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### On the Scorza-Dragoni's Type Property of the Real Function Semicontinuous to the Second Variable (\*\*)

**ABSTRACT.** — The equivalence of four properties which can have a real function  $f(t, x)$  measurable in  $t$  and semicontinuous in  $x$  is proved. They are Scorza-Dragoni's type property, Baire's type property on an approximation of a semicontinuous function and properties Op and C defined in terms of multifunctions.

#### Sulla proprietà di Scorza-Dragoni nel caso delle funzioni reali semicontinue rispetto alla seconda variabile

**RISUMMO.** — In questa Nota, per le funzioni reali  $f(t, x)$  misurabili rispetto a  $t$  e semicontinue rispetto a  $x$  si dimostra l'equivalenza di quattro proprietà: della proprietà di Scorza-Dragoni; di quella di Baire, sull'approssimazione di una funzione semicontinua; nonché delle qui chiamate proprietà Op e C, espresse in termini di multifunzioni.

#### 1. - INTRODUCTION

As the classical theorem of Scorza-Dragoni has show ([SD]), a function  $f: [0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$  satisfying the so-called Caratheodory's conditions, i.e.  $f$  is measurable in  $t$  for each  $x$  and continuous in  $x$  for each  $t$ , has the following property: « for any  $\varepsilon > 0$  there exists a closed set  $T_\varepsilon \subset [0, 1]$  whose measure is greater than  $1 - \varepsilon$  such that  $f|_{T_\varepsilon \times \mathbb{R}}$  is continuous with respect to both variables ». However if the continuity of function  $f(t, \cdot)$  is substituted by semicontinuity, then the function  $f$  may not have the semicontinuous restriction of Scorza-Dragoni's type (cf. [B, Ex. 2,7]); for it is well know that the function  $f$  which is only semicontinuous with respect to every variable separately, may be very irregular, cf. [Sie, p. 65], [J-K, Sect. 4]). In the case when such

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restriction is possible we shall say that  $f$  has property  $SD_*$  (for lowersemicontinuity) or property  $SD^*$  (for uppersemicontinuity).

Now let  $A$  be a subset of  $\mathbb{R}$  and let us consider the mapping  $F_A$  from  $[0, 1]$  to the family of all subsets of  $\mathbb{R}$  defined by  $F_A(t) = \{x \in \mathbb{R} : f(t, x) \in A\}$ , where  $f$  is described above. If  $f$  is Caratheodory's function, the mapping  $F_A$  is weakly measurable for each open or closed set  $A$  (see [H, Theorem 6.2 and 6.4]). For a function  $f$  which is only semicontinuous in  $x$ ,  $F_A$  may not be weakly measurable; if  $F_A$  is weakly measurable we say that  $f$  has property  $Op$  (for  $A$  open) or property  $Ci$  (for  $A$  closed).

At last, the well known Baire's theorem asserts that every real semicontinuous function defined on metric space is a limit of a monotonic sequence of continuous functions. The question arises, if  $f: [0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$  measurable in  $t$  and semicontinuous in  $x$  is a limit of a monotonic sequence of Caratheodory's functions  $f_n: [0, 1] \times \mathbb{R} \rightarrow \mathbb{R}$ . If so, then we say that  $f$  has property  $B_*$  (in the case of a nondecreasing sequence) or property  $B^*$  (a non-increasing sequence).

In this paper we show that the previously mentioned properties for function  $f: T \times X \rightarrow \mathbb{R}$  are equivalent under suitable assumptions about  $T$  and  $X$ . Section 4 is concerned with the proof of this fact. In section 2 we give the necessary definitions and terminology and state one theorem important for our considerations. Section 3 contains a few lemmas which prepare the ground for the proof of our main thesis.

## 2. - DEFINITIONS AND PRELIMINARIES

Let  $Z$  be a metric space. A function  $f: Z \rightarrow \mathbb{R}$  is called lowersemicontinuous (lsc) (uppersemicontinuous—usc), if the set  $\{x \in Z : a < f(x)\}$  ( $\{x \in Z : f(x) < a\}$ ) is open for each  $a \in \mathbb{R}$ ; it is equivalent to the condition that the set  $\{x \in Z : f(x) < a\}$  ( $\{x \in Z : a < f(x)\}$ ) is closed. The following theorem holds:

**THEOREM** (Baire, [L], [Ho]): Every lsc (usc) function  $f: Z \rightarrow \mathbb{R}$  is a limit of a nondecreasing (nonincreasing) sequence of continuous functions  $f_n: Z \rightarrow \mathbb{R}$ .

Let  $Y$  be a topological space. We denote by  $\mathcal{F}(Y)$  the family of all subsets of  $Y$  including the empty set. Let  $S$  be an arbitrary set and  $\mu$  a measure defined on  $\sigma$ -field  $\Sigma$  of subsets of  $S$ . By multifunction we mean a mapping from  $S$  into  $\mathcal{F}(Y)$ . The set  $\{t \in S : F(t) \neq \emptyset\}$  is called the domain of  $F: S \rightarrow \mathcal{F}(Y)$ . A multifunction  $F: S \rightarrow \mathcal{F}(Y)$  is weakly  $\mu$ -measurable (in abbreviation—w.  $\mu$ -meas) if the set  $F^-(B) = \{t \in S : F(t) \cap B \neq \emptyset\} \in \Sigma$  for each open subset  $B \subset Y$ . It is easy to verify that

(i)  $F: S \rightarrow \mathcal{F}(Y)$  is w.  $\mu$ -meas iff (= if and only if) the multifunction  $\bar{F}: S \rightarrow \mathcal{F}(Y)$ , defined by  $\bar{F}(t) = \bar{F}(t)$ , is w.  $\mu$ -meas,

(ii) if  $F: S \rightarrow \mathcal{F}(Y)$  is w.  $\mu$ -meas then domain  $F$  is a  $\mu$ -measurable set.

A function  $f: S \times X \rightarrow \mathbb{R}$ , where  $X$  is a topological space, will be called  $C$  (resp.  $C_*$ ,  $C^*$ ) type, if  $f(t, \cdot)$  is continuous (lsc, usc) for each  $t \in S$  and  $f(\cdot, x)$  is  $\mu$ -measurable for each  $x \in X$ .

Now we assume that  $S$  is a compact Hausdorff topological space and a Borel,  $\sigma$ -finite, regular and complete measure. We say that  $f: S \times X \rightarrow \mathbb{R}$  has

1) property  $SD(SD_*, SD^*)$ , if for every  $\epsilon > 0$  there exists a closed subset  $S_\epsilon$  of  $S$ , with  $\mu(S \setminus S_\epsilon) < \epsilon$ , such that  $f|_{S_\epsilon \times X}$  is continuous (lsc, usc).

2) property  $Op$ , if a multifunction  $F_\epsilon: S \rightarrow \mathcal{F}(X)$ , defined by

$$F_\epsilon(t) = \{x \in X: f(t, x) \in A\},$$

is w.  $\mu$ -meas for each open subset  $A$  of  $\mathbb{R}$ ,

3) property  $Cf$ , if a multifunction  $F_\epsilon: S \rightarrow \mathcal{F}(X)$ , defined as above, is w.  $\mu$ -meas for each closed subset  $A$  of  $\mathbb{R}$ .

4) property  $B_n$  ( $B_n^*$ ), if there exists a nondecreasing (nonincreasing) sequence of  $C$ -type functions  $f_n: S \times X \rightarrow \mathbb{R}$ , which converges to  $f$ .

Recently, in [R-V], the classical result of Scorza-Dragoni has been extended. We give it in the form appropriate for our considerations.

**THEOREM (Scorza-Dragoni):** Let  $S$  and  $\mu$  satisfy the same assumptions as before and let  $X$  be a separable metric space. Then every  $C$ -type function  $f: S \times X \rightarrow \mathbb{R}$  has property  $SD$ .

**LEMMA 1:** Let  $\iota$  be the homeomorphic transformation of  $\mathbb{R}$  onto  $I = (0, 1)$  which preserves the order. Then

- (i)  $f: S \times X \rightarrow \mathbb{R}$  is  $C$ , ( $C_*$ ) type function iff the composition  $g = \iota \circ f: S \times X \rightarrow I$  is  $C$ , ( $C_*$ ) type function,
- (ii)  $f: S \times X \rightarrow \mathbb{R}$  has property  $Op$  iff the composition  $g = \iota \circ f: S \times X \rightarrow I$  has property  $Op$ .

**PROOF:** Follows from the equalities given below (see e.g. [Sik, p. 58]):

$$(i) \{t \in S: f(t, x) > a\} = \{t \in S: \iota(f(t, x)) > \iota(a)\},$$

$$\{x \in X: f(t, x) > a\} = \{x \in X: \iota(f(t, x)) > \iota(a)\},$$

$$\{t \in S: \iota(f(t, x)) > a\} = \begin{cases} 0, & \text{for } a > 1, \\ \{t \in S: f(t, x) > \iota^{-1}(a)\}, & \text{for } 0 < a < 1, \\ S, & \text{for } a < 0, \end{cases}$$

$$\{x \in X: \iota(f(t, x)) > a\} = \begin{cases} 0, & \text{for } a > 1, \\ \{x \in X: f(t, x) > \iota^{-1}(a)\}, & \text{for } 0 < a < 1, \\ X, & \text{for } a < 0, \end{cases}$$

$$(ii) \quad F_{\alpha}(t) = \{x \in X: f(t, x) \in A\} = \{x \in X: f(t, x) \in \mathcal{A}(A)\} = G_{\alpha}(t),$$

$$G_{\alpha}(t) = \{x \in X: f(t, x) \in A\} = \begin{cases} \emptyset, & \text{for } A \cap I = \emptyset, \\ \{x \in X: f(t, x) \in \mathcal{I}^{-1}(A \cap I)\} = \\ = F_{\alpha+1}(t), & \text{for } A \cap I \neq \emptyset. \end{cases}$$

**THEOREM 1:** Let  $X$  be a Polish space (i.e. separable, complete, metric space) and let  $f: S \times X \rightarrow \mathbb{R}$  be  $C_{\alpha}$ -type function. If  $f$  has property  $B_{\alpha}$ , then  $f$  has property  $O\beta$  also.

**PROOF:** We have

$$f_1(t, x) < \dots < f_n(t, x) < f_{n+1}(t, x) < \dots < f(t, x) = \lim_{n \rightarrow \infty} f_n(t, x),$$

where  $f_n: X \times X \rightarrow \mathbb{R}$  is  $C$ -type function,  $n = 1, 2, 3, \dots$

First, we prove that a multifunction  $F_{(\alpha, \beta)}$  is w.  $\mu$ -meas for every interval  $(\alpha, \beta) \subset \mathbb{R}$ . Let us fix  $(\alpha, \beta)$  and consider multifunctions  $F_n: S \rightarrow \mathcal{P}(X)$ , defined by

$$F_n(t) = \left\{ x \in X: f_n(t, x) \in \left[ \alpha + \frac{1}{n+j}, \beta \right] \right\},$$

where  $j \in \mathbb{N}$  is such that  $\alpha + 1/j < \beta$ . By [H, Theorems 6.4 and 3.5] the multifunctions  $F_n$  are w.  $\mu$ -meas. Since  $F_n$  has closed values, then in view of [H, Theorem 3.5] for every  $n \in \mathbb{N}$  the multifunctions  $\overline{\bigcap}_{k=0}^n F_{n+k}: S \rightarrow \mathcal{P}(X)$  are w.  $\mu$ -meas and hence the multifunction  $\overline{\bigcup}_{n=1}^{\infty} \left( \overline{\bigcap}_{k=0}^n F_{n+k} \right): S \rightarrow \mathcal{P}(X)$  is w.  $\mu$ -meas.

(The union and intersection of multifunctions are defined in the usual way.)

We show that

$$F_{(\alpha, \beta)} = \overline{\bigcup}_{n=1}^{\infty} \left( \overline{\bigcap}_{k=0}^n F_{n+k} \right).$$

Indeed, we have

$$\begin{aligned} x \in \overline{\bigcup}_{n=1}^{\infty} \left( \overline{\bigcap}_{k=0}^n F_{n+k}(t) \right) &\Leftrightarrow x \in \overline{\bigcap}_{k=0}^n F_{n+k}(t) \Leftrightarrow [x \in F_n(t) \text{ for } n > n_0] \Leftrightarrow \\ &\Leftrightarrow \left[ \alpha + \frac{1}{n} < \alpha + \frac{1}{n_0} < f_n(t, x) < f_n(t, x) < \beta \text{ for } n > n_0 \right] \Leftrightarrow \\ &\Leftrightarrow \left[ \alpha < \alpha + \frac{1}{n_0} < f(t, x) < \beta \right] \Leftrightarrow x \in F_{(\alpha, \beta)}(t). \end{aligned}$$

On the other hand, if  $x \in F_{(\alpha, \beta)}(t)$ , then  $\alpha < f(t, x) = \alpha + \delta < \beta$ , where  $\delta > 0$ . There exists  $n_0$  such that  $n_0 > 2/\delta$  and  $f(t, x) - f_n(t, x) < \delta/2$  for  $n > n_0$ . Then, for  $n > n_0$ ,

$$\alpha + \frac{1}{n} < \alpha + \frac{\delta}{2} = f(t, x) - \frac{\delta}{2} < f_n(t, x) < f(t, x) < \beta$$

and we have

$$x \in \bigcap_{\beta=0}^{\infty} F_{\alpha+\beta}(f); \quad \text{hence} \quad x \in \bigcup_{\alpha=1}^{\infty} \left( \bigcap_{\beta=0}^{\infty} F_{\alpha+\beta}(f) \right).$$

Thus  $F_{(\alpha, \beta)} = \bigcup_{\alpha=1}^{\infty} \left( \bigcap_{\beta=0}^{\infty} F_{\alpha+\beta} \right)$  and therefore  $F_{(\alpha, \beta)}$  is  $w. \mu$ -meas.

Since

$$(\alpha, \beta) = \bigcup_{j=1}^{\infty} \left( \alpha, \beta - \frac{1}{\alpha+j} \right),$$

where  $j \in \mathbb{N}$  is such that  $\alpha < \beta - 1/j$ , and since the multifunctions  $F_{(\alpha, \beta - 1/(\alpha+j))}$  are  $w. \mu$ -meas, we conclude that the multifunctions  $F_{(\alpha, \beta)} = \bigcup_{\alpha=1}^{\infty} F_{(\alpha, \beta - 1/(\alpha+j))}$  is  $w. \mu$ -meas.

Now, if  $A$  is an open set of  $\mathbb{R}$ , then  $A = \bigcup_{\alpha=1}^{\infty} (\alpha_n, \beta_n)$ , where  $\alpha_n, \beta_n$  are some rational numbers. Hence  $F_A = \bigcup_{\alpha=1}^{\infty} F_{(\alpha_n, \beta_n)}$  is the  $w. \mu$ -meas multifunction which means that the function  $f$  has property  $Op$ .

### 3. - SOME LEMMAS

Henceforth we assume that  $(T, \mathfrak{M})$  is a measure space, where  $T$  is a compact Hausdorff metric space and  $\mathfrak{M}$  a Borel,  $\sigma$ -finite, regular and complete measure. The  $\sigma$ -field of  $\mathfrak{M}$ -measurable sets we denote by  $\mathcal{A}$ . We also assume that  $X$  is a Polish space.

If  $S \subset T$  and  $S \in \mathcal{A}$ , then  $(S, \mathfrak{M}_S)$  is a measure space with the measure  $\mathfrak{M}_S = \mathfrak{M}|_{\mathcal{A}_S}$ , where  $\mathcal{A}_S = \{M \cap S; M \in \mathcal{A}\}$ . It is clear that  $\mathcal{A}_S \subset \mathcal{A}$  and the measure  $\mathfrak{M}_S$  has the same properties as  $\mathfrak{M}$ .

Besides, if a multifunction  $F: T \rightarrow \mathfrak{F}(X)$  is  $w. \mathfrak{M}$ -meas, then the restriction  $F|_S: S \rightarrow \mathfrak{F}(X)$  is  $w. \mathfrak{M}_S$ -meas. On the other hand, if a multifunction  $G: S \rightarrow \mathfrak{F}(X)$  is  $w. \mathfrak{M}_S$ -meas, then its «empty» extension  $\tilde{G}: T \rightarrow \mathfrak{F}(X)$ , defined by  $\tilde{G}(t) = \emptyset$ , if  $t \notin S$ ,  $\tilde{G}(t) = G(t)$ , if  $t \in S$ , is  $w. \mathfrak{M}$ -meas.

LEMMA 2: If a multifunction  $F: T \rightarrow \mathfrak{F}(X)$  satisfies the following condition: «for every  $\varepsilon > 0$  there exists a closed subset  $T_\varepsilon$  of  $T$ , with  $\mathfrak{M}(T \setminus T_\varepsilon) < \varepsilon$ , such that  $F|_{T_\varepsilon}$  is  $w. \mathfrak{M}_\varepsilon$ -meas», then  $F$  is  $w. \mathfrak{M}$ -meas.

PROOF: Putting  $\varepsilon_n = 1/n$ ,  $n \in \mathbb{N}$ , we obtain a sequence of closed sets  $T_n \subset T$  such that  $\mathfrak{M}(T \setminus T_n) < \varepsilon_n$  and multifunctions  $F_n = F|_{T_n}$  are  $w. \mathfrak{M}_n$ -meas. Thus their «empty» extensions  $\tilde{F}_n: T \rightarrow \mathfrak{F}(X)$  are  $w. \mathfrak{M}$ -meas. Hence the multifunction  $F = \bigcup_{n=1}^{\infty} \tilde{F}_n$  is  $w. \mathfrak{M}$ -meas. Since

$$\{t \in T: F(t) \neq \tilde{F}(t)\} \subset T \setminus \bigcup_{n=1}^{\infty} T_n \quad \text{and} \quad \mathfrak{M}\left(T \setminus \bigcup_{n=1}^{\infty} T_n\right) = 0,$$

then the multifunction  $F$  is  $w. \mathfrak{M}$ -meas.

LEMMA 3: Let  $f: T \times X \rightarrow \mathbb{R}$  be  $C_n$ -type function and have property  $Op$ . Then for every multifunction  $F_{(-m, n)}: T \rightarrow \mathcal{P}(X)$  there exists a nondecreasing sequence of  $C$ -type functions  $\varphi_n^*: T \times X \rightarrow [0, 1]$  such that  $\lim_{n \rightarrow \infty} \varphi_n^*(t, x) = \chi(X; t, x)$  where  $\chi(\cdot; t, x)$  denotes the characteristic function of the set  $F_{(-m, n)}(t)$ .

PROOF: Let  $x_n = x + 1/n, n \in \mathbb{N}$ . We have

$$F_{(-m, n)}(t) \subset \overline{F_{(-m, n_n)}(t)} \subset F_{(-m, n_{n+1})}(t).$$

Hence

$$F_{(-m, n)}(t) \subset \bigcap_{n=1}^{\infty} \overline{F_{(-m, n_n)}(t)} \subset \bigcap_{n=1}^{\infty} F_{(-m, n_{n+1})}(t) = F_{(-m, n)}(t),$$

so

$$F_{(-m, n)}(t) = \bigcap_{n=1}^{\infty} \overline{F_{(-m, n_n)}(t)}.$$

But the multifunctions  $\overline{F_{(-m, n_n)}}$  are w.  $m$ -meas (and have closed values), therefore by [H, Theorem 3.5] the multifunction

$$F_{(-m, n)} = \bigcap_{n=1}^{\infty} \overline{F_{(-m, n_n)}} \quad \text{is w. } m\text{-meas.}$$

Now we define functions  $\varphi_n^*$  as follows:

$$\varphi_n^*(t, x) = n \cdot \min\left(\frac{1}{n}, d(x, F_{(-m, n)}(t))\right),$$

where  $d(x, A)$  denotes the distance of  $x$  to  $A$  and  $d(x, \emptyset) = +\infty$ . For each fixed  $t \in T$  the functions  $\varphi_n^*(t, \cdot)$  are continuous, because the distance of a point from the nonempty set is a continuous function; if  $F_{(-m, n)}(t) = \emptyset$ , then  $\varphi_n^*(t, \cdot) = 1 = \text{const}$ . For each fixed  $x \in X$  the functions  $\varphi_n^*(\cdot, x)$  are  $m$ -meas by [H, Theorem 3.3 b)], because the multifunctions  $F_{(-m, n)}$  are w.  $m$ -meas. Thus  $\varphi_n^*: T \times X \rightarrow [0, 1]$  are  $C$ -type functions.

Now if  $x \in F_{(-m, n)}(t)$ , then  $x \notin F_{(-m, n)}(t)$ . Hence  $d(x, F_{(-m, n)}(t)) = \eta > 0$  and for  $n > 1/\eta$  we have  $\varphi_n^*(t, x) = 1$  that is  $\lim_{n \rightarrow \infty} \varphi_n^*(t, x) = 1$ .

If  $x \notin F_{(-m, n)}(t)$ , then  $x \in F_{(-m, n)}(t)$ . Hence  $\varphi_n^*(t, x) = 0$  for each  $n \in \mathbb{N}$ , that is  $\lim_{n \rightarrow \infty} \varphi_n^*(t, x) = 0$ .

Therefore  $\lim_{n \rightarrow \infty} \varphi_n^*(t, x) = \chi(X; t, x)$ .

LEMMA 4: Let  $f: T \times X \rightarrow (0, 1)$  be  $C_n$ -type function and have property  $Op$ .

Then there exists a nondecreasing sequence of  $C$ -type functions  $f_n: T \times X \rightarrow [0, 1]$  which converges to  $f$ .

PROOF: Let  $\alpha_i^k = i \cdot (\frac{1}{k})^n$ ,  $i = 0, 1, 2, \dots, 2^n$ . Consider step-functions  $s_n: T \times X \rightarrow [0, 1]$  defined by

$$s_n(t, x) = (\frac{1}{k})^n \sum_{i=1}^{2^n} \chi(x; t, \alpha_i^k).$$

It easily verified that  $s_n < s_{n+1}$  and  $s_n$  converges (even uniformly) to  $f$ .

For a moment let us fix  $n \in \mathbb{N}$ . In view of Lemma 3 for each  $i = 1, 2, 3, \dots, 2^n$  there exists a nondecreasing (with respect to  $k$ ) sequence  $\varphi_{i,k}^n: T \times X \rightarrow [0, 1]$  of  $C$ -type functions such that

$$\lim_{k \rightarrow \infty} \varphi_{i,k}^n(t, x) = \chi(x; t, \alpha_i^k).$$

The functions  $\varphi_i^n: T \times X \rightarrow [0, 1]$ , defined by

$$\varphi_i^n(t, x) = (\frac{1}{k})^n \sum_{i=1}^{2^n} \varphi_{i,k}^n(t, x),$$

form a nondecreasing (with respect to  $k$ ) sequence of  $C$ -type functions, which is converging to  $s_n$ . Indeed,

$$\varphi_i^n(t, x) = (\frac{1}{k})^n \sum_{i=1}^{2^n} \varphi_{i,k}^n(t, x) < (\frac{1}{k})^n \sum_{i=1}^{2^n} \varphi_{i,i}^n(t, x) = \varphi_{i-1}^n(t, x)$$

and

$$\lim_{k \rightarrow \infty} \varphi_i^n(t, x) = (\frac{1}{k})^n \sum_{i=1}^{2^n} \lim_{k \rightarrow \infty} \varphi_{i,k}^n(t, x) = (\frac{1}{k})^n \sum_{i=1}^{2^n} \chi(x; t, \alpha_i^k) = s_n(t, x).$$

Let now  $f_n(t, x) = \sup_{i < n, j < n} \varphi_i^j(t, x)$ .

Such defined functions  $f_n: T \times X \rightarrow [0, 1]$  are of  $C$ -type and obviously form a nondecreasing sequence converging to  $f$ . In fact, we have

$$\begin{aligned} f(t, x) &= \lim_{i \rightarrow \infty} s_i(t, x) = \sup_{i \in \mathbb{N}} s_i(t, x) = \sup_{i \in \mathbb{N}} \left( \lim_{j \rightarrow \infty} \varphi_j^i(t, x) \right) = \\ &= \sup_{i \in \mathbb{N}} \left( \sup_{j \in \mathbb{N}} \varphi_j^i(t, x) \right) = \sup_{i \in \mathbb{N}} \left( \sup_{i < n, j < n} \varphi_i^j(t, x) \right) = \sup_{i \in \mathbb{N}} f_n(t, x) = \lim_{n \rightarrow \infty} f_n(t, x). \end{aligned}$$

The proof of our lemma is completed.

LEMMA 5: If  $f: T \times X \rightarrow (0, 1)$  is  $C_*$ -type function and has property  $O_p$ , then function  $f + b: T \times X \rightarrow \mathbb{R}$ , defined by  $(f + b)(t, x) = f(t, x) + b(x)$ , where  $b: X \rightarrow \mathbb{R}$  is a continuous function, is of  $C_*$ -type and has property  $O_p$ .

PROOF: In virtue of Lemma 4 there exists  $C$ -type functions  $f_n: T \times X \rightarrow [0, 1]$  such that  $f_n < f_{n+1}$  and  $\lim_{n \rightarrow \infty} f_n(t, x) = f(t, x)$ .

Then the functions  $f_n + b$  are of  $C$ -type and form a nondecreasing sequence covering to  $f + b$ . Thus,  $f + b$  has property  $B_*$  and therefore by Theorem 1 has property  $Op$ .

#### 4. - THE MAIN RESULTS

**THEOREM 2:** Let  $f: T \times X \rightarrow \mathbb{R}$  be  $C_*$ -type function. Then the following statements are equivalent:

- a)  $f$  has property  $SD_*$ ,
- b)  $f$  has property  $Op$ ,
- c)  $f$  has property  $Cl$ ,
- d)  $f$  has property  $B_*$ .

**PROOF:** a)  $\Rightarrow$  b). Let  $\varepsilon > 0$ . There exists a closed subset  $T_\varepsilon$  of  $T$  such that  $m(T \setminus T_\varepsilon) < \varepsilon$  and  $f|_{T_\varepsilon \times X}$  is lsc. Then by Baire's theorem there exists a sequence of continuous functions  $f_n^*: T_\varepsilon \times X \rightarrow \mathbb{R}$  such that  $f_n^* < f_{n+1}^*$  and  $\lim_{n \rightarrow \infty} f_n^*(t, x) = f|_{T_\varepsilon \times X}(t, x)$ . The functions  $f_n^*$  are in particular, of  $C$ -type, thus by Theorem 1 a multifunctions  $F_n^*: T_\varepsilon \rightarrow \mathcal{F}(X)$ , defined by  $F_n^*(t) = \{x \in X: f|_{T_\varepsilon \times X}(t, x) \in A\}$  is w.  $m_{T_\varepsilon}$ -meas for each open set  $A \subset \mathbb{R}$ . But  $F_n^*|_{T_\varepsilon} = F_n^*$  and  $\varepsilon$  is arbitrary, therefore in view of Lemma 2 the multifunction  $F_\varepsilon: T \rightarrow \mathcal{F}(X)$  is w.  $m$ -meas and so  $f$  has property  $Op$ .

b)  $\Rightarrow$  c). Let  $A \subset \mathbb{R}$  be a closed set. Then the sets  $A_n = K(A, 1/n)$ , where  $K(A, r)$  denotes the open ball with a «center»  $A$  and radius  $r$ , are open. Hence the multifunctions  $F_{A_n}$ , by assumption, are w.  $m$ -meas and also  $\overline{F_{A_n}}$ . But  $F_A(t) = \bigcap_{n=1}^{\infty} \overline{F_{A_n}}(t)$ , because

$$F_A(t) \subset \overline{F_{A_n}}(t) \subset F_{A_n}(t) \quad \text{and} \quad \bigcap_{n=1}^{\infty} F_{A_n}(t) = F_A(t)$$

and consequently the multifunction  $F_A$  is by [H, Theorem 3.5] w.  $m$ -meas.

c)  $\Rightarrow$  b). We have  $F_{(\alpha, \beta)} = \bigcup_{n=1}^{\infty} F_{[a_n, b_n]}$ , where  $a_n = \alpha + 1/(n+j)$ ,  $b_n = \beta - 1/(n+j)$  and  $j \in \mathbb{N}$  is such that  $\alpha + 1/j < \beta - 1/j$ .

Further we have also

$$F_A = \bigcup_{n=1}^{\infty} F_{(a_n, b_n)} \quad \text{where} \quad A = \bigcup_{n=1}^{\infty} (a_n, b_n)$$

is an open subset of  $\mathbb{R}$ . From these equalities the w.  $m$ -measurability of multifunction  $F_A$  follows.



$b) \rightarrow d)$ . In view of Lemma 1 it is sufficient to prove that a function  $g = sof$ , where  $f$  is as in assumption of Lemma 1, is the limit of a nondecreasing sequence of  $C$ -type functions  $g_n: T \times X \rightarrow (0, 1)$ . Then the functions  $f_n = f^{-1} \circ g_n: T \times X \rightarrow \mathbb{R}$  are of  $C$ -type and nondecreasingly converge to  $f = f^{-1} \circ g$ .

Consider the functions  $\varphi_n: T \times X \times X \rightarrow \mathbb{R}$  and  $g_n: T \times X \rightarrow \mathbb{R}$  defined by  $\varphi_n(t, x, a) = g(t, a) + nd(t, x)$ ,

$$g_n(t, x) = \inf_{a \in X} \varphi_n(t, x, a), \quad n = 1, 2, \dots$$

Obviously  $g_n(t, x) < g_{n+1}(t, x)$ . Furthermore for a fixed  $n$  we have:  $\varphi_n(\cdot, x, a)$  is  $m$ -measurable for each  $x, a \in X$ ,  $\varphi_n(t, \cdot, a)$  is continuous for each  $t \in T, a \in X$  (we observe that for fixed  $t \in T$  the functions  $\varphi_n(t, \cdot, a)$  are the family of equicontinuous functions with respect to the parameter  $a \in X$ ),  $\varphi_n(t, x, \cdot)$  is lowersemicontinuous for each  $t \in T, x \in X$ . By the same argument as in [L, p. 61] (cf. also [H, pp. 151-152]) we prove that

$$0 < g(t, x) < 1 \quad \text{and} \quad \lim_{n \rightarrow \infty} g_n(t, x) = g(t, x), \quad (t, x) \in T \times X.$$

Now it remains to show that  $g_n$  is a  $C$ -type function. For each  $t \in T$ ,  $g_n(t, \cdot)$  is continuous as an infimum of the family of equicontinuous functions  $\varphi_n(t, \cdot, a)$  (cf. [L, p. 57]). Further, we observe that if  $x$  is fixed, then  $\varphi_n(\cdot, x, \cdot)$  is the sum of the function  $g$ , which is of  $C_n$ -type, and the continuous function  $b = nd(\cdot, x)$ . Since  $g$  has property  $O_b$ , in view of Lemma 5  $g + b$  has property too. It means that multifunctions  $\Phi_n^{(a)}: T \rightarrow \mathcal{F}(X)$ , defined by  $\Phi_n^{(a)}(t) = \{a \in X: \varphi_n(t, x, a) \in A\}$ , are w.  $m$ -means for each open subset  $A$  of  $\mathbb{R}$  and consequently their domains are  $m$ -measurable sets, that is  $\{t \in T: \Phi_n^{(a)}(t) \neq \emptyset\} \in \mathcal{M}$  for each open  $A \subset \mathbb{R}$ .

Now consider a multifunction  $\Psi_n^{(a)}: T \rightarrow \mathcal{F}(\mathbb{R})$  defined by

$$\Psi_n^{(a)}(t) = \{\varphi_n(t, x, a): x \in X\}.$$

We claim that  $\Psi_n^{(a)}$  is w.  $m$ -measurable. Indeed, for each open set  $A \subset \mathbb{R}$  we have

$$\begin{aligned} \{t \in T: \Psi_n^{(a)}(t) \cap A \neq \emptyset\} &= \{t \in T: \varphi_n(t, x, a) \in A \text{ for some } x \in X\} = \\ &= \{t \in T: \Phi_{n,a}^{(a)}(t) \neq \emptyset\} \in \mathcal{M}. \end{aligned}$$

Thus by [H, Theorem 6.6] the function  $t \rightarrow \inf \Psi_n^{(a)}(t)$  is  $m$ -measurable.

But  $\inf \Psi_n^{(a)}(t) = \inf_{x \in X} \varphi_n(t, x, a) = g_n(t, x)$  which completes the proof of the  $m$ -measurability of function  $g_n(\cdot, x)$ . Therefore  $g_n$  is the  $C$ -type function.

a)  $\Rightarrow$  a). Let  $f_n: T \times X \rightarrow \mathbb{R}$  be  $C$ -type,  $f_n < f_{n+1}$ ,  $n = 1, 2, \dots$  and

$$\lim_{n \rightarrow \infty} f_n(t, x) = f(t, x).$$

Let us choose an arbitrary  $\varepsilon > 0$ . Then in virtue of Scorza-Dragnoli's theorem we can obtain of close sets  $T_n$  such that  $T_n \subset T_{n-1}$ , where  $T_n = T$ ,  $m(T_{n-1} \setminus T_n) < (\frac{1}{2})^n \varepsilon$  and  $f_n|_{T_n \times X}$  is continuous,  $n = 1, 2, \dots$ . Let  $T_\varepsilon = \bigcap_{n=1}^{\infty} T_n$ .  $T_\varepsilon$  is closed and  $T_\varepsilon \subset T$ . The functions  $f_n|_{T_\varepsilon \times X}$  are continuous and form a non-decreasing sequence converging to the function  $f|_{T_\varepsilon \times X}$  which is lowersemicontinuous with respect to both variables.

Furthermore

$$\begin{aligned} m(T \setminus T_\varepsilon) &= m\left(T \setminus \bigcap_{n=1}^{\infty} T_n\right) = m\left(\bigcup_{n=1}^{\infty} (T \setminus T_n)\right) = \\ &= m\left(\bigcup_{n=1}^{\infty} (T_{n-1} \setminus T_n)\right) = \sum_{n=1}^{\infty} m(T_{n-1} \setminus T_n) < \sum_{n=1}^{\infty} (\frac{1}{2})^n \varepsilon = \varepsilon. \end{aligned}$$

Thus  $f: T \times X \rightarrow \mathbb{R}$  has property  $SD_*$ .

The proof of Theorem 2 is completed.

It is easily observed that  $f: T \times X \rightarrow \mathbb{R}$  is  $C_*$ -type function iff  $(-f)$  is  $C^*$ -type function,  $f$  has property  $SD_*$  iff  $(-f)$  has property  $SD^*$ ,  $f$  has property  $Op$  ( $Cl$ ) iff  $(-f)$  has the same property and finally  $f$  has property  $B_*$  iff  $(-f)$  has property  $B^*$ . Hence we have the following theorem

**THEOREM 3:** Let  $f: T \times X \rightarrow \mathbb{R}$  be  $C^*$ -type function. Then the following statements are equivalent:

- a)  $f$  has property  $SD^*$ ,
- b)  $f$  has property  $Op$ ,
- c)  $f$  has property  $Cl$ ,
- d)  $f$  has property  $B^*$ .

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On an Inequality Associated with Boundary Flows  
of Viscoelastic Incompressible Fluids (\*\*)

Abstract. — In this paper we study a boundary inequality associated with a boundary value problem for the incompressible motion of a linear viscoelastic fluid. The inequality relates the boundary shear flow stresses with the boundary shear stresses. It is shown that some other useful inequalities can be derived from this one.

The paper is concerned with flows of incompressible linear viscoelastic fluids. The main result is a boundary inequality associated with the boundary value problem

A particular case of this inequality is valid relative to the boundary conditions

where  $\mathbf{u}$  is the velocity vector,  $\mathbf{t}$  is the stress vector,  $\mathbf{n}$  is the unit normal vector to the boundary  $\partial B$  of the fluid domain  $B$ .

The incompressibility condition is expressed in the form of a boundary value problem

where  $\mathbf{v}$  is the velocity vector,  $\mathbf{t}$  is the stress vector,  $\mathbf{n}$  is the unit normal vector to the boundary  $\partial B$  of the fluid domain  $B$ .

1. Introduction and Notation

In this paper we consider a viscoelastic incompressible fluid in the following boundary value problem

$$\begin{aligned} \text{div } \mathbf{t} &= \mathbf{f} & \text{in } B \\ \text{div } \mathbf{v} &= 0 & \text{in } B \\ \mathbf{v} &= \mathbf{0} & \text{on } \partial B \end{aligned}$$

where  $\mathbf{f}$  is a given vector field in  $B$ ,  $\mathbf{t}$  is the stress vector,  $\mathbf{n}$  is the unit normal vector to the boundary  $\partial B$  of the fluid domain  $B$ .

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