Available on line at www.rac.es/racsam Applied Mathematics

RACSAM 104 (1), 2010, 97–114. DOI:10.5052/RACSAM.2010.10

Nonlinear evolution equations on locally closed graphs

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Abstract Let X be a real Banach space, let $A: D(A) \subseteq X \rightsquigarrow X$ be an *m*-dissipative operator, let I a nonempty, bounded interval and let $K: I \rightsquigarrow \overline{D(A)}$ be a given multi-valued function. By using the concept of A-quasi-tangent set introduced by Cârjă, Necula, Vrabie [8] and [9] and using a tangency condition expressed in the terms of this concept, we establish a necessary and sufficient condition for C^0 -viability referring to nonlinear evolution inclusions of the form $u'(t) \in Au(t) + F(t, u(t))$, where F is a multi-function defined on the graph of K. As an application, we deduce a comparison result for a class of fully nonlinear evolution inclusions driven by multi-valued perturbations of subdifferentials.

Ecuaciones de evolución no lineales en grafos localmente cerrados.

Resumen. Sea X un espacio de Banach real, sea $A: D(A) \subseteq X \rightsquigarrow X$ un operador *m*-disipativo, sea I un intervalo acotado no vacío y sea $K: I \rightsquigarrow \overline{D(A)}$ una función multivaluada. Utilizando el concepto de conjunto A-casi-tangente introducido por Cârjă, Necula, Vrabie [8] y [9] y utilizando condiciones de tangencia expresadas en términos de este concepto, establecemos una condición necesaria y suficiente de C^0 -viabilidad para inclusiones de evolución no lineales de la forma $u'(t) \in Au(t) + F(t, u(t))$, donde F es una multi-función definida en el grafo de K. Como aplicación, se deduce un resultado de comparación para una clase de inclusiones de evolución no lineales completas asociadas a perturbaciones multi-valuadas de subdiferenciales.

1 Introduction

Let X be a real Banach space and let $A: D(A) \subseteq X \rightsquigarrow X$ be an *m*-dissipative operator, which means that -A is *m*-accretive, generating the nonlinear semigroup of contractions $\{S(t): \overline{D(A)} \to \overline{D(A)}; t \ge 0\}$. Let $K: I \rightsquigarrow \overline{D(A)}$ and $F: \mathcal{K} \rightsquigarrow X$ be two multi-functions with nonempty values, where $I \subseteq \mathbb{R}$ is a nonempty and open from the right interval and $\mathcal{K} := \operatorname{graph}(K)$.

Submitted by Ildefonso Díaz

Received: March 20, 2009. Accepted: April 1, 2009

Keywords: Differential inclusion, locally closed graph, tangent set, tangency condition, multi-valued mapping, viability

Mathematics Subject Classifications: Primary 34G25; Secondary 34A60, 47H20, 34C11

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Our aim here is to prove some new necessary and sufficient conditions in order that \mathcal{K} be viable with respect to A + F. To be more precise, let us consider the Cauchy Problem

$$\begin{cases} u'(t) \in Au(t) + F(t, u(t)) \\ u(\tau) = \xi. \end{cases}$$

$$\tag{1}$$

The next concept is widely known, after the pioneering work of Crandall, Liggett [12], under the name of *mild solution* and, within the frame here considered, coincides with the one of *integral solution* introduced by Benilan [2].

Definition 1 Let $A: D(A) \subseteq X \rightsquigarrow X$ be *m*-dissipative and let $f \in L^1(\tau, T; X)$. A C^0 -solution, or DS-limit solution, of the equation

$$u'(t) \in Au(t) + f(t) \tag{2}$$

is a function u in $C([\tau, T]; X)$ satisfying: for each $\tau < c < T$ and $\varepsilon > 0$ there exist

- (i) $\tau = t_0 < t_1 < \dots < c \le t_n < T$, $t_k t_{k-1} \le \varepsilon$ for $k = 1, 2, \dots, n$; (ii) $f_1, \dots, f_n \in X$ with $\sum_{k=1}^n \int_{t_{k-1}}^{t_k} \|f(t) - f_k\| dt \le \varepsilon$;
- (iii) $v_0, \ldots, v_n \in X$ satisfying:

$$\frac{v_k - v_{k-1}}{t_k - t_{k-1}} \in Av_k + f_k \quad \text{for } k = 1, 2, \dots, n \quad \text{and such that} \\ \|u(t) - v_k\| \le \varepsilon \quad \text{for } t \in [t_{k-1}, t_k), \ k = 1, 2, \dots, n.$$

Definition 2 A function $u: [\tau, T] \to X$ is a C^0 -solution of (1) if $u(\tau) = \xi$, $u(t) \in K(t)$ for each $t \in [\tau, T]$, and there exists an a.e. selection $f \in L^1(\tau, T; X)$ of $t \mapsto F(t, u(t))$, i.e., $f(t) \in F(t, u(t))$ a.e. for $t \in [\tau, T]$, such that u is a C^0 -solution on $[\tau, T]$ of the equation (2) in the usual sense.

The next two classical results will prove useful in that follows.

Theorem 1 Let X be a Banach space and let $A: D(A) \subseteq X \rightsquigarrow X$ be m-dissipative. Then, for each $\xi \in \overline{D(A)}$ and $f \in L^1(\tau, T; X)$, there exists a unique C^0 -solution $u: [\tau, T] \to \overline{D(A)}$, of (2), which satisfies $u(\tau) = \xi$.

PROOF. See Lakshmikantham-Leela [14, Theorem 3.6.1, p. 116]. ■

In order to exhibit the dependence of the C^0 -solution u of (2) on τ , ξ and f, we denote it by $u = u(\cdot, \tau, \xi, f)$. Throughout, $[x, y]_+$ denotes the right directional derivative of the norm calculated at x in the direction y, i.e.,

$$[x,y]_{+} = \lim_{h \downarrow 0} \frac{1}{h} \left(\|x + hy\| - \|x\| \right).$$

Similarly,

$$(x,y)_{+} = \lim_{h \downarrow 0} \frac{1}{2h} \left(\|x + hy\|^{2} - \|x\|^{2} \right)$$

Theorem 2 Let X be a Banach space, let $A: D(A) \subseteq X \rightsquigarrow X$ be m-dissipative, let $\xi, \eta \in \overline{D(A)}$, f, $g \in L^1(\tau, T; X)$ and let $\tilde{u} = u(\cdot, \tau, \xi, f)$ and $\tilde{v} = u(\cdot, \tau, \eta, g)$. We have

$$\|\widetilde{u}(t) - \widetilde{v}(t)\| \le \|\xi - \eta\| + \int_{\tau}^{t} [\widetilde{u}(s) - \widetilde{v}(s), f(s) - g(s)]_{+} \, \mathrm{d}s$$

and

$$\|\widetilde{u}(t) - \widetilde{v}(t)\|^{2} \le \|\xi - \eta\|^{2} + 2\int_{\tau}^{t} (\widetilde{u}(s) - \widetilde{v}(s), f(s) - g(s))_{+} \, \mathrm{d}s,$$

for each $t \in [\tau, T]$. Moreover, we have the following evolution property

$$u(t, a, \xi, f) = u(t, \nu, u(\nu, a, \xi, f), f|_{[\nu, \nu+\delta]}),$$
(3)

for $\tau \leq a \leq \nu \leq t \leq \nu + \delta$.

PROOF. See Vrabie [25, Section 1.7].

Since for each $x, y \in X$, $[x, y]_+ \le ||y||$, from Theorem 2, we deduce

Corollary 1 Let X be a Banach space, let $A: D(A) \subseteq X \rightsquigarrow X$ be m-dissipative, let $\xi, \eta \in \overline{D(A)}$, $f, g \in L^1(\tau, T; X)$ and let $\tilde{u} = u(\cdot, \tau, \xi, f)$ and $\tilde{v} = u(\cdot, \tau, \eta, g)$. We have

$$\|\widetilde{u}(t) - \widetilde{v}(t)\| \le \|\widetilde{u}(s) - \widetilde{v}(s)\| + \int_{s}^{t} \|f(\theta) - g(\theta)\| \,\mathrm{d}\theta$$

for each $\tau \leq s \leq t \leq T$.

Definition 3 We say that the graph, \mathcal{K} , of $K: I \to \overline{D(A)}$, is C^0 -viable with respect to A + F, where $F: \mathcal{K} \to X$, if for each $(\tau, \xi) \in \mathcal{K}$, there exists $T > \tau$, such that $[\tau, T] \subseteq I$ and (1) has at least one C^0 -solution $u: [\tau, T] \to X$. If $T \in (\tau, \sup I)$ can be taken arbitrary, we say that \mathcal{K} is globally C^0 -viable with respect to A + F.

A short review of the main contributions to the viability theory for evolution inclusions is given below. Roughly speaking, the S-viability of a set, K, with respect to the right-hand side of an evolution inclusion means that for each $\xi \in K$ there exists at least one S-solution u of the evolution inclusion in question satisfying $u(\tau) = \xi$ and $u(t) \in K$ for each $t \in [\tau, T]$. Here S means the sense in which the term solution should be understood, sense which has to be made very precise case by case.

Throughout, if $u \in X$, $B \subseteq X$ and $C \subseteq X$, we denote by

dist
$$(u, C) = \inf_{v \in C} ||u - v||$$
, dist $(B, C) = \inf_{\substack{v \in B \\ w \in C}} ||v - w||$ and $||B|| = \sup_{v \in B} ||v||$

Emerged from its classical ordinary differential equations counterpart initiated by Perron [22] in the one-dimensional case and extended by Nagumo [16] to the arbitrary but finite dimensions, the viability theory for ordinary differential inclusions of the form $u'(t) \in F(u(t))$ started with the paper of Bebernes, Shuur [1] where they have shown that, whenever $F: K \rightsquigarrow X$ is upper semi-continuous (u.s.c.) with nonempty, convex, closed and bounded values, and $K \subseteq X$ is locally closed, a necessary and sufficient condition in order that K be absolutely continuous-viable with respect to F is

$$F(\xi) \cap \mathfrak{T}_K(\xi) \neq \emptyset \tag{4}$$

for each $\xi \in K$, where $\mathcal{T}_K(\xi)$ denotes the contingent cone to K at $\xi \in K$. We recall that $\mathcal{T}_K(\xi)$ consists of all vectors $\eta \in X$ which are tangent to K at $\xi \in K$ in the sense of Bouligand [5] and Severi [23], i.e.,

$$\liminf_{h\downarrow 0} \frac{1}{h} \operatorname{dist}(\xi + h\eta; K) = 0.$$

Clearly, (4) is nothing but a simple extension of the well-known tangency condition: $f(\xi) \in \mathcal{T}_K(\xi)$ for each $\xi \in K$, used by Nagumo [16] in the single-valued and autonomous case, i.e. $F(\xi) = \{f(\xi)\}$. Extensions of the main result of Bebernes-Schuur [1], to multi-functions defined on graphs, in finite dimensional spaces, were obtained subsequently by Methlouthi [15], for u.s.c. *F*, and by Bothe [3], for almost u.s.c. *F*. For similar results in infinite dimensional spaces, see Bothe [4], as well as Cârjă, Necula, Vrabie [9].

Recently, Cârjă, Necula, Vrabie [10] considered the multi-valued perturbed case $u'(t) \in Au(t) + F(u(t))$ with A the infinitesimal generator of a C_0 -semigroup and $F: K \rightsquigarrow X$. In order to cover more general situations, from the viewpoints of both necessary and sufficient conditions of mild-viability, they introduced the concept of A-quasi-tangent set to a given set K at a given point $\xi \in K$ by saying that a nonempty and bounded subset E in X is A-quasi-tangent to K at $\xi \in K$ if

$$\liminf_{h\downarrow 0} \frac{1}{h} \operatorname{dist} \left(S(h)\xi + \int_0^h S(h-s)\mathcal{F}_E \,\mathrm{d}s; \, K \right) = 0,$$

where

$$\mathcal{F}_E = \left\{ f \in L^1_{\text{loc}}(\mathbb{R}; X); \ f(s) \in E \text{ a. e. for } s \in \mathbb{R} \right\}.$$
(5)

We notice that this concept is strictly more general than that one of A-tangent vector used by Pavel [20] in the single-valued case, and by Pavel, Vrabie [21] in the multi-valued case. Subsequently, inspired by the notion of A-tangent vector, with A nonlinear, used by Vrabie [24], they have extended this concept to the case in which A is nonlinear and have proved some necessary and sufficient conditions of C^0 -viability. See Cârjă, Necula, Vrabie [8] and [11].

By imposing a tangency condition expressed in terms of A-quasi-tangent sets, in this paper, we extend the main result in Necula, Popescu, Vrabie [19] to the fully nonlinear case, by proving a sufficient, and even a necessary and sufficient condition for C^0 -viability referring to nonlinear evolution inclusions driven by multi-valued nonautonomous and t-discontinuous perturbations defined on graphs. The advantage of using A-quasi-tangent sets instead of A-tangent vectors consists in that, in infinite dimensions, the "multi-valued tangency condition" turns out to be not only sufficient for C^0 -viability, but necessary as well.

Finally, it should be noticed that there are two main difficulties to overcome in this context. The first one consists in finding a suitable definition of the approximate solutions, in the general case here considered, i.e., that one of a multi-function defined on a non-cylindric domain, multi-function which may fail to be u.s.c. with respect to the *t*-variable. The second main difficult point here is to construct a sequence of approximate solutions which, under some additional fairly natural assumptions, has at least one convergent subsequence.

The paper is divided into 7 sections, the second and the third ones being merely concerned with the definition of both tangency concepts and special classes of multi-functions to be used in the sequel. The fourth section contains the main necessary condition of C^0 -viability, while in the fifth section we state the main mild-viability sufficient condition and prove the existence of approximation solutions. In section 6 we prove the main sufficient condition for mild-viability, while the last section 7, as an application, we include a comparison result referring to a class of nonlinear evolution inclusions governed by multi-valued perturbations of subdifferentials.

2 Tangency concepts

Let X be a real Banach space, $I \subseteq \mathbb{R}$ a nonempty and open from the right interval, let $K: I \rightsquigarrow \overline{D(A)}$ be a multi-function with nonempty values and let \mathcal{K} be the graph of K, i.e. $\mathcal{K} := \{ (\tau, \xi) \in I \times X; \tau \in I, \xi \in K(\tau) \}$. Let $(\tau, \xi) \in \mathcal{K}$, let $\eta \in X$ and let $E \in \mathcal{B}(X)$, where $\mathcal{B}(X)$ denotes the class of all nonempty and bounded subsets in X.

Definition 4 We say that

(i) the vector η is A-tangent to \mathcal{K} at (τ, ξ) if

$$\liminf_{h\downarrow 0} \frac{1}{h} \operatorname{dist} \left(u(\tau+h,\tau,\xi,\eta); \ K(\tau+h) \right) = 0,$$

where $u(\cdot, \tau, \xi, \eta)$ denotes the unique C^0 -solution of the Cauchy problem

$$\begin{cases} v'(t) \in Av(t) + \eta \\ v(\tau) = \xi, \end{cases}$$

on $[\tau, +\infty)$. See Definition 1.

(ii) the set E is A-tangent to \mathcal{K} at (τ, ξ) if

$$\liminf_{h\downarrow 0} \frac{1}{h} \operatorname{dist} \left(u(\tau+h,\tau,\xi,E); \ K(\tau+h) \right) = 0,$$

where $u(\tau + h, \tau, \xi, E) = \{ u(\tau + h, \tau, \xi, \eta); \eta \in E \}.$

(iii) E is A-quasi-tangent to \mathcal{K} at (τ, ξ) if

$$\liminf_{h\downarrow 0} \frac{1}{h} \operatorname{dist} \left(u(\tau + h, \tau, \xi, \mathfrak{F}_E); \ K(\tau + h) \right) = 0,$$

where \mathfrak{F}_E is defined by (5), and $u(\tau + h, \tau, \xi, \mathfrak{F}_E) = \{ u(\tau + h, \tau, \xi, f); f \in \mathfrak{F}_E \}.$

Throughout, we denote by:

- (i) $\mathcal{T}_{\mathcal{K}}^{A}(\tau,\xi)$ the set of all A-tangent vectors to \mathcal{K} at (τ,ξ) ;
- (ii) $\mathfrak{TS}^A_{\mathcal{K}}(\tau,\xi)$ the set of all A-tangent sets to \mathcal{K} at (τ,ξ) ;
- (iii) $QTS^A_{\mathcal{K}}(\tau,\xi)$ the set of all A-quasi-tangent sets to \mathcal{K} at (τ,ξ) .

Identifying vectors with singletons, and constants with locally integrable functions, we deduce

$$\mathfrak{T}^{A}_{\mathcal{K}}(\tau,\xi) \subseteq \mathfrak{TS}^{A}_{\mathcal{K}}(\tau,\xi) \subseteq \mathfrak{QTS}^{A}_{\mathcal{K}}(\tau,\xi),$$

and it may happen, even in the simplest case $A \equiv 0$, that both inclusions to be strict. See Example 2.4.1, p. 36 in Cârjă, Necula, Vrabie [9].

3 Special classes of multi-functions

Throughout, \mathcal{K} is endowed with the metric, d, defined by

$$d((\tau,\xi),(\theta,\mu)) = \max\{ |\tau - \theta|, \|\xi - \mu\| \},\$$

for all (τ, ξ) , $(\theta, \mu) \in \mathcal{K}$. Furthermore, whenever we will use the term *strongly-weakly u.s.c.* we will mean that the domain of the multi-function in question is equipped with the strong topology, while the range is equipped with the weak topology. The term *u.s.c.* refers to the case in which both domain and range are endowed with the strong, i.e. norm, topology. Finally, in all that follows, λ stands for the Lebesgue measure.

Definition 5 The multi-function $F: \mathcal{K} \rightsquigarrow X$ is called (strongly-weakly) almost u.s.c. if for each $\varepsilon > 0$ there exists an open set $\mathcal{O}_{\varepsilon} \subseteq I$ such that $\lambda(\mathcal{O}_{\varepsilon}) \leq \varepsilon$ and $F_{|[(I \setminus \mathcal{O}_{\varepsilon}) \times X] \cap \mathcal{K}}$ is (strongly-weakly) u.s.c.

Definition 6 We say that $F : \mathcal{K} \rightsquigarrow X$ is essentially locally bounded if, for each $(\tau, \xi) \in \mathcal{K}$, there exist a negligible set $N_1 \subseteq I$, $\rho > 0$, and $\ell_1 \in L^{\infty}_{loc}(I; \mathbb{R})$ such that for all $(t, u) \in (I \setminus N_1) \times D(\xi, \rho)) \cap \mathcal{K}$, we have

 $\|F(t,u)\| \le \ell_1(t).$

If we relax the condition $\ell_1 \in L^{\infty}_{loc}(I; \mathbb{R})$ to $\ell_1 \in L^1_{loc}(I; \mathbb{R})$, we say that F is locally integrally bounded.

Remark 1 If $\overline{D(A)}$ is separable, we can choose N_1 in Definition 6 independent of $(\tau, \xi) \in \mathcal{K}$ and, in this case, for each $(\tau, \xi) \in [(I \setminus N_1) \times X] \cap \mathcal{K}$, $F(\tau, \xi)$ is bounded.

Excepting the case when $K: I \rightsquigarrow X$ is constant, i.e., $K(t) \equiv C$, when $\mathcal{K} = I \times C$ is a cylindrical domain, one may happen that there would be no multi-function $F: \mathcal{K} \rightsquigarrow X$ such that \mathcal{K} be C^0 -viable with respect to A + F. See Example 2.1 in Necula, Popescu, Vrabie [18].

So, in order to get necessary and even necessary and sufficient conditions for the viability of a noncylindrical graph with respect to a given multi-functions, one has to consider merely a special class of graphs. This class of graphs, we are going to define precisely below, was considered for the first time by Necula [17].

Definition 7 Let $K: I \rightsquigarrow \overline{D(A)}$ be a multi-function. The graph, \mathcal{K} , of K is said to be $A-C^0$ -viable by itself if for each $(\tau,\xi) \in \mathcal{K}$, there exist $T > \tau$, $\rho > 0$ and $\ell_2 \in L^1_{loc}(I;\mathbb{R})$, so that for each $(\tilde{\tau},\tilde{\xi}) \in ([\tau,T) \times S(\xi,\rho)) \cap \mathcal{K}$, there exist $\tilde{T} \in (\tilde{\tau},T]$ and a pair of functions, $(g,v) \in L^1([\tilde{\tau},\tilde{T}];X) \times C([\tilde{\tau},\tilde{T}];X)$, satisfying:

- $(v_1) \ v(t) = u(t, \tilde{\tau}, \tilde{\xi}, g) \quad \text{for each } t \in [\tilde{\tau}, \tilde{T}];$
- $(v_2) \ (t,v(t)) \in ([\widetilde{\tau},\widetilde{T}] \times S(\xi,\rho)) \cap \mathcal{K} \quad \textit{for each } t \in [\widetilde{\tau},\widetilde{T}];$
- $(v_3) ||g(s)|| \le \ell_2(s)$ a.e. for $s \in [\tilde{\tau}, \tilde{T}]$.

By a simple solution issuing from $(\tilde{\tau}, \tilde{\xi}) \in ([\tau, T) \times S(\xi, \rho)) \cap \mathcal{K}$ we mean a pair (g, v) satisfying $(v_1)-(v_3)$.

Remark 2 In other words, the graph, \mathcal{K} , of $K : I \rightsquigarrow \overline{D(A)}$ is $A \cdot C^0$ -viable by itself if and only if, for each $(\tau, \xi) \in \mathcal{K}$, there exist $T > \tau$, $\rho > 0$ and $\ell_2 \in L^1_{loc}(I; \mathbb{R})$, so that $([\tau, T) \times S(\xi, \rho)) \cap \mathcal{K}$ is C^0 -viable with respect to A + G, where the multi-function $G : ([\tau, T) \times X) \cap \mathcal{K} \rightsquigarrow X$ is defined by

$$G(t,\xi) := \{ v \in X; \|v\| \le \ell_2(t) \},\$$

for each $(t,\xi) \in ([\tau,T) \times X) \cap \mathcal{K}$.

- **Remark 3** (i) If $K: I \rightsquigarrow \overline{D(A)}$ is constant and $S(t)K \subseteq K$ for each $t \ge 0$, then \mathcal{K} is $A C^0$ -viable by *itself.*
 - (ii) If X is C⁰-viable with respect to A + F, where F: X → X is some locally essentially bounded multi-function then, for each (τ, ξ) ∈ X, the function G, defined as in Remark 2, with l₂ = l₁, where l₁ is given by Definition 6, satisfies the conditions in Remark 6, and thus X is A-C⁰-viable by itself.

4 Necessary conditions for viability

Throughout, λ denotes the Lebesgue measure on \mathbb{R} . First we recall

Definition 8 An *m*-dissipative operator $A: D(A) \rightsquigarrow X$ is of compact type if for each sequence $(f_n, u_n)_n$ in $L^1(\tau, T; X) \times C([\tau, T]; X)$ with $u_n \ a \ C^0$ -solution of the problem $u'_n(t) \in Au_n(t) + f_n(t)$ on $[\tau, T]$ for $n = 1, 2, ..., \lim_n f_n = f$ weakly in $L^1(\tau, T; X)$ and $\lim_n u_n = u$ strongly in $C([\tau, T]; X)$, it follows that u is a C^0 -solution of the problem $u'(t) \in Au(t) + f(t)$ on $[\tau, T]$.

A typical example of *m*-dissipative nonlinear operator of compact type is given by $\Delta\beta$ in $L^1(\Omega)$ with Dirichlet boundary conditions. See Diaz, Vrabie [13] and Cârjă, Necula, Vrabie [9], Theorem 1.7.9, p. 22.

The hypotheses we will use in the sequel are listed below.

- (A₁) $A: D(A) \subseteq X \rightsquigarrow X$ is *m*-dissipative and $\{S(t): \overline{D(A)} \rightarrow \overline{D(A)}; t \ge 0\}$ is the nonlinear semigroup of contractions generated by A;
- (A₂) $A: D(A) \subseteq X \rightsquigarrow X$ is *m*-dissipative and $\{S(t): \overline{D(A)} \rightarrow \overline{D(A)}; t \ge 0\}$ is compact, i.e., S(t) is compact for each t > 0;
- (A₃) A: $D(A) \subseteq X \rightsquigarrow X$ is *m*-dissipative and of compact type;
- (F_1) the graph \mathcal{K} is A- C^0 -viable by itself;
- (F_2) F has nonempty and closed values;
- (F₃) $F: \mathcal{K} \rightsquigarrow X$ is almost u.s.c.;
- (F_4) $F: \mathcal{K} \rightsquigarrow X$ is essentially locally bounded;
- (F₅) $F: \mathcal{K} \rightsquigarrow X$ is almost strongly-weakly u.s.c.;
- (*F*₆) there exists a set $N \subseteq I$, with $\lambda(N) = 0$, and such that for each $(\tau, \xi) \in [(I \setminus N) \times X] \cap \mathcal{K}$, we have $F(\tau, \xi) \in QTS^A_{\mathcal{K}}(\tau, \xi)$.

Theorem 3 Let $\overline{D(A)}$ be separable. If (A_1) , and (F_3) are satisfied, F is nonempty-valued and locally integrally bounded, and \mathcal{K} is C^0 -viable with respect to A + F, then both (F_1) and (F_6) hold.

PROOF. In view of (ii) in Remark 3, it remains to check out only (F_6) . Since $\overline{D(A)}$ is separable, and F is locally integrally bounded, from Remark 1, it follows that there exist a finite or countable set Γ , $(\tau_i, \xi_i)_{i \in \Gamma} \subseteq \mathcal{K}, (\delta_i)_{i \in \Gamma} \subseteq (0, \infty), (\rho_i)_{i \in \Gamma} \subseteq (0, \infty), (\ell_i)_{i \in \Gamma} \subseteq L^1_{loc}(I; \mathbb{R})$ and a negligible set $N \subseteq I$ such that $\mathcal{K} \subseteq \bigcup_{i \in \Gamma} (\tau_i - \delta_i, \tau_i + \delta_i) \times S(\xi_i, \rho_i)$ and, for each $i \in \Gamma$ and each $(t, u) \in (((\tau_i - \delta_i, \tau_i + \delta_i) \setminus N) \times S(\xi_i, \rho_i)) \cap \mathcal{K}$, we have $||F(t, u)|| \leq \ell_i(t)$.

From (F₃) it follows that for each $n \ge 1$ it exists $I_n \subset I$ such that $\lambda(I \setminus I_n) < 1/n$ and F is u.s.c. on $(I_n \times X) \cap \mathcal{K}$.

Let $E_n \subset I_n$ the set of all density points of I_n which are also Lebesgue points for ℓ_i , for all $i \in \Gamma$. Let $E = (\bigcup_{n \ge 1} E_n) \cap (I \setminus N)$. Obviously, $\lambda(I \setminus E) = 0$.

Let $\tau \in E$ and $\xi \in K(\tau)$. We will show that $F(\tau, \xi) \in QTS^A_{\mathcal{K}}(\tau, \xi)$.

Let $u: [\tau, T] \to \overline{D(A)}$ be a solution of (1). Hence there exists $f \in L^1(\tau, T; X)$ such that $f(s) \in F(s, u(s))$ a.e. $s \in [\tau, T]$ and $u = u(\cdot, \tau, \xi, f)$.

Since $\tau \in E$, there exists $n_0 \in \mathbb{N}$ such that $\tau \in E_{n_0}$. Analogously, since $\mathcal{K} \subseteq \bigcup_{i \in \Gamma} (\tau_i - \delta_i, \tau_i + \delta_i) \times S(\xi_i, \rho_i)$, there exists $i_0 \in \Gamma$ such that $(\tau, \xi) \in (\tau_{i_0} - \delta_{i_0}, \tau_{i_0} + \delta_{i_0}) \times S(\xi_{i_0}, \rho_{i_0})$. Let $\varepsilon > 0$ be arbitrary but fixed and let $0 < \delta < \delta_{i_0}$ be such that

$$f(s) \in F(s, u(s)) \subset F(\tau, \xi) + D(0, \varepsilon),$$

a.e. for $s \in [\tau, \tau + \delta] \cap E_{n_0}$ and $u(s) \in S(\xi_{i_0}, \rho_{i_0})$ for all $s \in [\tau, \tau + \delta]$.

Let $\eta \in F(\tau, \xi)$ be fixed and

$$\widetilde{f}(s) = \begin{cases} f(s) & \text{for } s \in [\tau, \tau + \delta] \cap E_{n_0} \\ \eta & \text{for } s \in [\tau, \tau + \delta] \setminus E_{n_0}. \end{cases}$$

Hence $\widetilde{f}(s) \in F(\tau, \xi) + D(0, \varepsilon)$ a.e. for $s \in [\tau, \tau + \delta]$.

Let $\overline{f} : [\tau, \tau + \delta] \to X$ countably valued such that $\|\overline{f}(s) - \widetilde{f}(s)\| < \varepsilon$ a.e. for $s \in [\tau, \tau + \delta]$. So, we have

$$\overline{f}(s) \in F(\tau,\xi) + D(0,2\varepsilon)$$

a.e. for $s \in [\tau, \tau + \delta]$.

Then, there exist two countably valued functions $g : [\tau, \tau + \delta] \to F(\tau, \xi)$ and $r : [\tau, \tau + \delta] \to D(0, 2\varepsilon)$ such that

$$\overline{f}(s) = g(s) + r(s)$$

a.e. for $s \in [\tau, \tau + \delta]$. Hence $g, r \in L^1(\tau, \tau + \delta; X)$.

Since $u(\tau + h) \in K(\tau + h)$, $||g(s) - \tilde{f}(s)|| \le 3\varepsilon$ a.e. for $s \in [\tau, \tau + \delta]$, using Corollary 1, we deduce that for each $0 < h < \delta$

$$\begin{split} \frac{1}{h} \operatorname{dist} \left(u(\tau+h,\tau,\xi,\mathcal{F}_{F(\tau,\xi)}), \ K(\tau+h) \right) &\leq \frac{1}{h} \| u(\tau+h,\tau,\xi,g) - u(\tau+h,\tau,\xi,f) \| \\ &\leq \frac{1}{h} \int_{\tau}^{\tau+h} \| g(s) - f(s) \| \, \mathrm{d}s \\ &\leq \frac{1}{h} \int_{\tau}^{\tau+h} \| g(s) - \widetilde{f}(s) \| \, \mathrm{d}s + \frac{1}{h} \int_{\tau}^{\tau+h} \| \widetilde{f}(s) - f(s) \| \, \mathrm{d}s \\ &\leq 3\varepsilon + \frac{1}{h} \int_{[\tau,\tau+h] \setminus E_{n_0}} \| f(s) - \eta \| \, \mathrm{d}s \\ &\leq 3\varepsilon + \frac{1}{h} \int_{[\tau,\tau+h] \setminus E_{n_0}} \| \ell_{i_0}(s) \| \, \mathrm{d}s + \frac{1}{h} \int_{[\tau,\tau+h] \setminus E_{n_0}} \| \eta \| \, \mathrm{d}s \\ &\leq 3\varepsilon + \frac{1}{h} \int_{\tau}^{\tau+h} \| \ell_{i_0}(s) - \ell_{i_0}(\tau) \| \, \mathrm{d}s + (\| \ell_{i_0}(\tau) \| + \| \eta \|) \left(1 - \frac{\lambda([\tau,\tau+h] \cap E_{n_0})}{\lambda([\tau,\tau+h])} \right). \end{split}$$

Passing to \limsup in the inequality above and recalling that τ is both a density point and a Lebesgue point for ℓ_{i_0} , we get

$$\limsup_{h \downarrow 0} \frac{1}{h} \operatorname{dist} \left(u(\tau + h, \tau, \xi, \mathcal{F}_{F(\tau,\xi)}), \ K(\tau + h) \right) \le 3\varepsilon.$$

As $\varepsilon > 0$ was arbitrary, we deduce (F_6).

In fact, we have proved a stronger result, i.e.,

Theorem 4 Let $\overline{D(A)}$ be separable. If (A_1) , and (F_3) are satisfied, F is nonempty-valued and locally integrally bounded, and \mathcal{K} is C^0 -viable with respect to A + F, then (F_1) holds and there exists a set $N \subseteq I$, with $\lambda(N) = 0$, and such that for each $(\tau, \xi) \in ((I \setminus N) \times X) \cap \mathcal{K}$, we have

$$\lim_{h \downarrow 0} \frac{1}{h} \operatorname{dist} \left(u(\tau + h, \tau, \xi, \mathfrak{F}_{F(\tau,\xi)}); \ K(\tau + h) \right) = 0.$$

5 Sufficient conditions for viability

Definition 9 *We say that the graph* \mathcal{K} *is:*

- (i) locally closed from the left if for each $(\tau, \xi) \in \mathcal{K}$ there exist $T > \tau$ and $\rho > 0$ such that, for each $(\tau_n, \xi_n) \in ([\tau, T] \times D(\xi, \rho)) \cap \mathcal{K}$, with $(\tau_n)_n$ nondecreasing, $\lim_n \tau_n = \tilde{\tau}$ and $\lim_n \xi_n = \tilde{\xi}$, we have $(\tilde{\tau}, \tilde{\xi}) \in \mathcal{K}$;
- (ii) closed from the left *if for each* $(\tau_n, \xi_n) \in \mathcal{K}$, with $(\tau_n)_n$ nondecreasing, $\lim_n \tau_n = \tilde{\tau}$ and $\lim_n \xi_n = \tilde{\xi}$, we have $(\tilde{\tau}, \tilde{\xi}) \in \mathcal{K}$.

Theorem 5 Let \mathcal{K} be locally closed from the left and let $F : \mathcal{K} \rightsquigarrow X$ be nonempty, convex and weakly compact valued. If (A_1) , (A_2) , (A_3) , (F_1) , (F_2) , (F_4) and (F_5) are satisfied, then a sufficient condition in order that \mathcal{K} be C^0 -viable with respect to A + F is (F_6) . If, instead of (F_5) , the stronger condition (F_3) is satisfied, then (F_6) is also necessary in order that \mathcal{K} be C^0 -viable with respect to A + F.

The necessity follows from Theorem 3 by observing that (A_2) implies the separability of $\overline{D(A)}$. This separability result is a straightforward extension of its linear counterpart in Vrabie [26, Theorem 6.2.2, p. 136]. The sufficiency, which is by far the most interesting part of Theorem 5, will be proved later.

From Theorem 5, by a slight extension of Brezis-Browder Ordering Principle [7], i.e. Theorem 2.1.1, p. 30 in Cârjă, Necula, Vrabie [9], we deduce the global C^0 -viability result below.

Theorem 6 Let \mathcal{K} be closed from the left and let $F : \mathcal{K} \to X$ be nonempty, convex and weakly compact valued. If (A_1) , (A_2) , (A_3) , (F_1) , (F_2) , (F_4) and (F_5) are satisfied, then a sufficient condition in order that \mathcal{K} be globally C^0 -viable with respect to A + F is (F_6) . If, instead of (F_5) , the stronger condition (F_3) is satisfied, then (F_6) is also necessary.

The next lemma is the main step through the proof of Theorem 5.

Lemma 1 Let X be a real Banach space, $A: D(A) \subseteq X \rightsquigarrow X$ an m-dissipative operator, I a nonempty and open from the right interval, $K: I \rightsquigarrow \overline{D(A)}$ a multi-function with locally closed from the left graph and $F: \mathcal{K} \rightsquigarrow X$ a nonempty-valued, locally essentially bounded multi-function. Let us assume that (A_1) , (F_1) (F_2) , (F_4) , and (F_6) are satisfied. Let $(\tau, \xi) \in \mathcal{K}$ and let $Z = N_1 \cup N$, where N_1 and N are the negligible sets in (F_4) and in (F_6) .

Let $\rho > 0$ and $\widetilde{T} > \tau$ be such that $([\tau, \widetilde{T}] \times D(\xi, \rho)) \cap \mathcal{K}$ is closed from the left, F is a.e. bounded by $\ell_1 \in L^{\infty}_{\text{loc}}(I; \mathbb{R})$ on $([\tau, \widetilde{T}] \times D(\xi, \rho)) \cap \mathcal{K}$ —see Definition 6 and let $\ell_2 \in L^1_{\text{loc}}(I; \mathbb{R})$ be given by Definition 7.

Then, for each $\varepsilon \in (0,1)$ and each open set $\mathfrak{O} \subseteq I$, with $Z \subseteq \mathfrak{O}$, there exist $T \in (\tau,\overline{T}]$ and three functions: $\alpha \colon [\tau,T] \to [\tau,T]$ nondecreasing and right continuous, $f \colon [\tau,T] \to X$ measurable and $v \colon [\tau,T] \to X$ continuous satisfying:

- (i) $t \varepsilon \leq \alpha(t) \leq t$ for all $t \in [\tau, T]$, $\alpha(T) = T$;
- (ii) for each $t \in [\tau, T]$ for which $\alpha(t) \in \mathcal{O}$ it follows that $[\alpha(t), t] \subseteq \mathcal{O}$;
- (iii) $v(\alpha(t)) \in D(\xi, \rho) \cap K(\alpha(t))$ for all $t \in [\tau, T]$;
- (iv) $f(t) \in F(\alpha(t), v(\alpha(t)))$ for each $t \in [\tau, T] \setminus O$;
- (v) $||f(t)|| \leq \ell(t)$ a.e. for $t \in [\tau, T]$, with $\ell(t) = \max\{\ell_1(t), \ell_2(t)\}$, where $\ell_1 \in L^{\infty}_{loc}(I; \mathbb{R})$ is as in Definition 6 and $\ell_2 \in L^1_{loc}(I; \mathbb{R})$ as in Definition 7;
- (vi) $v(\tau) = \xi$ and $||v(t) u(t, \alpha(s), v(\alpha(s)), f)|| \le (t \alpha(s))\varepsilon$ for all $t, s \in [\tau, T], \tau \le s \le t \le T$;
- (vii) $||v(t) v(\alpha(t))|| \le \varepsilon$ for all $t \in [\tau, T]$;

(viii)
$$\sup_{t \in [\tau,T]} \|S(t-\tau)\xi - \xi\| + \int_{\tau}^{T} \ell(s) \, \mathrm{d}s + T - \tau \le \rho$$

Definition 10 Let $(\tau, \xi) \in \mathcal{K}$, $\varepsilon \in (0, 1)$ and $\mathfrak{O} \subseteq I$ a nonempty and open set with $Z \subseteq \mathfrak{O}$. A triplet (α, f, v) satisfying (i)–(viii) is called an $(\varepsilon, \mathfrak{O})$ -approximate C^0 -solution of (1).

We can now proceed to the proof of Lemma 1.

PROOF OF LEMMA 1 Let $(\tau, \xi) \in \mathcal{K}$ be arbitrary and choose $\rho > 0$ and $T > \tau$ such that

$$([\tau, T] \times D(\xi, \rho)) \cap \mathcal{K}$$

is closed from the left. This is always possible because \mathcal{K} is locally closed. Next, diminishing $T > \tau$ if necessary, we may assume that (viii) holds.

We first prove that the conclusion of Lemma 1 remains true if we replace T as above with a possible smaller number $\tau + \delta$ with $\delta \in (0, T - \tau]$ which, at this stage, is allowed to depend on $\varepsilon \in (0, 1)$. Then, by using the extension of Brezis-Browder Ordering Principle [7], i.e. Theorem 2.1.1, p. 30 in Cârjă, Necula, Vrabie [9], we will prove that we can take $\tau + \delta = T$ independent of ε .

Let $\varepsilon \in (0,1)$ be arbitrary. We distinguish between the following two complementary cases.

- **Case 1.** If $\tau \in 0$, we take $\alpha : [\tau, \tau+\delta] \to [\tau, \tau+\delta]$ defined by $\alpha(t) = \tau$ for $t \in [\tau, \tau+\delta)$, $\alpha(\tau+\delta) = \tau+\delta$. In order to define f and v, let us recall that there exists a simple solution (g, v) issuing from (τ, ξ) , defined on $[\tau, \tau+\delta]$. Let (g, v) be such a simple solution, and let us define f(s) = g(s) a.e. for $s \in [\tau, \tau+\delta]$. Obviously (i) and (iii)–(vi) are satisfied and, taking into account that 0 is open and v is continuous, diminishing δ if necessary, we conclude that (ii) and (vii) are satisfied too.
- **Case 2.** If $\tau \notin \mathcal{O}$ then $\tau \notin Z$, then $F(\tau,\xi) \in \mathfrak{QTS}_K^A(\tau,\xi)$, and therefore there exist $f \in \mathfrak{F}_{F(\tau,\xi)}, \delta \in (0,\varepsilon)$ and $p \in X$ with $\|p\| \leq \varepsilon$ such that

$$u(\tau + \delta, \tau, \xi, f) + \delta p \in K(\tau + \delta).$$

We recall that $\mathcal{F}_{F(\tau,\xi)} = \{ f \in L^1(\mathbb{R}_+; X); f(s) \in F(\tau,\xi) \text{ a.e. for } s \in \mathbb{R}_+ \}$. With f as above, let us define $\alpha : [\tau, \tau + \delta] \to [\tau, \tau + \delta]$ and $v : [\tau, \tau + \delta] \to X$ by $\alpha(t) = \tau$ for $t \in [\tau, \tau + \delta)$, $\alpha(\tau + \delta) = \tau + \delta$, and respectively by

$$v(t) = u(t, \tau, \xi, f) + (t - \tau)p$$

for each $t \in [\tau, \tau + \delta]$.

Let us observe that the functions α , f and v satisfy (i)–(v) with $T = \tau + \delta$. Clearly, $v(\tau) = \xi$. Moreover, since $||p|| \leq \varepsilon$, we deduce

$$\|v(t) - u(t, \alpha(s), v(\alpha(s)), f)\| = \|v(t) - u(t, \tau, v(\tau), f)\| = (t - \tau)\|p\| \le (t - \alpha(s))\varepsilon$$

for all $\tau \leq s \leq t \leq \tau + \delta$. Thus (vi) is also satisfied. Next, diminishing $\delta > 0$ and redefining α if necessary, we get

$$\begin{split} \|v(t) - v(\alpha(t))\| &= \|v(t) - v(\tau)\| \\ &\leq \|u(t, \tau, \xi, f) - \xi\| + (t - \tau)\|p\| \\ &\leq \|S(t - \tau)\xi - \xi\| + \int_{\tau}^{t} \|f(s)\| \,\mathrm{d}s + (t - \tau)\varepsilon \\ &\leq \sup_{t \in [\tau, \tau + \delta]} \|S(t - \tau)\xi - \xi\| + \int_{\tau}^{\tau + \delta} \ell(s) \,\mathrm{d}s + \delta \leq \varepsilon \end{split}$$

for each $t \in [\tau, \tau + \delta]$, and thus (vii) is also satisfied.

Next, we will show that there exists at least one triplet (α, f, v) satisfying (i)–(viii) on $[\tau, T]$. We shall use the extension of Brezis-Browder Ordering Principle [7], i.e. Theorem 2.1.1, p. 30 in Cârjă, Necula, Vrabie [9], as follows. Let S be the set of all triplets (α, f, v) , defined on $[\tau, \mu]$, with $\tau < \mu \leq T$ and satisfying (i)–(viii) with μ instead of T. This set is clearly nonempty, as we have already proved. On S we introduce a partial order \preceq as follows. We say that

$$(\alpha_1, f_1, v_1) \preceq (\alpha_2, f_2, v_2)$$

if $\mu_1 \leq \mu_2$ and $\alpha_1(s) = \alpha_2(s)$, $f_1(s) = f_2(s)$ and $v_1(s) = v_2(s)$ for each $s \in [\tau, \mu_1]$. Let us define the function $\mathcal{N} \colon \mathcal{S} \to \mathbb{R}$ by

$$\mathcal{N}(\alpha, f, v) = \mu.$$

It is clear that N is increasing on S. Let us now take an increasing sequence

$$((\alpha_j, f_j, v_j))_j$$

in S and let us show that it is bounded from above in S. We define an upper bound as follows. First, set

$$\mu^* = \sup\{\mu_j; j \in \mathbb{N}\}.$$

If $\mu^* = \mu_j$ for some $j \in \mathbb{N}$, (α_j, f_j, v_j) is clearly an upper bound. If $\mu_j < \mu^*$ for each $j \in \mathbb{N}$, let us define

$$\alpha(t) = \alpha_j(t), \qquad f(t) = f_j(t), \qquad v(t) = v_j(t)$$

for $j \in \mathbb{N}$ and every $t \in [\tau, \mu_j]$. To extend α , f and v to $t = \mu^*$, we proceed as follows.

First, we extend f at μ^* by setting $f(\mu^*) = \eta$, where $\eta \in X$ is arbitrary but fixed.

Second, by (iv) and (v), it follows that $f \in L^1(\tau, \mu^*; X)$ and therefore, for each $j \in \mathbb{N}$, the function $u(\cdot, \mu_j, v(\mu_j), f): [\mu_j, \mu^*] \to \overline{D(A)}$ is continuous.

To extend v to μ^* , it suffices to show that there exists $\lim_{t\uparrow\mu^*} v(t)$. To this aim, let us observe that, in view of (vi), we have

$$\begin{aligned} \|v(t) - v(\tilde{t})\| &\leq \|v(t) - u(t, \mu_j, v(\mu_j), f)\| \\ &+ \|u(t, \mu_j, v(\mu_j), f) - u(\tilde{t}, \mu_j, v(\mu_j), f)\| + \|u(\tilde{t}, \mu_j, v(\mu_j), f) - v(\tilde{t})\| \\ &\leq (t - \mu_j)\varepsilon + \|u(t, \mu_j, v(\mu_j), f) - u(\tilde{t}, \mu_j, v(\mu_j), f)\| + (\tilde{t} - \mu_j)\varepsilon \\ &\leq (\mu^* - \mu_j)\varepsilon + \|u(t, \mu_j, v(\mu_j), f) - u(\tilde{t}, \mu_j, v(\mu_j), f)\| + (\mu^* - \mu_j)\varepsilon, \end{aligned}$$

for each $j \in \mathbb{N}$, each $t \ge \mu_j$ and each $\tilde{t} \ge \mu_j$. Since $\lim_j \mu_j = \mu^*$ and $u(\cdot, \mu_j, v(\mu_j))$ is continuous at $t = \mu^*$, we conclude that $t \mapsto v(t)$ satisfies the Cauchy necessary and sufficient condition for the existence of the limit at $t = \mu^*$. Indeed, let $\varepsilon' > 0$ be arbitrary and let us fix $j \in \mathbb{N}$ such that $(\mu^* - \mu_j)\varepsilon \le \varepsilon'/3$. Next, let us fix $\delta(\varepsilon') > 0$ such that, for each $t, \tilde{t} \in [\mu_j, \mu^*)$ with $\mu^* - t \le \delta(\varepsilon')$ and $\mu^* - \tilde{t} \le \delta(\varepsilon')$, we have $\|u(t, \mu_j, v(\mu_j), f) - u(\tilde{t}, \mu_j, v(\mu_j), f)\| \le \varepsilon'/3$. Thus, for each t and \tilde{t} as above, we have $\|v(t) - v(\tilde{t})\| \le \varepsilon'$, as claimed. So, we can extend v, by continuity, to the whole interval $[\tau, \mu^*]$. Finally, we define $\alpha(\mu^*) = \mu^*$.

Since $v(\mu_m) \in D(\xi, \rho) \cap K(\mu_m)$, for each $m \in \mathbb{N}$, and the latter is closed from the left, we deduce that $v(\mu^*) \in D(\xi, \rho) \cap K(\mu^*)$. At this point, let us observe that, if necessary, i.e., if $\mu^* \notin \mathcal{O}$, we have to redefine $f(\mu^*) = \eta$ by choosing $\eta \in F(\mu^*, v(\mu^*))$, in order that (iv) be satisfied. This is always possible because f is supposed to be in $L^1(\tau, \mu^*; X)$. Hence, (α, f, v) satisfies (i)–(iv). Next, we may easily verify that (α, f, v) satisfies (v)–(viii) and so, it is an upper bound for $((\alpha_j, f_j, v_j))_j$. Consequently the set \mathcal{S} endowed with the partial order \preceq and the function \mathbb{N} satisfy the hypotheses of the extension of Brezis-Browder Ordering Principle [7], i.e. Theorem 2.1.1, p. 30 in Cârjă, Necula, Vrabie [9]. Accordingly, there exists at least one \mathbb{N} -maximal element $(\alpha_{\nu}, f_{\nu}, v_{\nu})$ in \mathcal{S} , i.e., an element such that, if $(\alpha_{\nu}, f_{\nu}, v_{\nu}) \preceq (\alpha_{\sigma}, f_{\sigma}, v_{\sigma})$ then $\nu = \sigma$.

We next show that $\nu = T$, where T satisfies (viii). We prove this by contraposition, i.e., we show that an element $(\alpha_{\nu}, f_{\nu}, v_{\nu})$ in S with $\nu < T$ is not N-maximal. So, let us assume that $\nu < T$ and let $\xi_{\nu} = v_{\nu}(\nu) = v_{\nu}(\alpha_{\nu}(\nu))$ which, by (iii), belongs to $D(\xi, \rho) \cap K(\nu)$. In view of (v) and (vi), we have

$$\begin{split} \|\xi_{\nu} - \xi\| &\leq \|S(\nu - \tau)\xi - \xi\| + \|u(\nu, \tau, \xi, f_{\nu}) - S(\nu)\xi\| + \|v_{\nu}(\nu) - u(\nu, \tau, \xi, f_{\nu})\| \\ &\leq \|S(\nu - \tau)\xi - \xi\| + \int_{\tau}^{\nu} \|f_{\nu}(s)\| \,\mathrm{d}s + (\nu - \tau)\varepsilon \\ &\leq \sup_{0 \leq t \leq \nu - \tau} \|S(t)\xi - \xi\| + \int_{\tau}^{\nu} \ell(s) \,\mathrm{d}s + (\nu - \tau)\varepsilon. \end{split}$$

Recalling that $\nu < T$ and $\varepsilon < 1$, from (viii), we get

$$\|\xi_{\nu} - \xi\| < \rho. \tag{6}$$

At this point we act as at the beginning of the proof with ν instead of τ and with ξ_{ν} instead of ξ . So, distinguish between the following two complementary cases.

Case 1. If $\nu \in \mathbb{O}$, we take $\alpha \colon [\tau, \nu + \delta] \to [\tau, \nu + \delta]$ defined by

$$\alpha_{\nu+\delta}(t) = \begin{cases} \alpha_{\nu}(t) & \text{if } t \in [\tau, \nu] \\ \nu & \text{if } t \in (\nu, \nu+\delta) \\ \nu+\delta & \text{if } t = \nu+\delta, \end{cases}$$

In order to define $f_{\nu+\delta}$ and $v_{\nu+\delta}$, let us recall that there exists a simple solution (g, v) issuing from (ν, ξ_{ν}) , defined on $[\nu, \nu + \delta]$. Let (g, v) be such a simple solution, and let us define

$$f_{\nu+\delta}(t) = \begin{cases} f_{\nu}(t) & \text{if } t \in [\tau, \nu] \\ g(t) & \text{if } t \in (\nu, \nu+\delta], \end{cases}$$

and

$$v_{\nu+\delta}(t) = \begin{cases} v_{\nu}(t) & \text{if } t \in [\tau, \nu] \\ v(t) & \text{if } t \in (\nu, \nu+\delta] \end{cases}$$

One may easily see that (i) and (iii)–(vi) are satisfied and, taking into account that 0 is open and v is continuous, diminishing δ if necessary, we conclude that (ii), (vii) and (viii) are satisfied too.

Case 2. If $\nu \notin 0$ then $\nu \notin Z$, then $F(\nu, \xi) \in \mathfrak{QTS}_K^A(\nu, \xi)$. So, from (6), we infer that there exist $f \in \mathcal{F}_{F(\nu,\xi_{\nu})}, \delta \in (0,\varepsilon]$ with $\nu + \delta \leq T$ and $p \in X$ satisfying $||p|| \leq \varepsilon$, such that

$$u(\nu+\delta,\nu,\xi_{\nu},f)+\delta p\in D(\xi,\rho)\cap K(\nu+\delta).$$

Let us define $\alpha_{\nu+\delta} \colon [\tau, \nu+\delta] \to [\tau, \nu+\delta], f_{\nu+\delta} \colon [\tau, \nu+\delta] \to X$ and $v_{\nu+\delta} \colon [\tau, \nu+\delta] \to X$ by

$$\alpha_{\nu+\delta}(t) = \begin{cases} \alpha_{\nu}(t) & \text{if } t \in [\tau, \nu] \\ \nu & \text{if } t \in (\nu, \nu+\delta) \\ \nu+\delta & \text{if } t = \nu+\delta, \end{cases}$$

$$f_{\nu+\delta}(t) = \begin{cases} f_{\nu}(t) & \text{if } t \in [\tau, \nu] \\ f(t) & \text{if } t \in (\nu, \nu+\delta], \end{cases}$$

and

$$v_{\nu+\delta}(t) = \begin{cases} v_{\nu}(t) & \text{if } t \in [\tau, \nu] \\ u(t, \nu, \xi_{\nu}, f_{\nu+\delta}) + (t-\nu)p & \text{if } t \in (\nu, \nu+\delta] \end{cases}$$

Since $v_{\nu+\delta}(\nu+\delta) \in D(\xi,\rho) \cap K(\nu+\delta)$, $(\alpha_{\nu+\delta}f_{\nu+\delta}, v_{\nu+\delta})$, it follows that satisfies (i)–(v), with T replaced by $\nu + \delta$.

To check (vi) we consider the complementary cases: $s \le t \le \nu, \nu < s \le t$ and $s \le \nu \le t$. Clearly (vi) holds for each t, s satisfying $s \le t \le \nu$. If $\nu < s \le t$, we have

$$\begin{aligned} \|v_{\nu+\delta}(t) - u(t, \alpha_{\nu+\delta}(s), v_{\nu+\delta}(\alpha_{\nu+\delta}(s)), f_{\nu+\delta})\| \\ &= \|u(t, \nu, \xi_{\nu}, f_{\nu+\delta}) + (t-\nu)p - u(t, \nu, \xi_{\nu}, f_{\nu+\delta})\| \\ &\leq (t-\nu)\varepsilon = (t-\alpha_{\nu+\delta}(s))\varepsilon. \end{aligned}$$

Let now $s < \nu \le t$, and let us observe that, by virtue of the evolution property (3) and of (vi) (which is valid on both $[\tau, \nu]$ and $[\nu, \nu + \delta]$), we have

$$v_{\nu+\delta}(t) - u(t, \alpha_{\nu+\delta}(s), v_{\nu+\delta}(\alpha_{\nu+\delta}(s)), f_{\nu+\delta})$$

= $u(t, \nu, v_{\nu+\delta}(\nu), f_{\nu+\delta}) + (t-\nu)p - u(t, \nu, u(\nu, \alpha_{\nu+\delta}(s), v_{\nu+\delta}(\alpha_{\nu+\delta}(s)), f_{\nu+\delta}), f_{\nu+\delta}).$

Therefore

$$\begin{aligned} \|v_{\nu+\delta}(t) - u(t, \alpha_{\nu+\delta}(s), v_{\nu+\delta}(\alpha_{\nu+\delta}(s)), f_{\nu+\delta})\| \\ &\leq \|v_{\nu+\delta}(\nu) - u(\nu, \alpha_{\nu+\delta}(s), v_{\nu+\delta}(\alpha_{\nu+\delta}(s)), f_{\nu+\delta})\| + (t-\nu)\|p\| \\ &\leq (\nu - \alpha_{\nu+\delta}(s))\varepsilon + (t-\nu)\varepsilon \\ &= (t - \alpha_{\nu+\delta}(s))\varepsilon, \end{aligned}$$

which proves (vi).

Similarly, diminishing δ if necessary and redefining the functions α , f and v, we deduce that (vii) and (viii) are satisfied. So $(\alpha_{\nu+\delta}, f_{\nu+\delta}, v_{\nu+\delta}) \in S$,

$$(\alpha_{\nu}, f_{\nu}, v_{\nu}) \preceq (\alpha_{\nu+\delta}, f_{\nu+\delta}, v_{\nu+\delta})$$

and $\nu < \nu + \delta$. Hence $(\alpha_{\nu}, f_{\nu}, v_{\nu})$ is not N-maximal, and this completes the proof of Lemma 1.

Remark 4 Under the general hypotheses of Lemma 1, for each $\gamma > \tau$, we can diminish both $\rho > 0$ and $T > \tau$, such that $T < \gamma$, $\rho < \gamma - \tau$ and all the conditions (i)–(viii) in Lemma 1 be satisfied.

6 Proof of Theorem 5

PROOF OF THEOREM 5 Since the necessity follows from Theorem 3, we will confine ourselves only to the proof of the sufficiency.

Let $Z \subseteq \mathbb{R}$ be a negligible set including the negligible set N_1 appearing in Definition 6 and the negligible set N in (F_6). Let $\rho > 0$ and $T > \tau$ and ℓ be as in Lemma 1. Let $\varepsilon_n \in (0, 1)$, with $\varepsilon_n \downarrow 0$, let $(\mathcal{O}_n)_{n \ge 1} \subseteq \mathbb{R}$ be a sequence of open sets such that:

- (a) $Z \subseteq \mathcal{O}_n$ for each $n \in \mathbb{N}, n \ge 1$;
- (b) $\mathcal{O}_{n+1} \subseteq \mathcal{O}_n$ and $\lambda([\tau, T] \cap \mathcal{O}_n) \leq \varepsilon_n$ for each $n \in \mathbb{N}, n \geq 1$;
- (c) $F_{|[(I \setminus O_n) \times D(\xi, \rho)] \cap \mathcal{K}}$ is strongly-weakly u.s.c., for each $n \in \mathbb{N}$, $n \ge 1$.

Let $((a_n, f_n, u_n))_n$ be a sequence of $(\varepsilon_n, \mathfrak{O}_n)$ -approximate solutions of (1), sequence given by Lemma 1. Clearly

$$\lim_{n} a_n(s) = s$$

uniformly for $s \in [\tau, T)$.

In view of (vi) in Lemma 1, we have

$$u_n(t) = u(t, \tau, \xi, f_n) + w_n(t)$$
 (7)

for each $n \in \mathbb{N}$ and $t \in [\tau, T]$, where $\lim_n w_n(t) = 0$ uniformly for $t \in [\tau, T]$. We will show that, on a subsequence at least, $(u_n)_n$ is uniformly convergent on $[\tau, T]$ to some function u which will turn out to be a C^0 -solution for the problem (1).

To do this, it suffices to show that the sequence $(u(\cdot, \tau, \xi, f_n))_n$ is uniformly convergent on $[\tau, T]$ to some function u.

Since $||f_n(t)|| \leq \ell(t)$ for each $n \in \mathbb{N}$ and a.e. for $t \in [\tau, T]$, and the semigroup generated by A is compact, by virtue of Baras' Theorem 2.3.3, p. 47, in Vrabie [25], we conclude that $(u_n)_n$ has at least one uniformly convergent subsequence to some function u. But $a_n(t) \uparrow t$ and $\lim_n u_n(a_n(t)) = u(t)$, uniformly for $t \in [\tau, T]$, and hence, for each $k \geq 1$, the set

$$C_k = \overline{\left\{ \left(a_n(t), u_n(a_n(t)) \right); n \ge k, \ t \in [\tau, T) \right\}}$$

is compact. Since F is strongly-weakly u.s.c. and has weakly compact values, by Lemma 2.6.1, p. 47, in Cârjă, Necula, Vrabie [9], it follows that, for each $k \ge 1$, the set

$$B_k := \overline{\operatorname{conv}} \left(\bigcup_{n \ge k} \bigcup_{t \in [\tau, T] \setminus \mathcal{O}_k} F(a_n(t), u_n(a_n(t))) \right)$$

is weakly compact. Using again the fact that $||f_n(t)|| \leq \ell(t)$ for each $n \in \mathbb{N}$ and a.e. for $t \in [\tau, T]$, where $\ell \in L^1(\tau, T; \mathbb{R})$, recalling that B_k is weakly compact and $\lim_k \lambda(\mathcal{O}_k) = 0$, by Diestel's Theorem 1.3.8, p. 10, in Cârjă, Necula, Vrabie [9], it follows that, on a subsequence at least, $\lim_n f_n = f$ weakly in $L^1(\tau, T; X)$. By (ii) in Lemma 1, for each $k \geq 1$ there exists $n(k) \in \mathbb{N}$ so that, for each $n \geq n(k) \geq k$, we have $a_n(s) \in [\tau, T] \setminus \mathcal{O}_k$ a.e. for $s \in [\tau, T] \setminus \mathcal{O}_k$. As $\lim_n u_n(t) = u(t)$ uniformly for $t \in [\tau, T]$, $\lim_n f_n = f$ weakly in $L^1(\tau, T; X)$, $f_n(s) \in F(a_n(s), u_n(a_n(s)))$ a.e. for $s \in [\tau, T] \setminus \mathcal{O}_k$, and $F_{|[(I \setminus \mathcal{O}_k) \times D(\xi, \rho)] \cap \mathcal{K}}$ is strongly-weakly u.s.c., from Theorem 3.1.2, p. 88, in Vrabie [25], we conclude that $f(s) \in F(s, u(s))$ for each $k \geq 1$ and a.e. for $s \in [\tau, T] \setminus \mathcal{O}_k$. Since $\lim_k \lambda(\mathcal{O}_k) = 0$, we deduce that

$$f(s) \in F(s, u(s)) \tag{8}$$

a.e. for $s \in [\tau, T]$.

Finally, taking into account that A is of compact type —see Definition 8— and passing to the limit both sides in (7), for $n \to \infty$, we get

$$u(t) = u(t, \tau, \xi, f),$$

for each $t \in [\tau, T]$. Since, by (i), (iii), (vi) and (vii) in Lemma 1, we have $u_n(a_n(t)) \in K(a_n(t))$, $u_n(T) \in K(T)$, $a_n(t) \uparrow t$, as $n \to \infty$, uniformly for $t \in [\tau, T)$, $\lim_n u_n(a_n(t)) = \lim_n u_n(t) = u(t)$ uniformly for $t \in [\tau, T]$, and \mathcal{K} is locally closed from the left, it follows that $u(t) \in K(t)$ for each $t \in [\tau, T]$. By (8), we conclude that u is a C^0 - solution of (1), and this completes the proof.

7 A comparison result

Let *H* be a real Hilbert space with inner product $\langle \cdot, \cdot \rangle$, let $C \subseteq H$ be a closed convex cone with $C \cap (-C) = \{0\}$, let " \preceq " be the partial order on *H* defined by *C*, i.e., $x \preceq y$ if and only if $y - x \in C$. Let $\varphi: H \to \mathbb{R}_+ \cup \{+\infty\}$ be a proper, l.s.c., convex function and let $\partial \varphi: D(\partial \varphi) \subseteq H \rightsquigarrow H$ be the subdifferential of φ . It is known that $-\partial \varphi$ is the infinitesimal generator of a nonlinear semigroup of contractions $\{S(t): \overline{D(\partial \varphi)} \to \overline{D(\partial \varphi)}; t \ge 0\}$. Let $a: I \to D(\partial \varphi)$ be a continuous function and let $K: I \rightsquigarrow H$ be defined by $K(t) := \{x \in H; a(t) \preceq x\}$ for each $t \in I$. Let \mathcal{K} be the graph of *K* and $F: \mathcal{K} \rightsquigarrow H$ be a given multi-function. We are interested in finding sufficient conditions in order that \mathcal{K} be strongly-viable with respect to $-\partial \varphi + F$, i.e., in order that, for each $(\tau, \xi) \in I \times H$ with $a(\tau) \preceq \xi$, to exists at least one strong-solution u, on $[\tau, T]$, of the problem

$$\begin{cases} u'(t) \in -\partial \varphi(u(t)) + F(t, u(t)) \\ u(\tau) = \xi \\ a(t) \preceq u(t) & \text{for each } t \in [\tau, T], \end{cases}$$

i.e. a continuous function $u \colon [\tau, T] \to D(\partial \varphi)$ with $u \in W^{1,2}(\tau, T; H)$ and for which there exists $f \in L^2(\tau, T; H)$ such that:

- (S₁) $u'(t) \in -\partial \varphi(u(t)) + f(t)$, a.e. for $t \in [\tau, T]$;
- (S₂) $f(t) \in F(t, u(t))$, a.e. for $t \in [\tau, T]$;
- $(S_3) \ u(\tau) = \xi;$
- $(S_4) \quad a(t) \preceq u(t), \quad \text{ for each } t \in [\tau, T].$

For a thorough study of problems of this kind, with F single-valued and independent of u, that is $F(t, u) = \{f(t)\}$, and without the monotonicity constraint (S₄), see Brezis [6].

Definition 11 We say that a convex function $\varphi \colon H \to \mathbb{R}_+ \cup \{+\infty\}$ is of compact type if for each k > 0, the level set

$$\mathcal{L}_k = \left\{ u \in H; \, \|u\|^2 + \varphi(u) \le k \right\}$$

is relatively compact in the norm topology of H.

Remark 5 If $\varphi: H \to \mathbb{R}_+ \cup \{+\infty\}$ is a proper, l.s.c., convex function of compact type and $\partial \varphi$ is its subdifferential, then $A = -\partial \varphi$ generates a compact semigroup —see Vrabie [25, Proposition 2.2.2, p. 42], and is of compact type in the sense of Definition 8 —Vrabie [25, Corollary 2.3.2, p. 50].

Theorem 7 Let $\varphi: H \to \mathbb{R}_+ \cup \{+\infty\}$ be a proper, l.s.c., convex function of compact type with $\partial \varphi$ singlevalued, let $a \in W^{1,1}_{loc}(I; H)$, with $a(t) \in D(\partial \varphi)$ for each $t \in I$, let $C \subseteq \overline{D(\partial \varphi)}$ be a closed convex cone with $C \cap (-C) = \{0\}$ and $\overline{D(\partial \varphi) \cap C} = C$, and let \mathcal{K} be the graph of the multi-function $K: I \rightsquigarrow H$ defined by K(t) = a(t) + C for $t \in I$. Let us assume that $S(t)C \subseteq C$ for each $t \geq 0$, and \mathcal{K} is $-\partial \varphi \cdot C^0$ -viable by itself. Let us further assume that F is a nonempty, convex and weakly compact valued multi-function which is essentially locally bounded and almost strongly-weakly u.s.c. Then, a sufficient condition in order that \mathcal{K} be C^0 -viable with respect to $-\partial \varphi + F$ is to exists a negligible set $N \subseteq I$ such that, for each $\tau \in I \setminus N$ and each $\xi \in \partial C \cap D(\partial \varphi)$, we have

dist
$$\left(-\partial\varphi(a(\tau)+\xi)+\partial\varphi(\xi)-a'(\tau)+F(\tau,a(\tau)+\xi);C\right)=0.$$
 (9)

PROOF. Throughout, O, O_1, \ldots, O_4 , denote some functions defined on (0, 1) with values in H, with $\lim_{h\downarrow 0} O(h) = \lim_{h\downarrow 0} O_1(h) = \cdots = \lim_{h\downarrow 0} O_4(h) = 0.$

First, let us notice that, for every $h \in (0, 1), \xi \in D(\partial \varphi)$ and $\eta \in H$, we have

$$\begin{cases} a(\tau+h) = a(\tau) + ha'(\tau) + hO(h) \\ u(\tau+h,\tau,\xi,\eta) = \xi - h\partial\varphi(\xi) + h\eta + hO(h) \\ S(h)\xi = \xi - h\partial\varphi(\xi) + hO(h). \end{cases}$$
(10)

To prove that (9) implies the tangency condition

$$F(\tau, a(\tau) + \xi) \in \Im_{\mathcal{K}}^{-\partial \varphi}(\tau, a(\tau) + \xi), \tag{11}$$

for each $\tau \in I \setminus N$ and each $\xi \in C \cap D(\partial \varphi)$, let us observe that, in view of (10), for each $\eta \in F(\tau, a(\tau) + \xi)$, we have

dist
$$(u(\tau + h, \tau, a(\tau) + \xi, \eta); K(\tau + h))$$

= dist $(u(\tau + h, \tau, a(\tau) + \xi, \eta); a(\tau + h) + C)$
= dist $(a(\tau) + \xi + h[-\partial\varphi(a(\tau) + \xi) + \eta] + hO_1(h); a(\tau) + ha'(\tau) + hO_2(h) + C)$ (12)
= dist $(\xi - S(h)\xi + h[-\partial\varphi(a(\tau) + \xi) - a'(\tau) + \eta] + hO_3(h); -S(h)\xi + C)$
= dist $(h[-\partial\varphi(a(\tau) + \xi) + \partial\varphi(\xi) - a'(\tau) + \eta] + hO_4(h); -S(h)\xi + C).$

Since, for each $\xi \in C \cap D(\partial \varphi)$ and each h > 0, we have $S(h)C \subseteq C$ and C is a convex cone, it follows that

$$C \subseteq -S(h)\xi + C \quad \text{and} \quad hC = C. \tag{13}$$

Let now $\eta \in F(\tau, a(\tau) + \xi)$ be arbitrary but fixed. From (10), (12) and (13), we get

dist
$$(u(\tau + h, \tau, a(\tau) + \xi, F(\tau, a(\tau) + \xi)); K(\tau + h))$$

 $\leq dist (u(\tau + h, \tau, a(\tau) + \xi, \eta); K(\tau + h))$
 $\leq dist (h[-\partial \varphi(a(\tau) + \xi) + \partial \varphi(\xi) - a'(\tau) + \eta + O_4(h)]; C)$

$$= \operatorname{dist} \left(h[-\partial\varphi(a(\tau) + \xi) + \partial\varphi(\xi) - a'(\tau) + \eta + O_4(h)]; hC \right)$$

= $h \operatorname{dist} \left(-\partial\varphi(a(\tau) + \xi) + \partial\varphi(\xi) - a'(\tau) + \eta + O_4(h); C \right)$
 $\leq h \operatorname{dist} \left(-\partial\varphi(a(\tau) + \xi) + \partial\varphi(\xi) - a'(\tau) + \eta; C \right) + h \|O_4(h)\|$
= $h \|O_4(h)\|.$

Dividing by h and passing to the limit for $h \downarrow 0$, we deduce

$$\liminf_{h \downarrow 0} \frac{1}{h} \operatorname{dist} \left(u(\tau + h, \tau, a(\tau) + \xi, F(\tau, a(\tau) + \xi)); \ K(\tau + h) \right)$$

$$\leq \operatorname{dist} \left(-\partial \varphi(a(\tau) + \xi) + \partial \varphi(\xi) - a'(\tau) + \eta; \ C \right)$$

for each $\eta \in F(\tau, a(\tau) + \xi)$. Since for each $\xi \in \partial C \cap D(\partial \varphi)$, we have

$$\inf_{\eta \in F(\tau, a(\tau) + \xi)} \operatorname{dist} \left(-\partial\varphi(a(\tau) + \xi) + \partial\varphi(\xi) - a'(\tau) + \eta; C \right)$$
$$= \operatorname{dist} \left(-\partial\varphi(a(\tau) + \xi) + \partial\varphi(\xi) - a'(\tau) + F(\tau, a(\tau) + \xi); C \right)$$

and, by (9), the latter equals 0, we conclude that (11) holds true. If $\xi \in (C \setminus \partial C) \cap D(\partial \varphi)$, the conclusion above follows from the simple remark that, for h > 0 small enough,

dist
$$(u(\tau + h, \tau, a(\tau) + \xi, \eta); K(\tau + h)) = dist (u(\tau + h, \tau, a(\tau) + \xi, \eta); a(\tau + h) + C) = 0.$$

So (11) holds true for each $\xi \in C \cap D(\partial \varphi)$, and thus we are in the hypotheses of Theorem 5 —see also Remark 5. This completes the proof.

Remark 6 Since $F(\tau, a(\tau) + \xi)$ is convex and weakly compact and C is convex and closed, the condition (9) is equivalent to: for each $\tau \in I \setminus N$ and each $\xi \in \partial C \cap D(\partial \varphi)$, there exists $\eta \in F(\tau, a(\tau) + \xi)$ such that

$$-\partial\varphi(a(\tau) + \xi) + \partial\varphi(\xi) - a'(\tau) + \eta \in C.$$

Remark 7 In the semi-linear case, i.e. $\partial \varphi = A$ with A linear, we have a sufficient condition better than (9). Namely, if $\partial \varphi$ is linear, in order that \mathcal{K} be C^0 -viable with respect to $-\partial \varphi + F$ it suffices to exists a negligible set $N \subseteq I$ such that, for each $\tau \in I \setminus N$ and each $\xi \in \partial C$

$$Aa(\tau) - a'(\tau) + F(\tau, a(\tau) + \xi) \in \mathfrak{TS}^A_C(\xi).$$

For details, see Necula, Popescu, Vrabie [19].

Acknowledgement. We acknowledge the support of the PN-II-ID-PCE-2007-1, Grant ID_ 397, (for the first two authors), as well as the support of "O. Mayer" Institute of Mathematics and of Marie-Curie-ITN "Controlled Systems", no. 213841/2008 (for the third author).

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