# MEASURABLE MULTIFUNCTIONS AND THEIR APPLICATIONS TO CONVEX INTEGRAL FUNCTIONALS

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ABSTRACT. The purpose of this paper is to establish some new properties of set valued measurable functions and of their sets of integrable selectors and to use them to study convex integral functionals defined on Lebesgue-Bochner spaces. In this process we also obtain a characterization of separable dual Banach spaces using multifunctions and we present some generalizations of the classical "bang-bang" principle to infinite dimensional linear control systems with time dependent control constraints.

KEY WORD AND PHRASES. Measurable multifunction, integrably bounded, measurable selection, Sousiin space, Weak Random-Nikodym property, set valued conditional expectation, infinite dimensional linear control systems, bang-bang principle, convex normal integrand, subgradient, subdifferential, conjugate, effective domain, absolutely continuous functional, singular functional, Tosida-Hewitt theorem.

1980 AMS SUBJECT CLASSIFICATION CODES. Primary 28AMS, 46G10, 46E30, Secondary 54C60.

#### 1. INTRODUCTION.

In the last decade the study of measurable set valued functions has been developed extensively, both in the theoretical direction and the direction of applications. Many mathematicians have contributed significant results in this area, which combines challenging theoretical problems with important applications in a variety of fields, like optimization theory, optimal control, statistics and mathematical economics. In all those areas the systematic use of multifunctions has allowed people to make significant progress and solve many problems.

With a series of recent papers [18] \* [25] the author has started an effort to extend the general theory of Banach space valued multifunctions and the closely related theory of multimeasures. The present paper continues this effort and provides some applications of the theoretical results obtained.

Briefly this paper is organized as follows. In the next section we establish our motation and for the convenience of the reader we recall some basic definitions and

# <u>Measurable Selectors Of Pca Multifunctions With</u> <u>Applications</u>

J. Andres, Lech Górniewicz

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dynamical systems It is the first monograph dealing with the topological fixed point theory in non metric spaces Although the theoretical material was tendentiously selected with respect to applications the text is self contained Therefore three appendices concerning almost periodic and derivo periodic single valued multivalued functions and multivalued fractals are supplied to the main three chapters Annales de L'I.H.P., 1987 Mathematical Reviews ,1986 **Paperbound** Books in Print ,1991 **Subject Guide to Books in Print** ,1996 Handbook of Game Theory with Economic Applications R.J. Aumann, S. Hart, 1992-11-19 This is the first volume of the Handbook of Game Theory with Economic Applications to be followed by two additional volumes Game Theory has developed greatly in the last decade and today it is an essential tool in much of economic theory. The three volumes will cover the fundamental theoretical aspects a wide range of applications to economics several chapters on applications to political science and individual chapters on relations with other disciplines. The topics covered in the present volume include chess playing computers an introduction to the non cooperative theory repeated games bargaining theory auctions location entry deterrence patents the cooperative theory and its applications and the relation between Game Theory and ethics For more information on the Handbooks in Economics series please see our home page on http www elsevier nl locate hes American Book Publishing Record ,1985

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