



Selections of bounded variation under the excess restrictions [☆]

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Abstract

Let X be a metric space with metric d , $c(X)$ denote the family of all nonempty compact subsets of X and, given $F, G \in c(X)$, let $e(F, G) = \sup_{x \in F} \inf_{y \in G} d(x, y)$ be the Hausdorff excess of F over G . The excess variation of a multifunction $F : [a, b] \rightarrow c(X)$, which generalizes the ordinary variation V of single-valued functions, is defined by $V_+(F, [a, b]) = \sup_{\pi} \sum_{i=1}^m e(F(t_{i-1}), F(t_i))$ where the supremum is taken over all partitions $\pi = \{t_i\}_{i=0}^m$ of the interval $[a, b]$. The main result of the paper is the following selection theorem: *If $F : [a, b] \rightarrow c(X)$, $V_+(F, [a, b]) < \infty$, $t_0 \in [a, b]$ and $x_0 \in F(t_0)$, then there exists a single-valued function $f : [a, b] \rightarrow X$ of bounded variation such that $f(t) \in F(t)$ for all $t \in [a, b]$, $f(t_0) = x_0$, $V(f, [a, t_0]) \leq V_+(F, [a, t_0])$ and $V(f, [t_0, b]) \leq V_+(F, [t_0, b])$.* We exhibit examples showing that the conclusions in this theorem are sharp, and that it produces new selections of bounded variation as compared with [V.V. Chistyakov, Selections of bounded variation, J. Appl. Anal. 10 (1) (2004) 1–82]. In contrast to this, a multifunction F satisfying $e(F(s), F(t)) \leq C(t - s)$ for some constant $C \geq 0$ and all $s, t \in [a, b]$ with $s \leq t$ (Lipschitz continuity with respect to $e(\cdot, \cdot)$) admits a Lipschitz selection with a Lipschitz constant not exceeding C if $t_0 = a$ and may have only discontinuous selections of bounded variation if $a < t_0 \leq b$. The same situation holds for continuous selections of $F : [a, b] \rightarrow c(X)$ when it is excess continuous in the sense that $e(F(s), F(t)) \rightarrow 0$ as $s \rightarrow t - 0$ for all $t \in (a, b)$ and $e(F(t), F(s)) \rightarrow 0$ as $s \rightarrow t + 0$ for all $t \in [a, b)$ simultaneously.

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1. The main result

We begin by reviewing certain preliminary definitions and facts needed for our results. Throughout the paper X will denote a metric space with metric d .

A function $f : T \rightarrow X$ on a nonempty set $T \subset \mathbb{R}$ is said to be of *bounded variation* if its total Jordan variation $V(f, T)$ given by

$$V(f, T) \equiv V_d(f, T) = \sup_{\pi} \sum_{i=1}^m d(f(t_i), f(t_{i-1})) \quad (V(f, \emptyset) = 0)$$

is finite, the supremum being taken over all partitions $\pi = \{t_i\}_{i=0}^m$ of the set T , i.e., $m \in \mathbb{N}$ and $\{t_i\}_{i=0}^m \subset T$ such that $t_{i-1} \leq t_i$ for all $i \in \{1, \dots, m\}$. The two well-known properties of the variation V (e.g., [5]) are the *additivity* in the second argument: $V(f, T) = V(f, (-\infty, t] \cap T) + V(f, [t, \infty) \cap T)$ for all $t \in T$, and the *sequential lower semicontinuity* in the first argument: if a sequence of functions $\{f_n\}_{n=1}^{\infty}$ mapping T into X converges pointwise on T to a function $f : T \rightarrow X$ (i.e., $\lim_{n \rightarrow \infty} d(f_n(t), f(t)) = 0$ for all $t \in T$), then $V(f, T) \leq \liminf_{n \rightarrow \infty} V(f_n, T)$.

Given two nonempty sets $F, G \subset X$, the *Hausdorff excess of F over G* is defined by (see, e.g., [2, Chapter II]):

$$e(F, G) \equiv e_d(F, G) = \sup_{x \in F} \text{dist}(x, G), \quad \text{where } \text{dist}(x, G) = \inf_{y \in G} d(x, y).$$

The following properties of the excess function $e(\cdot, \cdot)$ are well known: if F, G and H are nonempty subsets of X , then (i) $e(F, G) = 0$ if and only if $F \subset \bar{G}$ where \bar{G} is the closure of G in X ; (ii) $e(F, G) \leq e(F, H) + e(H, G)$; (iii) the value $e(F, G)$ is finite if F and G are bounded and, in particular, closed and bounded, or compact.

Another, more intuitive, definition of $e(F, G)$ can be given as follows. If $B_{\varepsilon}(x) = \{y \in X : d(y, x) < \varepsilon\}$ is the open ball of radius $\varepsilon > 0$ centered at $x \in X$ and $\mathcal{O}_{\varepsilon}(G) = \{x \in X : \text{dist}(x, G) < \varepsilon\} = \bigcup_{x \in G} B_{\varepsilon}(x)$ is the open ε -neighbourhood of G , then $e(F, G) = \inf\{\varepsilon > 0 : F \subset \mathcal{O}_{\varepsilon}(G)\}$.

The *Hausdorff distance* between nonempty sets F and G from X is defined as follows (e.g., [2, Chapter II]):

$$D(F, G) = \max\{e(F, G), e(G, F)\} = \inf\{\varepsilon > 0 : F \subset \mathcal{O}_{\varepsilon}(G) \text{ and } G \subset \mathcal{O}_{\varepsilon}(F)\}.$$

The function $D(\cdot, \cdot)$ is a metric, called the *Hausdorff metric*, on the family of all nonempty closed bounded subsets of X and, in particular, on the family $c(X)$ of all nonempty compact subsets of X .

By a *multifunction* from T into X we mean a rule F assigning to each point t from T a nonempty subset $F(t) \subset X$. We will mostly be interested in multifunctions of the form $F : T \rightarrow c(X)$. Such a multifunction is said to be of *bounded variation* (with respect to D) if its total Jordan variation is finite:

$$V_D(F, T) = \sup_{\pi} \sum_{i=1}^m D(F(t_i), F(t_{i-1})) < \infty.$$

A (single-valued) function $f : T \rightarrow X$ is said to be a *selection of F on T* provided $f(t) \in F(t)$ for all $t \in T$.

The following theorem on the existence of selections of bounded variation is given in [6, Theorem 5.1] (the previous special cases of this theorem are contained in [1,4,5,10,11]):

Theorem A. *If $F : T \rightarrow c(X)$, $V_D(F, T) < \infty$, $t_0 \in T$ and $x_0 \in F(t_0)$, then there exists a selection f of F of bounded variation on T such that $f(t_0) = x_0$ and $V(f, T) \leq V_D(F, T)$. Moreover, if F is continuous with respect to D , then in addition a selection f of F may be chosen to be continuous on T .*

The aim of this paper is to remove the assumption $V_D(F, T) < \infty$ from Theorem A and replace it by a weaker one, $V_e(F, T) < \infty$ (for more precise condition see below), which, as we will show, still preserves the existence of selections of F of bounded variation. In order to achieve this, we introduce the following definition.

The *excess variation to the right* $V_+(F, T)$ of a multifunction $F : T \rightarrow c(X)$ is

$$V_+(F, T) = \sup_{\pi} \sum_{i=1}^m e(F(t_{i-1}), F(t_i)) \quad (V_+(F, \emptyset) = 0), \tag{1}$$

where the supremum is taken over all partitions $\pi = \{t_i\}_{i=0}^m$ of T . Analogously, the *excess variation to the left* of F is given by

$$V_-(F, T) = \sup_{\pi} \sum_{i=1}^m e(F(t_i), F(t_{i-1})) \quad (V_-(F, \emptyset) = 0).$$

Note that both V_+ and V_- are generalizations of the ordinary variation $V = V_d$ for single-valued functions f . Also, the value $V_D(F, T)$ is finite if and only if both values $V_+(F, T)$ and $V_-(F, T)$ are finite.

To simplify the matters and make the ideas involved more clear in the rest of the paper (except Theorem B on p. 878 and Theorem C on p. 883) we assume that $T = [a, b)$, with $a \in \mathbb{R}$ and $a < b$, is either the closed interval $[a, b]$ with $b \in \mathbb{R}$ or the half-closed interval $[a, b)$ with $b \in \mathbb{R} \cup \{\infty\}$. A similar convention applies to the interval $T = \langle a, b]$. In their full generality our results are valid for any nonempty set $T \subset \mathbb{R}$ with $\inf T \in T$ or $\sup T \in T$ corresponding to $[a, b)$ or $\langle a, b]$ under consideration, respectively (cf. [6, Section 5]).

Our main result, an extension of Theorem A to be proved in Section 2, is as follows.

Theorem 1. *Suppose that $F : T \rightarrow c(X)$, $t_0 \in T$ and $x_0 \in F(t_0)$. We have:*

- (a) *if $T = [a, b)$ and $V_+(F, T) < \infty$, then there exists a selection of bounded variation f of F on T such that $f(t_0) = x_0$,*

$$V(f, [a, t_0]) \leq V_+(F, [a, t_0]), \quad V(f, [t_0, b]) \leq V_+(F, [t_0, b]), \quad \text{and}$$

$$V(f, [a, b]) - \lim_{s \rightarrow t_0-0} d(f(s), x_0) \leq V_+(F, [a, t_0]) + V_+(F, [t_0, b]) \leq V_+(F, [a, b]);$$

- (b) *if $T = \langle a, b]$ and $V_-(F, T) < \infty$, then there exists a selection of bounded variation f of F on T such that $f(t_0) = x_0$,*

$$V(f, \langle a, t_0]) \leq V_-(F, \langle a, t_0]), \quad V(f, (t_0, b]) \leq V_-(F, (t_0, b]), \quad \text{and}$$

$$V(f, \langle a, b]) - \lim_{s \rightarrow t_0+0} d(f(s), x_0) \leq V_-(F, \langle a, t_0]) + V_-(F, (t_0, b]) \leq V_-(F, \langle a, b]).$$

The case when the multifunction F additionally admits continuous selections of bounded variation is treated in Section 4 (Theorem 3).

In order to see how Theorem 1 implies Theorem A, assume that $T = \langle a, b \rangle$ is an interval, which is either open, closed, half-closed, bounded or not, $t_0 \in T$, $V_-(F, \langle a, t_0 \rangle)$ and $V_+(F, [t_0, b])$ are finite (this is the case when $V_D(F, T) < \infty$) and $x_0 \in F(t_0)$. Applying Theorem 1 we find a selection f_- of F on $\langle a, t_0 \rangle$ such that $f_-(t_0) = x_0$ and $V(f_-, \langle a, t_0 \rangle) \leq V_-(F, \langle a, t_0 \rangle)$ and a selection f_+ of F on $[t_0, b]$ such that $f_+(t_0) = x_0$ and $V(f_+, [t_0, b]) \leq V_+(F, [t_0, b])$. Defining $f: \langle a, b \rangle \rightarrow X$ by $f(t) = f_-(t)$ if $t \in \langle a, t_0 \rangle$ and $f(t) = f_+(t)$ if $t \in [t_0, b]$ we obtain a desired selection of F satisfying $f(t_0) = x_0$ and, by virtue of the additivity property of V in the second variable,

$$V(f, \langle a, b \rangle) = V(f_-, \langle a, t_0 \rangle) + V(f_+, [t_0, b]) \leq V_-(F, \langle a, t_0 \rangle) + V_+(F, [t_0, b]),$$

which is estimated by $V_D(F, \langle a, t_0 \rangle) + V_D(F, [t_0, b]) = V_D(F, \langle a, b \rangle)$ if the last quantity is finite. These arguments also apply to obtain Lipschitz and continuous selections of bounded variation of F on $\langle a, b \rangle$ (see Section 4).

For more motivation, historical comments and possible applications of the results of this paper we refer to [1,4–6,10].

The paper is organized as follows. In Section 2 we study properties of the excess variation V_+ and prove Theorem 1. In Section 3 we present an example of a multifunction, for which Theorem 1 is applicable while Theorem A is not, and show that the conclusions of Theorem 1 are sharp. Section 4 is devoted to the existence and non-existence of Lipschitz and continuous selections of bounded variation.

2. Proof of the main result

Since assertions (a) and (b) in Theorem 1 are completely similar, we concentrate on (a). In the proof of this theorem we will need Lemmas 1 and 2 and Theorem B presented below in this section.

In the next two lemmas we gather several properties of the excess variation V_+ (the properties of the excess variation V_- are similar).

Lemma 1. *Let $F: [a, b] \rightarrow c(X)$ and $V_+(F, [a, b]) < \infty$. We have:*

- (a) $V_+(F, [a, b]) = 0$ if and only if $F(s) \subset F(t)$ for all $s, t \in [a, b]$, $s \leq t$.
- (b) If $s, t \in [a, b]$, $s \leq t$, then $V_+(F, [a, s]) + V_+(F, [s, t]) = V_+(F, [a, t])$.
- (c) $\lim_{s \rightarrow t-0} V_+(F, [a, s]) = V_+(F, [a, t])$ for each $t \in (a, b)$.

Proof. (a) This is a consequence of the definition of V_+ and property (i) of the excess function $e(\cdot, \cdot)$ from Section 1 on closed or compact subsets of X .

(b) First, note that if a new point is inserted into a given partition $\pi = \{t_i\}_{i=0}^m$ of T , the sum under the supremum sign in (1) will not decrease: in fact, suppose $s \in T$ and $t_{k-1} < s < t_k$ for some $k \in \{1, \dots, m\}$, then applying property (ii) of $e(\cdot, \cdot)$ from Section 1, we get

$$e(F(t_{k-1}), F(t_k)) \leq e(F(t_{k-1}), F(s)) + e(F(s), F(t_k)), \quad (2)$$

and the assertion for the sums follows. This observation implies that in order to calculate the value $V_+(F, T)$ from (1), instead of all partitions of T we may consider only those that contain a priori fixed finite number of points from T .

So, let $a = t_0 < t_1 < \dots < t_{m-1} < t_m = s$ be a partition of $[a, s]$ and $s = t_m < t_{m+1} < \dots < t_{n-1} < t_n = t$ be a partition of $[s, t]$. We have:

$$\sum_{i=1}^m e(F(t_{i-1}), F(t_i)) + \sum_{j=m+1}^n e(F(t_{j-1}), F(t_j)) \leq V_+(F, [a, t]).$$

Taking the supremum over all partitions of $[a, s]$ and $[s, t]$, we arrive at the inequality $V_+(F, [a, s]) + V_+(F, [s, t]) \leq V_+(F, [a, t])$.

Now, let $a = t_0 < t_1 < \dots < t_{m-1} < t_m = b$ be a partition of $[a, t]$ and assume that $t_{k-1} \leq s \leq t_k$ for some $k \in \{1, \dots, m\}$. By virtue of (2), we find

$$\sum_{i=1}^m e(F(t_{i-1}), F(t_i)) \leq V_+(F, [a, s]) + V_+(F, [s, t]),$$

and it remains to take the supremum over all partitions of $[a, t]$.

(c) The definition of V_+ implies that, given $\varepsilon > 0$, there exists a partition $a = \tau_0 < \tau_1 < \dots < \tau_m < t$ of $[a, t)$ (depending on ε) such that

$$V_+(F, [a, t]) - \varepsilon \leq \sum_{i=1}^m e(F(\tau_{i-1}), F(\tau_i)) \leq V_+(F, [a, \tau_m]).$$

It follows that for any $\tau_m \leq s < t$ we get:

$$V_+(F, [a, t]) - \varepsilon \leq V_+(F, [a, \tau_m]) \leq V_+(F, [a, s]) \leq V_+(F, [a, t]),$$

which proves (c) and completes the proof of our lemma. \square

Lemma 2. Let $F : [a, b) \rightarrow c(X)$ and $V_+(F, [a, b)) < \infty$. Define the V_+ -variation function $v : [a, b) \rightarrow [0, \infty)$ by $v(t) = V_+(F, [a, t])$ for $t \in [a, b)$. Then

$$\lim_{s \rightarrow t-0} e(F(s), F(t)) = v(t) - v(t - 0) \quad \text{for all } t \in (a, b) \tag{3}$$

and

$$\lim_{s \rightarrow t+0} e(F(t), F(s)) = v(t + 0) - v(t) \quad \text{for all } t \in [a, b), \tag{4}$$

where $v(t - 0)$ and $v(t + 0)$ are the left and right limits of v at t , respectively.

Proof. After the property of Lemma 1(b) has been proved, this lemma might be considered as a consequence of [5, Lemma 4.2]. However, in that reference functions under consideration were assumed to take their values in a metric space where the distance function is symmetric. In our case the excess function $e(\cdot, \cdot)$ is not symmetric (for $e(F, G) \neq e(G, F)$ in general), and so, we have to take care of that. For the reader’s convenience we reproduce the proof from the above reference in a somewhat shortened form.

By virtue of Lemma 1(b), the function v is nondecreasing and, hence, regulated, i.e., it has the left limit $v(t - 0)$ at all points $t \in (a, b)$ and the right limit $v(t + 0)$ at all points $t \in [a, b)$. The existence of the limits at the left-hand sides of (3) and (4) can be proved in exactly the same way as in [5, Lemma 4.1] by using the Cauchy criterion if we take into account property (ii) of the excess function from Section 1.

Proof of (3). By Lemma 1(b), for $t \in (a, b)$ and $s \in [a, t)$ we have:

$$e(F(s), F(t)) \leq V_+(F, [s, t]) = v(t) - v(s),$$

and so, as $s \rightarrow t - 0$, $\lim_{s \rightarrow t-0} e(F(s), F(t)) \leq v(t) - v(t - 0)$. To prove the reverse inequality, by the definition of $V_+(F, [a, t])$ for any $\varepsilon > 0$ we choose a partition $\{t_i\}_{i=0}^m \cup \{t\}$ of $[a, t]$ with $t_m < t$ such that

$$V_+(F, [a, t]) \leq \sum_{i=1}^m e(F(t_{i-1}), F(t_i)) + e(F(t_m), F(t)) + \varepsilon.$$

If $s \in [t_m, t)$, noting that $e(F(t_m), F(t)) \leq e(F(t_m), F(s)) + e(F(s), F(t))$, we get:

$$V_+(F, [a, t]) \leq V_+(F, [a, s]) + e(F(s), F(t)) + \varepsilon,$$

which implies $v(t) - v(s) \leq e(F(s), F(t)) + \varepsilon$, and it remains to pass to the limit as $s \rightarrow t - 0$ and take into account the arbitrariness of $\varepsilon > 0$. \square

Proof of (4). Given $t \in [a, b)$ and $s \in (t, b)$, we have:

$$e(F(t), F(s)) \leq V_+(F, [t, s]) = v(s) - v(t),$$

and so, $\lim_{s \rightarrow t+0} e(F(t), F(s)) \leq v(t + 0) - v(t)$. The reverse inequality will follow if we show that for any $\varepsilon > 0$ there exists $t_0 = t_0(\varepsilon) \in (t, b)$ such that

$$v(s) - v(t) \leq e(F(t), F(s)) + \varepsilon \quad \text{for all } t < s \leq t_0, \quad (5)$$

then let s go to $t + 0$ and note that $\varepsilon > 0$ is arbitrary. To prove (5), we note that $V_+(F, [t, b]) \leq V_+(F, [a, b]) < \infty$, and so, there exists a partition $\{t\} \cup \{t_i\}_{i=0}^m$ (depending on ε) of $[t, b)$ with $t < t_0$ such that

$$V_+(F, [t, t_m]) \leq V_+(F, [t, b]) \leq e(F(t), F(t_0)) + \sum_{i=1}^m e(F(t_{i-1}), F(t_i)) + \varepsilon.$$

If $t < s \leq t_0$, we have $e(F(t), F(t_0)) \leq e(F(t), F(s)) + e(F(s), F(t_0))$, and so,

$$V_+(F, [t, t_m]) \leq e(F(t), F(s)) + V_+(F, [s, t_m]) + \varepsilon,$$

implying, by Lemma 1(b),

$$V_+(F, [a, s]) - V_+(F, [a, t]) = V_+(F, [t, t_m]) - V_+(F, [s, t_m]) \leq e(F(t), F(s)) + \varepsilon,$$

which is precisely (5) according to the definition of v . \square

In order to formulate Theorem B, we recall the notion of the *modulus of variation* of a function $f: T \rightarrow X$ due to Chanturiya [3] (see also [9, Section 11.3]): this is the sequence of the form $\{v(k, f, T)\}_{k=1}^\infty$ where $v(k, f, T) = \sup \sum_{i=1}^k d(f(b_i), f(a_i))$ and the supremum is taken over all collections $a_1, \dots, a_k, b_1, \dots, b_k$ of $2k$ numbers from T such that $a_1 \leq b_1 \leq a_2 \leq b_2 \leq \dots \leq a_k \leq b_k$. The following theorem is a *pointwise selection principle* in terms of the modulus of variation [7, Theorem 1]:

Theorem B. *Suppose that a sequence of functions $\{f_n\}_{n=1}^\infty$ mapping T into X is such that (a) $\lim_{k \rightarrow \infty} (\limsup_{n \rightarrow \infty} v(k, f_n, T)/k) = 0$, and (b) the closure of the set $\{f_n(t)\}_{n=1}^\infty$ in X is compact for each $t \in T$. Then there exists a subsequence of $\{f_n\}_{n=1}^\infty$, which converges pointwise on T to a function $f: T \rightarrow X$ satisfying $\lim_{k \rightarrow \infty} v(k, f, T)/k = 0$.*

Now we are in a position to prove our main result. In the proof we employ several ideas from [1,5] and [6, Section 5].

Proof of Theorem 1(a). For the sake of clarity we divide the proof into four steps. In the first two steps we prove the theorem for $T = [a, b]$ and $t_0 = a$, in the third step—for $T = [a, b]$ and $t_0 = a$, and in the fourth step—for $T = [a, b]$ and $t_0 \in [a, b]$ with $t_0 > a$.

Step 1. Suppose that $T = [a, b]$ and $t_0 = a$, so that $x_0 \in F(a)$ by the assumption. Since the V_+ -variation function $v : [a, b] \rightarrow [0, \infty)$ from Lemma 2 is regulated, the set of its discontinuities is at most countable. Putting

$$T_v = \left\{ t \in (a, b] : v(t - 0) \equiv \lim_{s \rightarrow t-0} v(s) = v(t) \right\}$$

and

$$T_F = \left\{ t \in (a, b] : \lim_{s \rightarrow t-0} e(F(s), F(t)) = 0 \right\},$$

we have, by virtue of Lemma 2, $T_F = T_v$, and so, the set $[a, b] \setminus T_F = [a, b] \setminus T_v$ is at most countable. We set

$$S = \{a, b\} \cup (\mathbb{Q} \cap [a, b]) \cup ([a, b] \setminus T_F),$$

where \mathbb{Q} is the set of all rational numbers, and note that S is dense in $[a, b]$ and at most countable. We enumerate the points in S arbitrarily and, with no loss of generality, suppose that S is countable, say, $S = \{t_i\}_{i=0}^\infty$ with $t_0 = a$. Then for any $n \in \mathbb{N}$ the set $\pi_n = \{t_i\}_{i=0}^{n-1} \cup \{b\}$ is a partition of $[a, b]$. Ordering the points in π_n in strictly ascending order and denoting them by $\pi_n = \{t_i^n\}_{i=0}^n$, we find

$$a = t_0^n < t_1^n < \dots < t_{n-1}^n < t_n^n = b, \quad \text{and} \tag{6}$$

$$\forall t \in S \exists n_0 = n_0(t) \in \mathbb{N} \quad \text{such that} \quad t \in \pi_n \quad \text{for all } n \geq n_0. \tag{7}$$

We now construct an approximating sequence for the desired selection. Given $n \in \mathbb{N}$, we first define elements $x_i^n \in F(t_i^n)$ for $i \in \{0, 1, \dots, n\}$ inductively as follows:

- (i) we set $x_0^n = x_0$, and
- (ii) if $i \in \{1, \dots, n\}$ and $x_{i-1}^n \in F(t_{i-1}^n)$ is already chosen, we pick $x_i^n \in F(t_i^n)$ such that $d(x_{i-1}^n, x_i^n) = \text{dist}(x_{i-1}^n, F(t_i^n))$.

For each $n \in \mathbb{N}$ we define a function $f_n : [a, b] \rightarrow X$ by setting

$$f_n(t) = \begin{cases} x_i^n & \text{if } t = t_i^n \text{ and } i \in \{0, 1, \dots, n\}, \\ x_{i-1}^n & \text{if } t \in (t_{i-1}^n, t_i^n) \text{ and } i \in \{1, \dots, n\}. \end{cases} \tag{8}$$

Observe that $f_n(a) = f_n(t_0^n) = x_0^n = x_0$ for all $n \in \mathbb{N}$.

Step 2. Now we show that the sequence $\{f_n\}_{n=1}^\infty$ satisfies the assumptions of Theorem B. Condition (a) in that theorem is a consequence of the additivity of V , definitions (8) and (ii), the excess and V_+ :

$$v(k, f_n, [a, b]) \leq V(f_n, [a, b]) = \sum_{i=1}^n V(f_n, [t_{i-1}^n, t_i^n]) = \sum_{i=1}^n d(x_{i-1}^n, x_i^n)$$

$$\begin{aligned} &= \sum_{i=1}^n \text{dist}(x_{i-1}^n, F(t_i^n)) \leq \sum_{i=1}^n e(F(t_{i-1}^n), F(t_i^n)) \\ &\leq V_+(F, [a, b]) \quad \text{for all } k, n \in \mathbb{N}, \end{aligned} \tag{9}$$

which implies

$$\limsup_{n \rightarrow \infty} v(k, f_n, [a, b]) \leq V_+(F, [a, b]) \quad \text{for all } k \in \mathbb{N}.$$

Let us verify condition (b) of Theorem B. We consider two possibilities: (I) $t \in S$, and (II) $t \in [a, b] \setminus S$.

(I) Suppose that $t \in S$. By virtue of (7), there exists $n_0 = n_0(t) \in \mathbb{N}$ such that $t \in \pi_n$ for all $n \geq n_0$, and so, for each $n \geq n_0$ there exists $i = i(n, t) \in \{0, 1, \dots, n\}$ such that $t = t_i^n$. It follows from (8), (i) and (ii) that

$$f_n(t) = f_n(t_i^n) = x_i^n \in F(t_i^n) = F(t) \quad \text{for all } n \geq n_0, \tag{10}$$

and it suffices to take into account the compactness of $F(t)$.

(II) Let $t \in [a, b] \setminus S$. Then $t \in (a, b) \cap T_F$ is irrational and, in particular, by the definition of T_F we have:

$$e(F(s), F(t)) \rightarrow 0 \quad \text{as } (a, b) \ni s \rightarrow t - 0. \tag{11}$$

Due to the density of S in $[a, b]$, there exists a sequence of points $\{s_k\}_{k=1}^\infty \subset S \cap (a, t)$ such that $s_k \rightarrow t$ as $k \rightarrow \infty$. Since $s_k \in S$ for each $k \in \mathbb{N}$, we can find, by (7), a number $n(k) \in \mathbb{N}$ (depending also on t) such that $s_k \in \pi_{n(k)}$ and, therefore, $s_k = t_{j(k)}^{n(k)}$ for some $j(k) \in \{0, 1, \dots, n(k) - 1\}$. Again, thanks to property (7), we may assume with no loss of generality that the sequence $\{n(k)\}_{k=1}^\infty$ is strictly increasing. Since $s_k < t$, it follows from (6) that there exists a unique number $i(k) \in \{j(k), \dots, n(k) - 1\}$ such that

$$s_k = t_{j(k)}^{n(k)} \leq t_{i(k)}^{n(k)} < t < t_{i(k)+1}^{n(k)} \quad \text{for all } k \in \mathbb{N}. \tag{12}$$

Now this and the property that $s_k \rightarrow t$ as $k \rightarrow \infty$ give:

$$t_{i(k)}^{n(k)} \rightarrow t \quad \text{as } k \rightarrow \infty. \tag{13}$$

By the second line of definition (8) and (12), we have

$$f_{n(k)}(t) = x_{i(k)}^{n(k)} \in F(t_{i(k)}^{n(k)}) \quad \text{for all } k \in \mathbb{N}.$$

For each $k \in \mathbb{N}$ pick an element $x_t^k \in F(t)$ such that

$$d(x_{i(k)}^{n(k)}, x_t^k) = \text{dist}(x_{i(k)}^{n(k)}, F(t)).$$

Then (11) and (13) imply

$$d(f_{n(k)}(t), x_t^k) \leq e(F(t_{i(k)}^{n(k)}), F(t)) \rightarrow 0 \quad \text{as } k \rightarrow \infty.$$

Since the set $F(t)$ is compact and $\{x_t^k\}_{k=1}^\infty \subset F(t)$, there exists a subsequence of $\{x_t^k\}_{k=1}^\infty$, again denoted by $\{x_t^k\}_{k=1}^\infty$, and an element $x_t \in F(t)$ such that $d(x_t^k, x_t) \rightarrow 0$ as $k \rightarrow \infty$, and so,

$$d(f_{n(k)}(t), x_t) \leq d(f_{n(k)}(t), x_t^k) + d(x_t^k, x_t) \rightarrow 0 \quad \text{as } k \rightarrow \infty. \tag{14}$$

This proves that the closure of the sequence $\{f_n(t)\}_{n=1}^\infty$ in X is compact for all $t \in [a, b]$.

By Theorem B, there exists a subsequence of $\{f_n\}_{n=1}^\infty$, which we again denote by $\{f_{n(k)}\}_{k=1}^\infty$, and a function $f : [a, b] \rightarrow X$ such that $d(f_{n(k)}(t), f(t)) \rightarrow 0$ as $k \rightarrow \infty$ for all $t \in [a, b]$.

Clearly, $f(a) = x_0$. The inclusion $f(t) \in F(t)$ for all $t \in [a, b]$ is a consequence of the closedness of $F(t)$, (10) and (14). Finally, the lower semicontinuity of the Jordan variation V and inequality (9) ensure that

$$V(f, [a, b]) \leq \liminf_{k \rightarrow \infty} V(f_{n(k)}, [a, b]) \leq V_+(F, [a, b]). \tag{15}$$

Thus, our theorem is proved for $T = [a, b]$ and $t_0 = a$.

Step 3. Assume now that $T = [a, b)$ with $b \in \mathbb{R} \cup \{\infty\}$ and $t_0 = a$. Choose an increasing sequence $\{t_n\}_{n=1}^\infty \subset [a, b)$ such that $t_n \rightarrow b$ as $n \rightarrow \infty$. Since $V_+(F, [a, t_1]) \leq V_+(F, [a, b]) < \infty$, applying steps 1–2 we get a function $f_0: [a, t_1] \rightarrow X$ such that $f_0(t) \in F(t)$ for all $t \in [a, t_1]$, $f_0(a) = x_0$ and $V(f_0, [a, t_1]) \leq V_+(F, [a, t_1])$. Inductively, if $n \in \mathbb{N}$ and a selection f_{n-1} of F on $[t_{n-1}, t_n]$ is already chosen, we note that $V_+(F, [t_n, t_{n+1}]) \leq V_+(F, [a, b]) < \infty$ and apply again steps 1–2 to obtain a selection f_n of F on $[t_n, t_{n+1}]$ such that $f_n(t_n) = f_{n-1}(t_n)$ and $V(f_n, [t_n, t_{n+1}]) \leq V_+(F, [t_n, t_{n+1}])$. Given $t \in [a, b)$, so that $t \in [t_{n-1}, t_n]$ for some $n \in \mathbb{N}$, we set $f(t) = f_{n-1}(t)$. Then the function $f: [a, b) \rightarrow X$ is a selection of F on $[a, b)$, $f(t_0) = f_0(a) = x_0$ and, by virtue of Lemma 1(b) and (c) we have:

$$\begin{aligned} V(f, [a, b)) &= \lim_{k \rightarrow \infty} V(f, [a, t_k]) = \lim_{k \rightarrow \infty} \sum_{n=1}^k V(f_{n-1}, [t_{n-1}, t_n]) \\ &\leq \lim_{k \rightarrow \infty} \sum_{n=1}^k V_+(F, [t_{n-1}, t_n]) = \lim_{k \rightarrow \infty} V_+(F, [a, t_k]) = V_+(F, [a, b)). \end{aligned}$$

Step 4. Now suppose that $T = [a, b)$ and $t_0 \in (a, b)$. Noting that $V_+(F, [a, t_0])$ and $V_+(F, [t_0, b))$ do not exceed $V_+(F, [a, b))$ and $x_0 \in F(t_0)$, we apply steps 1–3 twice: to F on $[t_0, b)$ in order to find a selection f_1 of F on $[t_0, b)$ such that $f_1(t_0) = x_0$ and $V(f_1, [t_0, b)) \leq V_+(F, [t_0, b))$, and to F on $[a, t_0)$ with arbitrary $y_0 \in F(a)$ to obtain a selection f_2 of F on $[a, t_0)$ such that $f_2(a) = y_0$ and $V(f_2, [a, t_0)) \leq V_+(F, [a, t_0))$. We set $f(t) = f_2(t)$ for $t \in [a, t_0)$ and $f(t) = f_1(t)$ if $t \in [t_0, b)$. Clearly, f is a selection of F of bounded variation on $[a, b)$ with the desired properties and such that (cf. the jump relations for functions of bounded variation in [5, Theorem 4.6(a)])

$$\begin{aligned} V(f, [a, b)) &= V(f, [a, t_0)) + V(f, [t_0, b)) \\ &= V(f_2, [a, t_0)) + \lim_{s \rightarrow t_0-0} d(f(s), f(t_0)) + V(f_1, [t_0, b)) \\ &\leq V_+(F, [a, t_0)) + \lim_{s \rightarrow t_0-0} d(f(s), x_0) + V_+(F, [t_0, b)) \\ &\leq V_+(F, [a, b)) + \lim_{s \rightarrow t_0-0} d(f(s), x_0) < \infty, \end{aligned}$$

where the existence of the limit follows from the fact that $f = f_2$ on $[a, t_0)$ is of bounded variation and the Cauchy criterion: if $a \leq s_1 \leq s_2 < t_0$, we have:

$$\begin{aligned} &|d(f_2(s_1), x_0) - d(f_2(s_2), x_0)| \\ &\leq d(f_2(s_1), f_2(s_2)) \leq V(f_2, [s_1, s_2]) \\ &= V(f_2, [a, s_2]) - V(f_2, [a, s_1]) \rightarrow V(f_2, [a, t_0)) - V(f_2, [a, t_0)) = 0 \end{aligned}$$

as $s_1, s_2 \rightarrow t_0 - 0$.

This completes the proof of Theorem 1. \square

3. Examples

Example 3.1. In this section we present an example of a multifunction F such that $V_+(F, [a, b])$ is finite, and so Theorem 1 applies, giving selections of bounded variation of F , whereas $V_-(F, [a, b])$ is infinite, and Theorem A is thus inapplicable.

Let $X = \ell^1(\mathbb{N})$ be the Banach space of all summable sequences $x : \mathbb{N} \rightarrow \mathbb{R}$, written as $x = \{x_i\}_{i=1}^\infty$, equipped with the norm $\|x\| = \sum_{i=1}^\infty |x_i|$, and let the unit vector $u_n = \{x_i\}_{i=1}^\infty$ in X be defined as usual by $x_i = 0$ if $i \neq n$ and $x_n = 1$. Given $k \in \mathbb{N} \cup \{\infty\}$, we set $F_k = \{0\} \cup \{c_n u_n\}_{n=1}^k$, where $\{c_n\}_{n=1}^\infty$ is a decreasing sequence of positive numbers such that

$$c_n \rightarrow 0 \quad \text{as } n \rightarrow \infty \quad \text{and} \quad \sum_{n=1}^\infty c_n = \infty \tag{16}$$

(e.g., $c_n = 1/n$). Clearly, $F_k \in c(X)$ for all $k \in \mathbb{N}$, and the first condition in (16) implies $F_\infty \in c(X)$ as well. We define a multifunction $F : [0, 1] \rightarrow c(X)$ as follows:

$$F(t) = F_k \quad \text{if } \frac{k-1}{k} \leq t < \frac{k}{k+1} \quad \text{for } k \in \mathbb{N} \quad \text{and} \quad F(1) = F_\infty.$$

Since $F_k \subset F_{k+1} \subset F_\infty$ for all $k \in \mathbb{N}$, then condition $0 \leq s \leq t \leq 1$ implies $F(s) \subset F(t)$, and so, by Lemma 1(a), $V_+(F, [0, 1]) = 0$. In order to show that $V_-(F, [0, 1]) = \infty$, we first observe that if $k \in \mathbb{N}$, then

$$e(F_{k+1}, F_k) = \sup_{x \in F_{k+1}} \inf_{y \in F_k} \|x - y\| = c_{k+1} + \inf_{1 \leq n \leq k} c_n = c_{k+1} + c_k$$

and

$$e(F_\infty, F_k) = \sup_{n \geq k+1} \left(c_n + \inf_{1 \leq i \leq k} c_i \right) = \sup_{n \geq k+1} c_n + \inf_{1 \leq i \leq k} c_i = c_{k+1} + c_k.$$

Now for an arbitrary $m \in \mathbb{N}$ and for the partition π_m of $[0, 1]$ of the form $\pi_m = \{(k-1)/k\}_{k=1}^m \cup \{1\}$ we have:

$$\begin{aligned} V_-(F, [0, 1]) &\geq \sum_{k=1}^{m-1} e\left(F\left(\frac{k}{k+1}\right), F\left(\frac{k-1}{k}\right)\right) + e\left(F(1), F\left(\frac{m-1}{m}\right)\right) \\ &= \sum_{k=1}^{m-1} e(F_{k+1}, F_k) + e(F_\infty, F_m) \\ &= -c_1 + c_{m+1} + 2 \sum_{k=1}^m c_k \rightarrow \infty \quad \text{as } m \rightarrow \infty. \end{aligned}$$

Example 3.2. Multifunction F from Example 3.1 has two constant selections $f(t) \equiv 0$ and $f(t) \equiv c_1 u_1$ guaranteed by Theorem 1 and satisfying initial conditions $f(0) = 0$ and $f(0) = c_1 u_1$, respectively, and $V(f, [0, 1]) \leq V_+(F, [0, 1]) = 0$. However, if we assume in Theorem 1 that $x_0 \in F(t_0)$ with $a < t_0 \leq b$, then condition $V(f, [a, b]) \leq V_+(F, [a, b])$ may be violated for any selection f of F such that $f(t_0) = x_0$. To see this, we assume in the previous example that $t_0 = 1/2$ and $x_0 = c_2 u_2$. Clearly, $x_0 \in F(t_0) = F_2$. If $f : [0, 1] \rightarrow X$ is any selection of F such that $f(1/2) = c_2 u_2$, then since $f(0) \in F(0) = F_1 = \{0, c_1 u_1\}$, we have either $f(0) = 0$ or $f(0) = c_1 u_1$, and so,

$$V(f, [0, 1]) \geq \|f(1/2) - f(0)\| \geq c_2 > 0 = V_+(F, [0, 1]). \tag{17}$$

The first inequality in Theorem 1(a) states that $V(f, [a, t_0]) \leq V_+(F, [a, t_0])$. In general it cannot be replaced by the inequality $V(f, [a, t_0]) \leq V_+(F, [a, t_0])$ if $f(t_0) = x_0$ with $t_0 > a$; it suffices to argue as in (17):

$$V(f, [0, 1/2]) \geq \|f(1/2) - f(0)\| \geq c_2 > 0 = V_+(F, [0, 1/2]).$$

This observation also shows that the limit from the left in the third inequality of Theorem 1(a) is indispensable.

Example 3.3. We note that the inequality $V(f, [t_0, b]) \leq V_+(F, [t_0, b])$ from Theorem 1 may fail even for $[t_0, b] = [a, b]$ if at least one value $F(t)$ of F is only closed and bounded but not compact. The corresponding example was constructed in [6, Example 5.2].

4. Lipschitz and continuous selections

Recall that a multifunction $F : T \rightarrow c(X)$ is said to be *Lipschitz* (with respect to the Hausdorff metric D) if its minimal Lipschitz constant given by

$$L_D(F, T) = \sup\{D(F(t), F(s))/|t - s| : s, t \in T, s \neq t\}$$

is finite. If $f : T \rightarrow X$ is a single-valued function, we denote its minimal Lipschitz constant by $L(f, T) \equiv L_d(f, T)$.

The following theorem on the existence of Lipschitz selections of Lipschitz multifunctions is valid [6, Section 6] (for particular cases see [1,4,5,8,10], [11, Section Supplement 1], [12, Part C, Theorem (7.14)], [13]):

Theorem C. *If $F : T \rightarrow c(X)$, $L_D(F, T) < \infty$, $t_0 \in T$ and $x_0 \in F(t_0)$, then there exists a Lipschitz selection f of F on T such that $f(t_0) = x_0$, $L(f, T) \leq L_D(F, T)$ and $V(f, T) \leq V_D(F, T)$.*

Note that if in Theorem C the set T is unbounded, it may happen that $V_D(F, T)$ is infinite; if this is the case, the last condition in this theorem is superfluous.

In order to obtain a version of Theorem C with respect to the excess function, we introduce the following definition which is parallel to (1).

A multifunction $F : T \rightarrow c(X)$ is said to be *excess Lipschitz to the right* (or Lip_+ , for short) if its *minimal excess Lipschitz to the right constant* defined by

$$L_+(F, T) = \sup\{e(F(s), F(t))/(t - s) : s, t \in T, s < t\}$$

is finite. In a similar manner we define $L_-(F, T)$ (as well as Lip_-) by replacing the value $e(F(s), F(t))$ in the definition of $L_+(F, T)$ by $e(F(t), F(s))$. Clearly, if T is bounded, then $V_+(F, T) \leq L_+(F, T) \cdot (\sup T - \inf T)$, and if $F = f$ is single-valued, then $L_+(f, T) = L_-(f, T) = L(f, T)$. Multifunction F from Example 3.1 is Lip_+ on $[0, 1]$.

We have the following counterpart of Theorem C:

Theorem 2. *If $F : T = [a, b] \rightarrow c(X)$, $L_+(F, T) < \infty$, $t_0 = a$ and $x_0 \in F(t_0)$, then there exists a Lipschitz selection f of F on T such that $f(t_0) = x_0$, $L(f, T) \leq L_+(F, T)$ and $V(f, T) \leq V_+(F, T)$. A similar assertion holds if we replace $T = [a, b]$ by $T = \langle a, b \rangle$, $L_+(F, T)$ —by $L_-(F, T)$, $t_0 = a$ —by $t_0 = b$ and $V_+(F, T)$ —by $V_-(F, T)$.*

Taking into account Theorem 1, the proof of Theorem 2 follows the same lines with obvious modifications as those in the proof of Theorem 6.1(a) from [6], and so, it is omitted. We note that, in contrast to Theorem C, Theorem 2 does not hold if $t_0 \in [a, b)$ and $t_0 > a$, that is, F may have no continuous selections at all. This can be seen from Example 3.2 (cf. (17)) rewritten as

$$\|f(1/2) - f(s)\| \geq c_2 > 0 \quad \text{for all } 0 \leq s < 1/2.$$

In order to cope with continuous selections, we introduce the following definition of continuity for a multifunction $F : [a, b) \rightarrow c(X)$: it is said to be *excess continuous to the right on $[a, b)$* (or, briefly, C_+) if

$$\lim_{s \rightarrow t-0} e(F(s), F(t)) = 0 \quad \text{for all } t \in (a, b) \tag{18}$$

and

$$\lim_{s \rightarrow t+0} e(F(t), F(s)) = 0 \quad \text{for all } t \in [a, b) \tag{19}$$

simultaneously. Note that if F is Lip_+ on $[a, b)$, then it is also C_+ . An example of a multifunction $F : [0, 1] \rightarrow c(X)$, which is C_+ , but not continuous with respect to the Hausdorff metric D , is constructed in Example 3.1: in fact, since $F(s) \subset F(t)$ for all $0 \leq s \leq t \leq 1$, conditions (18) and (19) are satisfied. On the other hand, given $k \in \mathbb{N}$, we have, for $t_k = k/(k + 1)$,

$$\lim_{s \rightarrow t_k-0} e(F(t_k), F(s)) = e(F_{k+1}, F_k) = c_{k+1} + c_k > 0.$$

The notion of the *excess continuity to the left* (or C_-) for $F : (a, b] \rightarrow c(X)$ is introduced similarly to (18) and (19): $e(F(t), F(s)) \rightarrow 0$ as $s \rightarrow t - 0$ for all $t \in (a, b]$ and $e(F(s), F(t)) \rightarrow 0$ as $s \rightarrow t + 0$ for all $t \in (a, b]$ simultaneously.

We point out that condition (18) (as well as (19)) is very weak as compared with the condition $\lim_{s \rightarrow t-0} D(F(s), F(t)) = 0$ and, taking into account the second definition of the excess from Section 1, it amounts to the following: for each $\varepsilon > 0$ there exists $\delta = \delta(\varepsilon) > 0$ such that for all $s \in [t - \delta, t)$ and $x \in F(s)$ there exists $y \in F(t)$ with $d(x, y) < \varepsilon$.

Now we have the following extension of the second part of Theorem A from Section 1 (note at once that Theorem 3 below does not hold if $t_0 > a$ as the observation following Theorem 2 shows):

Theorem 3. *Let $F : T = [a, b) \rightarrow c(X)$ be C_+ , $V_+(F, T) < \infty$, $t_0 = a$ and $x_0 \in F(t_0)$. Then there exists a continuous selection of bounded variation f of F on T such that $f(t_0) = x_0$ and $V(f, T) \leq V_+(F, T)$. A similar assertion holds if we replace $T = [a, b)$ by $T = (a, b]$, C_+ —by C_- , $V_+(F, T)$ —by $V_-(F, T)$ and $t_0 = a$ —by $t_0 = b$.*

Proof. The idea of the proof comes from the factorization procedure for metric space valued functions of bounded variation [4], [5, Section 3]. So, by employing a suitable “change of variables” we reduce Theorem 3 to Theorem 2.

We set $\ell = V_+(F, [a, b))$. Since F is C_+ , the V_+ -variation function v maps $[a, b)$ onto $[0, \ell)$ continuously by Lemma 2. Given $s \in [0, \ell)$, we denote by $v^{-1}(s) = \{t \in [a, b) : v(t) = s\}$ the inverse image of the singleton $\{s\}$ and let $\mu(s) = \min v^{-1}(s)$, so that $v(\mu(s)) = s$, and the function $\mu : [0, \ell) \rightarrow [a, b)$ is continuous and nondecreasing.

We define a multifunction $G : [0, \ell) \rightarrow c(X)$ as follows:

$$G(s) = \bigcap_{t \in v^{-1}(s)} F(t) \quad \text{for all } s \in [0, \ell). \tag{20}$$

That G is well defined, i.e., that $G(s) \neq \emptyset$ (the compactness is immediate) for all values of s , can be seen from the following: given $t_1, t_2 \in v^{-1}(s)$, $t_1 \leq t_2$, we have by Lemma 1(b) that

$$e(F(t_1), F(t_2)) \leq V_+(F, [t_1, t_2]) = v(t_2) - v(t_1) = s - s = 0,$$

and so, $F(t_1) \subset F(t_2)$. It follows that $G(s) = F(\mu(s))$ for all $s \in [0, \ell)$. Also, since $t \in v^{-1}(v(t))$, (20) implies $G(v(t)) \subset F(t)$ for all $t \in [a, b)$. Clearly, $\mu(0) = a$, and so, $x_0 \in F(a) = F(\mu(a)) = G(0)$. Moreover, G is Lip_+ on $[0, \ell)$: indeed, for $s_1, s_2 \in [0, \ell)$ with $s_1 < s_2$ we have, by Lemma 1(b):

$$\begin{aligned} e(G(s_1), G(s_2)) &= e(F(\mu(s_1)), F(\mu(s_2))) \leq V_+(F, [\mu(s_1), \mu(s_2)]) \\ &= V_+(F, [a, \mu(s_2)]) - V_+(F, [a, \mu(s_1)]) \\ &= v(\mu(s_2)) - v(\mu(s_1)) = s_2 - s_1. \end{aligned}$$

By Theorem 2, there exists a Lipschitz selection g of G on $[0, \ell)$ such that $g(0) = x_0$ and $L(g, [0, \ell)) \leq L_+(G, [0, \ell)) \leq 1$. The desired selection f of F is defined as the composed function $f = g \circ v$. It is clear that $f : [a, b) \rightarrow X$ is continuous as the composition of two continuous functions, $f(a) = g(v(a)) = g(0) = x_0$,

$$f(t) = g(v(t)) \in G(v(t)) \subset F(t) \quad \text{for all } t \in [a, b)$$

and, since $L(g, [0, \ell)) \leq 1$, we have $V(f, [a, b)) \leq V_+(F, [a, b))$. \square

In Example 3.1 we have $v(t) = V_+(F, [a, t]) \equiv 0$, $G : \{0\} \rightarrow c(X)$ and $G(0) = F(\mu(0)) = F(0) = F_1$, and so, we obtain as a continuous selection of F only $f(t) \equiv 0$ if $f(0) = 0$ or $f(t) \equiv c_1 u_1$ if $f(0) = c_1 u_1$.

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