

On a boundary value problem for quasi-linear differential inclusions of evolution

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ABSTRACT

In the present paper we prove two theorems concerning the existence of mild solutions of quasi-linear differential inclusions of evolution. The existence problem is reduced to a fixed point problem and then there are used the multivalued version of Banach fixed point theorem and the Himmelberg-Bohnenblust-Karlin theorem.

1. Introduction

The goal of this paper is to find conditions guaranteeing the existence of a mild solution of the linear boundary value problem for the following quasi-linear differential inclusion:

$$(BP) \quad \begin{cases} dx(t)/dt \in A(t, x(t))x(t) + F(t, x(t)), & t \in I, \\ Lx = 0, \end{cases}$$

where $I = [0, T]$, $T > 0$, $A(t, w)$ is a linear operator in a separable Banach space X , depending on t , and w varies on an open set, say, $\emptyset \neq 0 \subset X$, [22]. L is a linear

bounded operator from $C(I, X)$ (the Banach space of continuous functions defined on I with values in X , endowed with the topology of uniform convergence) in X .

If operator A does not depend on neither t nor w , then the differential inclusion in (BP) is said to be *linear*; if operator A depends only on t , then the differential inclusion in (BP) is said to be *semi-linear*, while if it depends both on t and w it is said to be *quasi-linear*, [4], [22], [24].

The importance of the above problem consists in the fact that it includes many boundary value problems for *ODE*, *PDE* and linear or semi-linear differential inclusions of evolution. Let's say that an interesting paper on a boundary value problem of a semi-linear differential inclusion is [21]. Particularly, by a suitable choice of operator L , we get information on the existence of periodic solutions. The problem of existence of periodic mild solutions for linear differential inclusions is studied in [13] by the fixed points index theory of condensing multivalued maps.

The existence of mild solutions of an initial value problem for a quasi-linear differential inclusion, was studied in several papers, e.g., [24], [15], [18], [19], [1]. In the case of linear or semi-linear differential inclusions results on initial value problem may be found in [27], [10], [9].

Let Z be a linear topological space. We will use the following notations: $P(Z) = \{S \subset Z \mid S \neq \emptyset\}$, $C(Z) = \{S \in P(Z) \mid S \text{ is closed}\}$, $Co(Z) = \{S \in P(Z) \mid S \text{ is convex}\}$, $CCo(Z) = \{S \in C(Z) \mid S \in Co(Z)\}$.

Let M be a measurable space with σ -algebra \mathcal{A} , and X is a separable metrizable space, a multifunction $F : M \longrightarrow P(X)$ is said to be *measurable (weakly measurable)* iff $F^{-1}(E) = \{t \in M \mid F(t) \cap E \neq \emptyset\}$ is measurable for each closed (open) subset E of X . If F have closed values, F is measurable iff F is weakly measurable, provided the measure is complete. This result together with other equivalences may be found in [12] or [31]. If $F : Y \longrightarrow P(X)$ is a multifunction, where Y is a topological space, then the assertion that F is measurable means that F is measurable when Y is assigned the σ -algebra \mathcal{B} of Borel subsets of Y . If $F : M \times Y \longrightarrow P(X)$, and if the measurability of F is defined in terms of the product σ -algebra $\mathcal{A} \times \mathcal{B}$ on $M \times Y$ generated by the sets $A \times B$, where $A \in \mathcal{A}$ and $B \in \mathcal{B}$, then F is said to be *product-measurable*. If $F : M \times Y \longrightarrow P(X)$ and for each single valued measurable function $G : M \longrightarrow Y$, the multifunction $t \longrightarrow F(t, G(t))$ is measurable, then it is said to be *superpositionally measurable*.

Denote by $C(I, X)$ the Banach space of continuous functions from I to X with the norm $\|x\| = \sup_{t \in I} \|x(t)\|$ and by $L_1(I, X)$ the Banach space of Bochner integrable functions from I to X with the norm $\|x\|_1 = \int_I \|x(t)\| dt$. Set $L_1(I) := L_1(I, \mathbb{R}_+)$, [8].

A set-valued $G : X \rightarrow P(X)$ is called *L-Lipschitz* on $K \subset X$ if for all $x \in K$, $G(x) \neq \emptyset$ and for every $x, y \in K$, $G(x) \subset G(y) + L\|x - y\|B$, where B denotes the closed unit ball in X .

A set-valued $G : I \rightarrow 2^X$ is called *integrably bounded* if there exists $m \in L_1(I)$ such that $G(t) \subseteq m(t)B$, a.e. on I .

If $F : I \times X \rightarrow C(X)$ is a multifunction, then by $S_{F(\cdot, x(\cdot))}^1$ we denote the set of integrable selections of $F(\cdot, x(\cdot))$, $x : I \rightarrow X$. A sufficient condition for $S_{F(\cdot, x(\cdot))}^1 \neq \emptyset$ is that F has a measurable selection and $F(\cdot, x(\cdot))$ is integrably bounded. The existence of a measurable selection may be obtained by the Kuratowski-Ryll-Nardzewski theorem, [12], [31], while conditions implying the superpositionally and product measurability there are in, e.g., [20], [29].

A multifunction $F : X \rightarrow P(Y)$, X and Y being topological spaces, is said to be *upper semicontinuous* (usc) on X iff $F^{-1}(E)$ is closed for every closed $E \subset Y$, and it is said to be *lower semicontinuous* (lsc) on X iff $F^{-1}(E)$ is open for every open $E \subset Y$, [2], [3], [5].

In the sequel we assume the followings:

- (X) X is a separable reflexive Banach space, $0 \subset X$, 0 is nonempty and open.
- (L) L is a bounded linear operator from the Banach space $C(I, X)$ onto X . $D = \ker L$. Hence, D is nonempty, closed and convex in $C(I, X)$.

A two family of bounded linear operators $\mathcal{U}(t, s)$, $0 \leq s \leq t \leq T$ on I is said to be an *evolution system* if the following two conditions are satisfied:

- (i) $\mathcal{U}(s, s) = 1$ (identity), $\mathcal{U}(t, r)\mathcal{U}(r, s) = \mathcal{U}(t, s)$, $0 \leq s \leq r \leq t \leq T$;
- (ii) $(t, s) \rightarrow \mathcal{U}(t, s)$ is strongly continuous for $0 \leq s \leq t \leq T$.
- (A) For every $v \in D$ the family of linear operators $\{A(t, v), t \in I\}$ generates a unique strongly continuous evolution system $\mathcal{U}_v(t, s)$, $0 \leq s \leq t \leq T$.
- (U₁) If $u \in D$ has values in 0 , then the evolution system $\mathcal{U}_u(t, s)$, $0 \leq s \leq t \leq T$, satisfies:
 - (i) $\|\mathcal{U}_u(t, s)\| \leq C_1$, for $0 \leq s \leq t \leq T$, uniformly in u ;
 - (ii) there is a positive constant C_2 such that for every $u, v \in D$ with values in 0 and every $w \in 0$ we have:

$$\|\mathcal{U}_u(t, s)w - \mathcal{U}_v(t, s)w\| \leq C_2\|w\| \int_s^t \|u(\tau) - v(\tau)\|d\tau.$$

- (U₂) If $u \in D$ has values in 0 , and $0 \leq s < t \leq T$, then $\mathcal{U}_u(t, s)$ is a compact operator, i.e., it maps bounded sets in relatively compact sets. From [22], it follows that $\mathcal{U}_u(t, s)$ is continuous in the uniform operator topology.
- (U₃) If $t, t + \delta \in I$, $\delta > 0$, then $\lim_{\delta \rightarrow 0} \mathcal{U}_u(t + \delta, 1) = 1$, uniformly in u and t .

- (F_1) $F : I \times X \longrightarrow CCo(X)$ such that: multifunction $t \longrightarrow F(t, x)$ is measurable for every $x \in X$; $x \longrightarrow F(t, x)$ from X to X is lsc and from X in X_w (X endowed with the weak topology) is usc.
- (F_2) F satisfies (F_1) and, moreover, it is $k(t)$ -Lipschitz, $k \in L_1(I)$, i.e., $d(F(t, x), F(t, y)) \leq k(t)\|x - y\|$, $t \in I$, $x, y \in X$, d being the Hausdorff-Pompeiu pseudo-metric.
- (F_3) F is integrably bounded by a function $\alpha \in L_1(I)$.
- (L_1) For every $v \in D$ with values in 0 the linear mapping L_{1v} is considered and it is the same with L_1 in [17], p. 18. We suppose it is onto.
- (S_v) For every $v \in D$ $S_v : X \longrightarrow \ker L_{1v}$ is the unique pseudo-inverse of the restriction of L to $\ker L_{1v}$, [17]. Suppose there exist the constants $c \geq \|S_v\|$, $v \in D$ and p with $\|S_u - S_v\| \leq p\|u - v\|$, $u, v \in D$.
- (B) Let B be the closed ball in $C(I, X)$ centered in the origin and with radius b , $b = (c\|L\| + 1)C_1\|\alpha\|_1$.
- (P) For every $v \in D$ we define the linear bounded projector P_{1v} by $P_{1v}(x) = \mathcal{U}_v(\cdot, 0)x(0)$. For every $v \in D$ let P_{3v} be a linear bounded projector from $\ker L_{1v}$ in $\ker L_{1v}$ defined by $P_{3v}(\mathcal{U}_v(\cdot, 0)c) = \mathcal{U}_v(\cdot, 0)c_1$ such that $\text{Im } P_{3v} = \ker(L|_{\ker L_{1v}})$.

Remark 1.1. If the operator A does not depend on w , the differential inclusion in (BP) is linear or semi-linear, then (A) has to read as: $\{A(t), t \in I\}$ generates a unique strongly continuous evolution system $\mathcal{U}(t, s)$, $0 \leq s \leq t \leq T$. Also, L_{1v} is L_1 and S_v is S . In this case $C_2 = 0$ and $p = 0$.

We will need the following fixed point theorems for multifunctions:

Theorem 1.1 [26, Theorem 1]

Let D be a nonvoid, convex and closed subset of a locally convex space X . Let $\psi : D \longrightarrow CCo(D)$ be an upper semicontinuous multifunction such that $\overline{\psi(D)}$ is compact. Then ψ has a fixed point i.e., there exists an $x \in D$ such that $x \in \psi(x)$.

Theorem 1.2 [7, Theorem 11.1]

Let $D \neq \emptyset$ be a closed subset of a Banach space X and $F : D \longrightarrow C(D)$ be a contraction, with closed values. Then $Fix(F) \neq \emptyset$.

2. Existence result

We will prove two existence theorems, one based on a multivalued version of the Banach fixed point theorem, Theorem 1.2., the other based on the Himmelberg-Bohnenblust-Karlin fixed point theorem, Theorem 1.1.

A function $x \in C(I, X)$ is said to be a *mild solution* of the boundary value problem (BP) if it satisfies:

$$x(t) = U_x(t, 0)x(0) + \int_0^t U_x(t, s)f(s)ds, \quad t \in I, \quad \text{and} \quad Lx = 0,$$

where $f(\cdot) \in S_{F(\cdot, x(\cdot))}^1$.

For $v \in 0$ let us consider the following semi-linear differential inclusion:

$$\begin{cases} dx(t)/dt \in A(t, v)x(t) + F(t, x(t)), & t \in I, \\ Lx = 0. \end{cases}$$

Remark 2.1. The above problem has a mild solution due to the Theorem 1 [21] or the Theorem 2.1 or 2.2 below. The difference between the two approaches lies in the fact that we get the weak compactness of the set S_F^1 using the reflexivity of the space X (which it is not assumed in [21]) while in [21] it is used the assumption that the values of F are weakly compact (which it is not assumed here). Our approach appears in [18], [19] too.

Remark 2.2. As it is shown in [17] or [16] the existence of the solutions of the problem (BP) is equivalent to the existence of the fixed points of the operator $\psi : D \rightarrow P(D)$, $\psi(v) = C_v(v)$ defined by:

$$C_v(x) = \left\{ y \in D \mid y(t) = P_{3v}(P_{1v}(x)) - S_v L \int_0^t U_v(t, s)f(s)ds + \int_0^t U_v(t, s)f(s)ds, \quad f \in S_{F(\cdot, x(\cdot))}^1 \right\}.$$

From [6] we have that it is possible to consider the first term in the expression of $y(t)$ as zero, what we will do in the sequel.

The *t-section* of $\psi(D)$ is:

$$C(t) := \{y(t) \mid y \in C_v(v), \quad v \in D\}.$$

(S₁) When A depends on t and w we suppose that for every $t \in I$, $C(t)$ is relatively compact.

If A depends on t only this will be proved in Lemma 2.3.

Theorem 2.1

If the following assumptions hold: $(X), (U_1), (F_{1-3}), (L), (L_1), (S_v), (P)$, and $0 < C_3 = (c\|L\| + 1)(C_1\|k\|_1 + C_2T\|\alpha\|_1) + p\|L\|C_1\|\alpha\|_1 < 1$, then boundary value problem (BP) has a mild solution in D .

Theorem 2.2

If there hold the assumptions (X) , (A) , (U_1) , (U_3) , (F_{1-3}) , and (U_2) or (S_1) , then there exists a mild solution of (BP) in D .

In the next lemmata we suppose that there are fulfilled all the necessary assumptions listed at the end of the first paragraph.

Lemma 2.1

If $v \in D$, then for every $\psi(v) \in CC_o(C(I, X))$.

Proof. $\psi(v)$ is nonempty. The convexity of $\psi(v)$ follows from the convexity of the values of F and from the linearity of the operators S_v and L . To prove that $C_v(v) \in C(C(I, X))$ let us consider $(y_n)_{n \geq 1} \subset C_v(v)$ a sequence converging uniformly to an element $y \in D$. We have to show that $y \in C_v(v)$, i.e., there exists an element $f \in S_{F(\cdot, v(\cdot))}^1$ such that:

$$y(t) = -S_v L \int_0^t \mathcal{U}_v(t, s) f(s) ds + \int_0^t \mathcal{U}_v(t, s) f(s) ds.$$

If $y_n \in C_v(v)$, then it results that there exists $f_n(\cdot) \in S_{F(\cdot, v(\cdot))}^1$ such that for every $n \in \mathbb{N}$:

$$y_n(t) = -S_v L \int_0^t \mathcal{U}_v(t, s) f_n(s) ds + \int_0^t \mathcal{U}_v(t, s) f_n(s) ds.$$

Since F is integrably bounded, $\{f_n\}_{n \geq 1}$ is a bounded set in $L_1(I, X)$. By Pettis's theorem ([11], Theorem 2.11.2) taking into account the reflexivity of X it results that $\cup_{n \geq 1} \{f_n(t)\}$ is sequentially weakly compact, $t \in I$. From [27] Proposition 1.2 we have that $\{f_n\}_{n \geq 1}$ is a metrizable relatively weak compact subset in $L_1(I, X)$. It means that (taking a subsequence if necessary and keeping the same notations) $(f_n)_{n \geq 1}$ converges weakly in $L_1(I, X)$ to some $f \in L_1(I, X)$. It remains to show that $f(\cdot) \in S_{F(\cdot, v(\cdot))}^1$. By Mazur lemma ([28], p. 199), ([23], p. 65) there exists a sequence $(g_n)_{n \geq 1}$ formed by convex combinations of $\{f_n\}_{n \geq 1}$ tending to f in $L_1(I, X)$. It is clear that $g_n(\cdot) \in F(\cdot, v(\cdot))$, and, moreover $g_n(\cdot) \in S_{F(\cdot, v(\cdot))}^1$, $n \in \mathbb{N}$. It follows that $g(t) \in F(t, v(t))$ a.e. on I and $f(\cdot) \in S_{F(\cdot, v(\cdot))}^1$.

For every $t \in I$ the map $\bar{f} \rightarrow \int_0^t \mathcal{U}_v(t, s) \bar{f}(s) ds$ from $L_1(I, X)$ into X is continuous and linear and, by Theorem IV.7.4 in [25], it remains continuous as a map from $L_1(I, X)_w$ in X_w . Hence, for every $t \in I$, the sequence $(y_n(t)) \rightarrow y(t)$ in X_w . But $y_n(\cdot) \rightarrow y(\cdot)$, and this implies that $y \in C_v(v)$. \square

Proof of Theorem 2.1. Let us find an upper bound for the Hausdorff-Pompeiu distance of the sets $\psi(u)$ and $\psi(v)$, $u, v \in Dd(\psi(u), \psi(v))$. Our desire is to show that ψ is a contraction. In order to do this let be $y \in \psi(u)$, $z \in \psi(v)$. If so, there are $f \in S_{F(\cdot, v(\cdot))}^1$, $g \in S_{F(\cdot, u(\cdot))}^1$ such that:

$$\begin{aligned} y(t) &= -S_u L \int_0^t \mathcal{U}_u(t, s)g(s)ds + \int_0^t \mathcal{U}_u(t, s)g(s)ds. \\ z(t) &= -S_v L \int_0^t \mathcal{U}_v(t, s)f(s)ds + \int_0^t \mathcal{U}_v(t, s)f(s)ds. \end{aligned}$$

Then:

$$\begin{aligned} \|y(t) - z(t)\| &= \left\| S_u L \int_0^t \mathcal{U}_u(t, s)g(s)ds - S_v L \int_0^t \mathcal{U}_v(t, s)f(s)ds \right\| \\ &\quad + \left\| \int_0^t \mathcal{U}_u(t, s)g(s)ds - \int_0^t \mathcal{U}_v(t, s)f(s)ds \right\| \\ &\leq \left\| S_u L \int_0^t \mathcal{U}_u(t, s)g(s)ds - S_u L \int_0^t \mathcal{U}_v(t, s)f(s)ds \right\| \\ &\quad + \left\| S_u L \int_0^t \mathcal{U}_u(t, s)f(s)ds - S_v L \int_0^t \mathcal{U}_v(t, s)f(s)ds \right\| \\ &\quad + \left\| \int_0^t \mathcal{U}_u(t, s)g(s)ds - \int_0^t \mathcal{U}_v(t, s)g(s)ds \right\| \\ &\quad + \left\| \int_0^t \mathcal{U}_u(t, s)g(s)ds - \int_0^t \mathcal{U}_v(t, s)f(s)ds \right\| \\ &\leq \|S_u\| \|L\| \left\| \int_0^t \mathcal{U}_u(t, s)g(s)ds - \int_0^t \mathcal{U}_v(t, s)f(s)ds \right\| \\ &\quad + \|S_u - S_v\| \left\| L \int_0^t \mathcal{U}_v(t, s)f(s)ds \right\| \\ &\quad + C_2 \int_0^t \|g(s)\| \int_s^t \|u(\tau) - v(\tau)\| d\tau ds + C_1 \|k\|_1 \|u - v\| \\ &\leq \|S_u\| \|L\| \left[C_2 \int_0^t \|g(s)\| \int_s^t \|u(\tau) - v(\tau)\| d\tau ds + C_1 \|k\|_1 \|u - v\| \right] \\ &\quad + p \|L\| C_1 \|\alpha\|_1 \|u - v\| + [C_1 \|k\|_1 + C_2 T \|\alpha\|_1] \|u - v\| \\ &\leq C_3 \|u - v\|. \end{aligned}$$

Hence, $\|y - z\| \leq C_3 \|u - v\|$ and it follows that:

$$d(\psi(u), \psi(v)) \leq C_3 \|u - v\|. \quad \square$$

Lemma 2.2

There holds the inclusion $\psi(D) \subset B \cap D$.

Proof. For any $v \in D$ and $y \in \psi(v)$ we have:

$$\|y(t)\| \leq \|S_v\| \|L\| C_1 \|\alpha\|_1 + C_1 \|\alpha\|_1 \leq (c\|L\| + 1) C_1 \|\alpha\|_1. \quad \square$$

Lemma 2.3

$C(t)$, the t -section of $\psi(D)$, is relatively compact in X .

Proof. If A depends on t and w this is (S_1) . If not then following [21] we note that:

$$C(t) \subseteq (1 - SL) \int_0^t \mathcal{U}(t, s) P(s) ds,$$

where $P(s) = \{x \in X \mid \|x\| = \sup \{|F(s, z)| : \|z\| \leq b\}\}$, and S is the unique pseudo-inverse of L to $\ker L_1$. Since $\mathcal{U}(t, s)$ is compact, we have that $\overline{\mathcal{U}(t, s)P(s)}$ is a convex and compact subset in X . Also $s \rightarrow \mathcal{U}(t, s)P(s)$ is measurable. So by the Radstrom embedding theorem $\int_0^t \mathcal{U}(t, s)P(s)ds$, [14], is a compact and convex subset of X . We get that $\overline{C(t)}$ is compact in X . \square

Lemma 2.4

The mapping $x \rightarrow \psi(x)$ from D into $\psi(D)$ is uniformly upper semicontinuous.

Proof. Choose $\varepsilon > 0$ and $u \in D$ arbitrary. We shall determine a positive η such that if $v \in D$ with $\|v - u\| < \eta$ then $\|z - y\| < \varepsilon$, where $y \in \psi(u)$ and $z \in \psi(v)$. If so, there are $f \in S_{F(\cdot, v(\cdot))}^1, g \in S_{F(\cdot, u(\cdot))}^1$ such that:

$$\begin{aligned} y(t) &= -S_u L \int_0^t \mathcal{U}_u(t, s) g(s) ds + \int_0^t \mathcal{U}_u(t, s) g(s) ds. \\ z(t) &= -S_v L \int_0^t \mathcal{U}_u(t, s) f(s) ds + \int_0^t \mathcal{U}_v(t, s) f(s) ds. \end{aligned}$$

It follows:

$$\begin{aligned} \|y(t) - z(t)\| &\leq \left\| S_u L \int_0^t \mathcal{U}_u(t, s) g(s) ds - S_v L \int_0^t \mathcal{U}_v(t, s) f(s) ds \right\| \\ &\quad + \left\| \int_0^t \mathcal{U}_u(t, s) g(s) ds - \int_0^t \mathcal{U}_v(t, s) f(s) ds \right\|. \end{aligned}$$

Performing the same estimations as in the proof of Theorem 2.1 we get: $\|y - z\| \leq C_3 \|u - v\|$. C_3 does not depend on u , being a constant, so the lemma is obvious. \square

Lemma 2.5

$\psi(D)$ is a family of equicontinuous maps.

Proof. To prove that $\psi(D)$ is a family of equicontinuous maps we have to show that for every $\varepsilon > 0$ there is $\mu > 0$ such that for every, $t, t + \delta \in I, 0 < \delta < \mu, x \in D, y \in \psi(v)$ there holds $\|y(t + \delta) - y(t)\| < \varepsilon$. Then we have:

$$\begin{aligned} \|y(t + \delta) - y(t)\| &\leq \left\| S_v L \left[\int_0^{t+\delta} \mathcal{U}_x(t + \delta, s)v(s)ds - \int_0^t \mathcal{U}_x(t, s)v(s)ds \right] \right\| \\ &\quad + \left\| \int_0^{t+\delta} \mathcal{U}_x(t + \delta, s)v(s)ds - \int_0^t \mathcal{U}_x(t, s)v(s)ds \right\| \\ &\leq (\|S_v\| \|L\| + 1) \left\| \int_0^{t+\delta} \mathcal{U}_x(t + \delta, s)v(s)ds - \int_0^t \mathcal{U}_x(t, s)v(s)ds \right\| \\ &\leq (c\|L\| + 1) \left[\left\| \int_0^t [\mathcal{U}_x(t + \delta, s) - 1]\mathcal{U}_x(t, s)v(s)ds \right\| \right. \\ &\quad \left. + \int_t^{t+\delta} \|\mathcal{U}_x(t + \delta, s)v(s)\| ds \right] \\ &\leq (c\|L\| + 1) \left[C_1 \int_t^{t+\delta} \|v(s)\| ds \right. \\ &\quad \left. + \left\| (\mathcal{U}_x(t + \delta, t) - 1) \int_0^t \mathcal{U}_x(t, s)v(s)ds \right\| \right]. \end{aligned}$$

By (U_3) and Theorem 9. p. 4 in [8] we conclude that $\psi(S)$ is a family of equicontinuous maps. \square

Proof of Theorem 2.2. Consider again $\psi : D \rightarrow P(D)$. From Lemma 2.3 and 2.5, based on the Ascoli-Arzelá Theorem [30] we have that $\psi(D)$ is relatively compact. From Lemma 2.1–2.5 we observe that all the assumptions of Theorem 1.1 are satisfied, hence (BP) has a mild solution in D . \square

Remark 2.3. If L is considered as $Lx = x(0) - x(T)$, then under the above conditions we get periodic mild solution.

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