

A Strengthening of a Lemma on Continuous Families of Closed Convex Sets

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Let X be a normed linear space and $E(\cdot)$ a family of set-valued mappings on a metric space T . It will be shown the following strengthening of a result by S. Rolewicz. If $E(\cdot)$ is lower semi-continuous in t_0 and $0 \in \text{int } E(t_0)$, then $0 \in \text{int } E(t)$ holds for sufficiently neighbouring t of t_0 too.

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In the book [2: p.174] by S.ROLEWICZ the following useful lemma is stated.

Lemma 1: *Let X be a normed vector space, T a metric space with the metric ρ , as well as $E(t) \subseteq X$, $t \in T$, a family of closed convex sets, which is continuous in $t_0 \in T$. We assume $\text{int } E(t_0) \neq \emptyset$. Then there is a number $\eta > 0$ such that $\text{int } E(t) \neq \emptyset$ holds for every $t \in T$ with $\rho(t_0, t) < \eta$.*

Now we shall prove the following strengthening of this lemma.

Theorem: *Let X be a normed vector space, T a metric space with the metric ρ , as well as $E(t) \subseteq X$, $t \in T$, a family of closed convex sets, which is lower semi-continuous in $t_0 \in T$. We assume the zero element $0 \in \text{int } E(t_0)$. Then there is a number $\eta > 0$ such that $0 \in \text{int } E(t)$ for every $t \in T$ with $\rho(t_0, t) < \eta$.*

Proving of theorem we shall use the following lemma by H.RADSTRÖM [1].

Lemma 2: *Let A, B, C be subsets of a normed vector space X . If $A + C \subseteq B + C$ holds for a convex and closed B and bounded C , then the inclusion $A \subseteq B$ follows.*

Further we introduce the following denotations:

$$V_\epsilon = B(0, \epsilon) \text{ is the closed ball in } X \text{ with the radius } \epsilon \text{ and the center } 0. \quad (1)$$

$$M_{-\epsilon} = \{z \in M \mid z + V_\epsilon \subseteq M\} \text{ for any set } M \subseteq X. \quad (2)$$

Assertion 1: *For each convex and closed set $M \subseteq X$ we have the equation*

$$(M + V_\epsilon)_{-\epsilon} = M.$$

Proof: Per definitionem (2) the relation

$$(M + V_\epsilon)_{-\epsilon} = \{z \in M + V_\epsilon \mid z + V_\epsilon \subseteq M + V_\epsilon\} \supseteq M \quad (3)$$

is evident. We shall prove that even $(M + V_\epsilon)_{-\epsilon} = M$ holds. For this end we assume the contrary. Thus there is an element $z_0 \in (M + V_\epsilon)_{-\epsilon}$ which does not belong to M . On the other hand, since (3), $z_0 + V_\epsilon \subseteq M + V_\epsilon$ follows and in consequence of Lemma 2 $z_0 \in M$ in contradiction to $z_0 \notin M$ ■

Assertion 2: From $M_1 \supseteq M_2$ follows $(M_1)_{-\varepsilon} \supseteq (M_2)_{-\varepsilon}$.

Proof: We have

$$\begin{aligned} (M_2)_{-\varepsilon} &= \{ z \in M_2 \mid z + V_\varepsilon \subseteq M_2 \} \\ &\subseteq \{ z \in M_2 \mid z + V_\varepsilon \subseteq M_1 \} \subseteq \{ z \in M_1 \mid z + V_\varepsilon \subseteq M_1 \} = (M_1)_{-\varepsilon} \blacksquare \end{aligned}$$

Proof of the Theorem: On account of the lower semi-continuity of the family of set-valued mappings $E(t)$ in t_0 , for any $\varepsilon > 0$ there is a number $\eta(\varepsilon) > 0$ such that

$$E(t) + V_\varepsilon \supseteq E(t_0) \text{ for } \rho(t, t_0) < \eta(\varepsilon) \quad (4)$$

holds. Since $0 \in \text{int } E(t_0)$ we can choose ε so very small that $E(t_0)_{-\varepsilon} \neq \emptyset$ and even an $\varepsilon_1 > 0$ exists with the property

$$0 \in V_{\varepsilon_1} \subseteq E(t_0)_{-\varepsilon}. \quad (5)$$

By Assertion 2 the conditions (4) and (5) together lead to the inclusion

$$0 \in V_{\varepsilon_1} \subseteq E(t_0)_{-\varepsilon} \subseteq (E(t) + V_\varepsilon)_{-\varepsilon}$$

and, because of Assertion 1, to the result $0 \in V_{\varepsilon_1} \subseteq (E(t) + V_\varepsilon) = E(t)$, i.e. to the inclusion $0 \in \text{int } E(t)$ ■

REFERENCES

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