}^{k-1} \|y_0^i\| \right) \varepsilon_n \\ &\quad + \|z_n(\cdot) - z_{n+1}(\cdot)\|_\infty \int_0^T m(s) ds. \end{aligned}$$

Then by the same reasoning, for  $j = 1, \dots, k-1$ , we obtain

$$\begin{aligned} \|z_{n+1}^{(j)}(t) - z_n^{(j)}(t)\| &\leq \left( (k-1)r + 5 + \sum_{i=1}^{k-1} \|y_0^i\| \right) \varepsilon_n \\ &\quad + \|z_n(\cdot) - z_{n+1}(\cdot)\|_\infty \int_0^T m(s) ds \end{aligned}$$

and

$$\|z_n(\cdot) - z_{n+1}(\cdot)\|_\infty \leq \frac{\left( (k-1)r + 5 + \sum_{i=1}^{k-1} \|y_0^i\| \right) \varepsilon_n}{1-L} \quad (3.11)$$

where  $L = \int_0^T m(s) ds$ . For  $j = 1, \dots, k-1$  we have

$$\begin{aligned} \|z_{n+1}^{(j)}(\cdot) - z_n^{(j)}(\cdot)\|_\infty &\leq \left( (k-1)r + 5 + \sum_{i=1}^{k-1} \|y_0^i\| \right) \varepsilon_n + \|z_n(\cdot) - z_{n+1}(\cdot)\|_\infty \\ &\leq \frac{\left( (k-1)r + 5 + \sum_{i=1}^{k-1} \|y_0^i\| \right) (2-L) \varepsilon_n}{1-L}. \end{aligned}$$

Therefore, for  $n < m$ ,

$$\|z_m(\cdot) - z_n(\cdot)\|_\infty \leq \frac{(k-1)r + 5 + \sum_{i=1}^{k-1} \|y_0^i\|}{1-L} \sum_{i=n}^{m-1} \varepsilon_i$$

and for  $j = 1, \dots, k-1$ ,

$$\|z_m^{(j)}(\cdot) - z_n^{(j)}(\cdot)\|_\infty \leq \frac{\left( (k-1)r + 5 + \sum_{i=1}^{k-1} \|y_0^i\| \right) (2-L)}{1-L} \sum_{i=n}^{m-1} \varepsilon_i.$$

Thus the sequences  $\{z_n(\cdot)\}_{n=1}^\infty$  and  $\{z_n^{(j)}(\cdot)\}_{n=1}^\infty$ , for  $j = 1, \dots, k-1$ , converge uniformly on  $[0, T]$ , namely  $x(\cdot)$  and  $y_j(\cdot)$  its limits respectively. Also the relations

$$z_n(t) = x_0 + \int_0^t \dot{z}_n(s) ds$$

and

$$z_n^{(j)}(t) = y_0^j + \int_0^t z_n^{(j+1)}(s) ds \quad \text{for } j = 1, \dots, k-2$$

yield  $x(t) = x_0 + \int_0^t y_1(s) ds$  and

$$y_j(t) = y_0^j + \int_0^t y_{j+1}(s) ds \quad \text{for } j = 1, \dots, k-2.$$

Thus  $\dot{x}(t) = y_1(t)$  and  $\dot{y}_j(t) = y_{j+1}(t)$  for all  $t \in [0, T]$  and for all  $j = 1, \dots, k-2$ . Hence  $x(0) = x_0$  and  $x^{(j)}(0) = y_0^j$  for all  $j = 1, \dots, k-1$ . On the other hand, observe that  $z_n(\theta_n(t))$  converges uniformly to  $x(t)$  on  $[0, T]$ . Indeed, for  $t \in [t_q, t_{q+1}[$  we have

$$\|z_n(\theta_n(t)) - x(t)\| \leq \|z_n(t) - z_n(\theta_n(t))\| + \|z_n(t) - x(t)\|.$$

By (3.9) and since  $(z_n(\cdot))$  converges uniformly to  $x(\cdot)$ , it follows that

$$z(\theta_n(\cdot)) \text{ converges uniformly to } x(\cdot) \text{ on } [0, T]. \quad (3.12)$$

By construction, we have  $z_n(\theta_n(t)) \in K$  for every  $t \in [0, T]$  and  $K$  is closed, then  $x(t) \in K$  for all  $t \in [0, T]$ .

Now we return to relation (3.10). By (3.11) we have

$$\begin{aligned} & \|f_{n+1}(t) - f_n(t)\| \\ & \leq \left( m(t) \left( \frac{(k-1)r + 5 + \sum_{i=1}^{k-1} \|y_0^i\|}{1-L} + \frac{(k-1)r + 2 + \sum_{i=1}^{k-1} \|y_0^i\|}{2} \right) + 1 \right) \varepsilon_n. \end{aligned}$$

This implies (as above) that  $\{f_n(t)\}_{n=1}^\infty$  is a Cauchy sequence and  $f_n(t)$  converges to  $f(t)$ . Further, since  $\|f_n(t)\| \leq g(t)$ , by (3) and Lebesgue's theorem we have

$$y_{k-1}(t) = \lim_{n \rightarrow \infty} z_n^{(k-1)}(t) = \lim_{n \rightarrow \infty} \left( y_0^{k-1} + \int_0^t f_n(s) ds \right) = y_0^{k-1} + \int_0^t f(s) ds.$$

Hence  $\dot{y}_{k-1}(t) = f(t)$ . Finally, observe that by (1),

$$\begin{aligned} d(f(t), F(t, x(t))) & \leq \|f(t) - f_n(t)\| + H\left(F(t, z_n(\theta_n(t))), F(t, x(t))\right) \\ & \leq \|f(t) - f_n(t)\| + m(t) \|z_n(\theta_n(t)) - x(t)\|. \end{aligned}$$

Since  $f_n(t)$  converges to  $f(t)$  and by (3.12) the last term converges to 0. So that  $x^{(k)}(t) = \dot{y}_{k-1}(t) = f(t) \in F(t, x(t))$  a.e on  $[0, T]$ . The proof is complete.  $\square$

**Remark 3.3.** The tangential condition (H3) provides a sufficient condition ensuring the existence of solution to (1.1). However, this condition is not necessary at all. In fact, in the case  $k = 2$ , Marco and Murillo [7, Example 4.1] gave a counterexample: The multifunction  $F : [0, 1] \times \mathbb{R} \rightarrow 2^{\mathbb{R}}$  defined as

$$F(t, x) = [-t^{-a}, t^{-a}], \quad 0 < t \leq 1, \quad F(0, x) = 0$$

with  $0 < a < (3 - \sqrt{3})/2$ , satisfies (H2) and  $x(t) = \frac{t^{2-a}}{(1-a)(2-a)}$  is a solution of

$$\begin{aligned} \ddot{x}(t) & \in F(t, x(t)), \quad t \in [0, 1]; \\ (x(0), \dot{x}(0)) & = (0, 0); \\ x(t) & \in [0, 2]. \end{aligned} \quad (3.13)$$

However (H3) fails on  $[0, 2] \times gr(A_K^1)$ , because

$$\frac{1}{h^2} d\left(\frac{h}{2} \int_t^{t+h} F(s, 0) ds, [0, 2]\right) = \frac{(t+h)^{1-a} - t^{1-a}}{2(1-a)h}$$

and

$$\lim_{h \rightarrow 0^+} \frac{(t+h)^{1-a} - t^{1-a}}{2(1-a)h} = \begin{cases} +\infty & \text{if } t = 0 \\ \frac{t^{-a}}{2} & \text{if } 0 < t \leq 1 \end{cases}$$

**Remark 3.4.** Let  $F : [0, 1] \times K \times \prod_{i=1}^{k-1} \Omega_i \rightarrow 2^E$ . For any  $(x_0, y_0^1, y_0^2, \dots, y_0^{k-1}) \in K \times \prod_{i=1}^{k-1} \Omega_i$ , we can prove the existence of viable solutions of the differential inclusion

$$\begin{aligned} x^{(k)}(t) &\in F(t, x(t), x^{(1)}(t), \dots, x^{(k-1)}(t)) \quad \text{a.e. on } [0, T] \\ x(0) = x_0 &\in K, x^{(i)}(0) = y_0^i \in \Omega_i, \quad i = 1, \dots, k-1, \\ x(t) &\in K \quad \text{on } [0, T], \end{aligned}$$

by the same technics and the same hypothesis as above except the condition (H2) part (ii) which must be replaced by: There is a function  $m \in L^1([0, 1], \mathbb{R}^+)$  such that for all  $t \in [0, 1]$ , for all  $x_1, x_2 \in K$  and for all  $(y_1^1, \dots, y_1^{k-1}), (y_2^1, \dots, y_2^{k-1}) \in \prod_{i=1}^{k-1} \Omega_i$ ,

$$H\left(F(t, x_1, y_1^1, \dots, y_1^{k-1}), F(t, x_2, y_2^1, \dots, y_2^{k-1})\right) \leq m(t) \|y_1^{k-1} - y_2^{k-1}\|.$$

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