

Second-Order Evolution Problems with Time-Dependent Maximal Monotone Operator and Applications



C. Castaing, M. D. P. Monteiro Marques, and P. Raynaud de Fitte

Abstract We consider at first the existence and uniqueness of solution for a general second-order evolution inclusion in a separable Hilbert space of the form

$$0 \in \ddot{u}(t) + A(t)\dot{u}(t) + f(t, u(t)), \quad t \in [0, T]$$

where $A(t)$ is a time dependent with Lipschitz variation maximal monotone operator and the perturbation $f(t, \cdot)$ is boundedly Lipschitz. Several new results are presented in the sense that these second-order evolution inclusions deal with time-dependent maximal monotone operators by contrast with the classical case dealing with some special fixed operators. In particular, the existence and uniqueness of solution to

$$0 = \ddot{u}(t) + A(t)\dot{u}(t) + \nabla\varphi(u(t)), \quad t \in [0, T]$$

where $A(t)$ is a time dependent with Lipschitz variation single-valued maximal monotone operator and $\nabla\varphi$ is the gradient of a smooth Lipschitz function φ are stated. Some more general inclusion of the form

$$0 \in \ddot{u}(t) + A(t)\dot{u}(t) + \partial\Phi(u(t)), \quad t \in [0, T]$$

Work partially supported by Fundação para a Ciência e a Tecnologia, UID/MAT/04561/2013.

JEL Classification: C61, C73

Mathematics Subject Classification (2010): 34A60, 34B15

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where $\partial\Phi(u(t))$ denotes the subdifferential of a proper lower semicontinuous convex function Φ at the point $u(t)$ is provided via a variational approach. Further results in second-order problems involving both absolutely continuous in variation maximal monotone operator and bounded in variation maximal monotone operator, $A(t)$, with perturbation $f : [0, T] \times H \times H$ are stated. Second-order evolution inclusion with perturbation f and Young measure control ν_t

$$\begin{cases} 0 \in \ddot{u}_{x,y,v}(t) + A(t)\dot{u}_{x,y,v}(t) + f(t, u_{x,y,v}(t)) + \text{bar}(\nu_t), & t \in [0, T] \\ u_{x,y,v}(0) = x, \dot{u}_{x,y,v}(0) = y \in D(A(0)) \end{cases}$$

where $\text{bar}(\nu_t)$ denotes the barycenter of the Young measure ν_t is considered, and applications to optimal control are presented. Some variational limit theorems related to convex sweeping process are provided.

Keywords Bolza control problem · Lipschitz mapping · Maximal monotone operators · Pseudo-distance · Subdifferential · Viscosity · Young measures

Article type: Research Article

Received: March 15, 2018

Revised: March 30, 2018

1 Introduction

Let H be a separable Hilbert space. In this paper, we are mainly interested in the study of the perturbed evolution problem

$$0 \in \ddot{u}(t) + A(t)\dot{u}(t) + \partial\Phi(u(t)), \quad t \in [0, T]$$

where $\partial\Phi(u(t))$ denotes the subdifferential of a proper lower semicontinuous convex function Φ at the point $u(t)$, $A(t) : D(A(t)) \rightarrow 2^H$ is a maximal monotone operator in the Hilbert space H for every $t \in [0, T]$, and the dependence $t \mapsto A(t)$ has *Lipschitz variation*, in the sense that there exists $\alpha \geq 0$ such that

$$\text{dis}(A(t), A(s)) \leq \alpha(t - s), \quad \forall s, t \in [0, T] (s \leq t)$$

$\text{dis}(\cdot, \cdot)$ being the *pseudo-distance* between maximal monotone operators (m.m.o.) defined by A. A. Vladimirov [53] as

$$\text{dis}(A, B) = \sup \left\{ \frac{\langle y - \hat{y}, \hat{x} - x \rangle}{1 + \|y\| + \|\hat{y}\|} : x \in D(A), y \in Ax, \hat{x} \in D(B), \hat{y} \in B\hat{x} \right\}$$

for m.m.o. A and B with domains $D(A)$ and $D(B)$, respectively; the dependence $t \mapsto A(t)$ has *absolutely continuous variation*, in the sense that there exists $\beta \in W^{1,1}([0, T])$ such that

$$\text{dis}(A(t), A(s)) \leq |\beta(t) - \beta(s)|, \forall t, s \in [0, T],$$

the dependence $t \mapsto A(t)$ has *bounded variation* in the sense that there exists a function $r : [0, T] \rightarrow [0, +\infty[$ which is continuous on $[0, T[$ and nondecreasing with $r(T) < +\infty$ such that

$$\text{dis}(A(t), A(s)) \leq dr(]s, t]) = r(t) - r(s) \text{ for } 0 \leq s \leq t \leq T$$

The paper is organized as follows. Section 2 contains some definitions, notation and preliminary results. In Sect. 3, we recall and summarize (Theorem 3.2) the existence and uniqueness of solution for a general second-order evolution inclusion in a separable Hilbert space of the form

$$0 \in \ddot{u}(t) + A(t)\dot{u}(t) + f(t, u(t)), t \in [0, T]$$

where $A(t)$ is a time dependent with Lipschitz variation maximal monotone operator and the perturbation $f(t, \cdot)$ is *dt-boundedly Lipschitz* (short for *dt-integrably Lipschitz on bounded sets*). At this point, Theorem 3.2 and its corollaries are new results in the sense that these second-order evolution inclusions deal with time-dependent maximal monotone operators by contrast with the classical case dealing with some special fixed operators; cf. Attouch et al. [4], Paoli [43], and Schatzman [48]. In particular, the existence and uniqueness of solution, based on Corollary 3.2, to

$$0 = \ddot{u}(t) + A(t)\dot{u}(t) + \nabla\varphi(u(t)), t \in [0, T]$$

where $A(t)$ is a time dependent with Lipschitz variation single-valued maximal monotone operator and $\nabla\varphi$ is the gradient of a smooth Lipschitz function φ , have some importance in mechanics [40], which may require a more general evolution inclusion of the form

$$0 \in \ddot{u}(t) + A(t)\dot{u}(t) + \partial\Phi(u(t)), t \in [0, T]$$

where $\partial\Phi(u(t))$ denotes the subdifferential of a proper lower semicontinuous convex function Φ at the point $u(t)$.

We provide (Proposition 3.1) the existence of a generalized $W_{BV}^{1,1}([0, T], H)$ solution to the second-order inclusion $0 \in \ddot{u}(t) + A(t)\dot{u}(t) + \partial\Phi(u(t))$ which enjoys several regularity properties. The result is similar to that of Attouch et al. [4], Paoli [43], and Schatzman [48] with different hypotheses and a different method that is essentially based on Corollary 3.2 and the tools given in [22, 23, 27] involving

the Young measures and biting convergence [9, 22, 32]. By $W_{BV}^{1,1}([0, T], H)$, we denote the space of all absolutely continuous mappings $y : [0, T] \rightarrow H$ such that \dot{y} are BV. Further results on second-order problems involving both the absolutely continuous in variation maximal monotone operators and the bounded in variation maximal monotone operator $A(t)$ with perturbation $f : [0, T] \times H \times H$ are stated.

Finally, in Sect. 4, we present several applications in optimal control in a new setting such as Bolza relaxation problem, dynamic programming principle, viscosity in evolution inclusion driven by a Lipschitz variation maximal monotone operator $A(t)$ with Lipschitz perturbation f , and Young measure control ν_t

$$\begin{cases} 0 \in \ddot{u}_{x,y,v}(t) + A(t)\dot{u}_{x,y,v}(t) + f(t, u_{x,y,v}(t)) + \text{bar}(\nu_t), & t \in [0, T] \\ u_{x,y,v}(0) = x, \dot{u}_{x,y,v}(0) = y \in D(A(0)) \end{cases}$$

where $\text{bar}(\nu_t)$ denotes the barycenter of the Young measure ν_t in the same vein as in Castaing-Marques-Raynaud de Fitte [25] dealing with the sweeping process. At this point, the above second-order evolution inclusion contains the evolution problem associated with the sweeping process by a closed convex Lipschitzian mapping $C : [0, T] \rightarrow \text{cc}(H)$

$$\begin{cases} 0 \in \ddot{u}(t) + N_{C(t)}(\dot{u}(t)) + f(t, u(t)) + \text{bar}(\nu_t), & t \in [0, T] \\ u(0) = u_0, \dot{u}(0) = \dot{u}_0 \in C(0) \end{cases}$$

(where $\text{cc}(H)$ denotes the set of closed convex subsets of H) by taking $A(t) = \partial\Psi_{C(t)}$ and noting that if $C(t)$ is a closed convex moving set in H , then the subdifferential of its indicator function is $A(t) = \partial\Psi_{C(t)} = N_{C(t)}$, the outward normal cone operator. Since for all $s, t \in [0, T]$

$$\text{dis}(A(t), A(s)) = \mathcal{H}(C(t), C(s)),$$

where \mathcal{H} denotes the Hausdorff distance; it follows that our study of these time-dependent maximal monotone operators includes as special cases some related results for evolution problems governed by sweeping process of the form

$$0 \in \ddot{u}(t) + N_{C(t)}(\dot{u}(t)) + f(t, u(t)), \quad t \in [0, T].$$

Since now sweeping process has found applications in several fields in particular to economics [29, 31, 35], we present also some variational limit theorems related to convex sweeping process; see [1, 3, 34] and the references therein.

There is a vast literature on evolution inclusions driven by the sweeping process and the subdifferential operators. See [2, 5, 6, 10, 17, 18, 20, 21, 25, 26, 28, 30, 37, 39–41, 45, 47, 49–52] and the references therein. We refer to [9, 12, 13, 54] for the study of maximal monotone operators.

2 Notation and Preliminaries

In the whole paper, $I := [0, T]$ ($T > 0$) is an interval of \mathbb{R} , and H is a real Hilbert space whose scalar product will be denoted by $\langle \cdot, \cdot \rangle$ and the associated norm by $\| \cdot \|$. $\mathcal{L}([0, T])$ is the Lebesgue σ -algebra on $[0, T]$, and $\mathcal{B}(H)$ is the σ -algebra of Borel subsets of H . We will denote by $\overline{\mathbf{B}}_H(x_0, r)$ the closed ball of H of center x_0 and radius $r > 0$ and by $\overline{\mathbf{B}}_H$ its closed unit ball. $C(I, H)$ denotes the Banach space of all continuous mappings $u : I \rightarrow H$ equipped with the norm $\|u\|_C = \max_{t \in I} \|u(t)\|$. For $q \in [1, +\infty[$, $L^q_H([0, T], dt)$ is the space of (classes of) measurable $u : [0, T] \rightarrow H$, with the norm $\|u(\cdot)\|_q = (\int_0^T \|u(t)\|^q dt)^{\frac{1}{q}}$, and $L^\infty_H([0, T], dt)$ is the space of (classes of) measurable essentially bounded $u : [0, T] \rightarrow H$ equipped with $\|\cdot\|_\infty$.

If E is a Banach space and E^* its topological dual, we denote by $\sigma(E, E^*)$ the weak topology on E and by $\sigma(E^*, E)$ the weak star topology on E^* . For any $C \subset E$, we denote by $\delta^*(\cdot, C)$ the support function of C , i.e.

$$\delta^*(x^*, C) = \sup_{x \in C} \langle x^*, x \rangle, \forall x^* \in E^*.$$

A set-valued map $A : D(A) \subset H \rightarrow 2^H$ is monotone if $\langle y_1 - y_2, x_1 - x_2 \rangle \geq 0$ whenever $x_i \in D(A)$ and $y_i \in A(x_i)$, $i = 1, 2$. A monotone operator A is maximal if A is not contained properly in any other monotone operator, that is, for all $\lambda > 0$, $R(I_H + \lambda A) = H$, with $R(A) = \bigcup \{Ax, x \in D(A)\}$ the range of A and I_H the identity mapping of H . In the whole paper, $I := [0, T]$ ($T > 0$) is an interval of \mathbb{R} , and H is a real Hilbert space whose scalar product will be denoted by $\langle \cdot, \cdot \rangle$ and the associated norm by $\| \cdot \|$. Let $A : D(A) \subset H \rightarrow 2^H$ be a set-valued map. We say that A is monotone, if $\langle y_1 - y_2, x_1 - x_2 \rangle \geq 0$ whenever $x_i \in \mathcal{D}(A)$ and $y_i \in A(x_i)$, $i = 1, 2$. If $\langle y_1 - y_2, x_1 - x_2 \rangle = 0$ implies that $x_1 = x_2$, we say that A is strictly monotone. A monotone operator A is said to be maximal if A could not be contained properly in any other monotone operator.

If A is a maximal monotone operator, then, for every $x \in D(A)$, $A(x)$ is nonempty closed and convex. So the set $A(x)$ contains an element of minimum norm (the projection of the origin on the set $A(x)$). This unique element is denoted by $A^0(x)$. Therefore $A^0(x) \in A(x)$ and $\|A^0(x)\| = \inf_{y \in A(x)} \|y\|$. Moreover the set $\overline{D(A)}$ is convex.

For $\lambda > 0$, we define the following well-known operators:

$$J_\lambda^A = (I + \lambda A)^{-1} \text{ (the resolvent of } A),$$

$$A_\lambda = \frac{1}{\lambda} (I - J_\lambda^A) \text{ (the Yosida approximation of } A).$$

The operators J_λ^A and A_λ are defined on all of H . For the terminology of maximal monotone operators and more details, we refer the reader to [9, 13], and [54].

Let $A : D(A) \subset H \rightarrow 2^H$ and $B : D(B) \subset H \rightarrow 2^H$ be two maximal monotone operators, and then we denote by $\text{dis}(A, B)$ the pseudo-distance between

A and B defined by A. A. Vladimirov [53] as

$$\text{dis}(A, B) = \sup \left\{ \frac{\langle y - y', x' - x \rangle}{1 + \|y\| + \|y'\|} : x \in D(A), y \in Ax, x' \in D(B), y' \in Bx' \right\}.$$

Our main results are established under the following hypotheses on the operator A :

(H1) The mapping $t \mapsto A(t)$ has Lipschitz variation, in the sense that there exists $\alpha \geq 0$ such that

$$\text{dis}(A(t), A(s)) \leq \alpha(t - s), \quad \forall s, t \in [0, T] \ (s \leq t).$$

(H2) There exists a nonnegative real number c such that

$$\|A^0(t, x)\| \leq c(1 + \|x\|) \quad \text{for } t \in [0, T], x \in D(A(t)).$$

We recall some elementary lemmas, and we refer to [38] for the proofs.

Lemma 2.1 *Let A and B be maximal monotone operators. Then*

- (1) $\text{dis}(A, B) \in [0, +\infty]$, $\text{dis}(A, B) = \text{dis}(B, A)$ and $\text{dis}(A, B) = 0$ iff $A = B$.
- (2) $\|x - \text{Proj}(x, D(B))\| \leq \text{dis}(A, B)$ for $x \in \overline{D(A)}$.
- (3) $\mathcal{H}(D(A), D(B)) \leq \text{dis}(A, B)$.

Lemma 2.2 *Let A be a maximal monotone operator. If $x, y \in H$ are such that*

$$\langle A^0(z) - y, z - x \rangle \geq 0 \quad \forall z \in D(A),$$

then $x \in D(A)$ and $y \in A(x)$.

Lemma 2.3 *Let A_n ($n \in \mathbb{N}$) and A be maximal monotone operators such that $\text{dis}(A_n, A) \rightarrow 0$. Suppose also that $x_n \in D(A_n)$ with $x_n \rightarrow x$ and $y_n \in A_n(x_n)$ with $y_n \rightarrow y$ weakly for some $x, y \in H$. Then $x \in D(A)$ and $y \in A(x)$.*

Lemma 2.4 *Let A and B be maximal monotone operators. Then*

- (1) for $\lambda > 0$ and $x \in D(A)$

$$\|x - J_\lambda^B(x)\| \leq \lambda \|A^0(x)\| + \text{dis}(A, B) + \sqrt{\lambda(1 + \|A^0(x)\|) \text{dis}(A, B)}.$$

- (2) For $\lambda > 0$ and $x, x' \in H$

$$\|J_\lambda^A(x) - J_\lambda^B(x')\|^2 \leq \|x - x'\|^2 + 2\lambda(1 + \|A_\lambda(x)\| + \|B_\lambda(x')\|) \text{dis}(A, B).$$

- (3) For $\lambda > 0$ and $x, x' \in H$

$$\|A_\lambda(x) - B_\lambda(x')\|^2 \leq \frac{1}{\lambda^2} \|x - x'\|^2 + \frac{2}{\lambda} (1 + \|A_\lambda(x)\| + \|B_\lambda(x')\|) \text{dis}(A, B).$$

3 Second-Order Evolution Problems Involving Time-Dependent Maximal Monotone Operators

In the sequel, H is a separable Hilbert space. For the sake of completeness, we summarize and state the following result. We say that a function $f = f(t, x)$ is *dt-boundedly Lipschitz* (short for *dt-integrably Lipschitz on bounded sets*) if, for every $R > 0$, there is a nonnegative dt -integrable function $\lambda_R \in L^1([0, T], \mathbb{R}; dt)$ such that, for all $t \in [0, T]$

$$\|f(t, x) - f(t, y)\| \leq \lambda_R(t)\|x - y\|, \quad \forall x, y \in \overline{\mathbf{B}}(0, R).$$

Theorem 3.1 *Let for every $t \in [0, T]$, $A(t) : D(A(t)) \subset H \rightarrow 2^H$ be a maximal monotone operator satisfying*

(H1) *there exists a real constant $\alpha \geq 0$ such that*

$$\text{dis}(A(t), A(s)) \leq \alpha(t - s) \text{ for } 0 \leq s \leq t \leq T.$$

(H2) *there exists a nonnegative real number c such that*

$$\|A^0(t, x)\| \leq c(1 + \|x\|), \quad t \in [0, T], x \in D(A(t))$$

Let $f : [0, T] \times H \rightarrow H$ satisfying the linear growth condition

(H3) *there exists a nonnegative real number M such that*

$$\|f(t, x)\| \leq M(1 + \|x\|) \text{ for } t \in [0, T], x \in H.$$

and assume that $f(\cdot, x)$ is dt -integrable for every $x \in H$. Assume also that f is dt -boundedly Lipschitz, as above.

Then for all $u_0 \in D(A(0))$, the problem

$$-\frac{du}{dt}(t) \in A(t)u(t) + f(t, u(t)) \text{ dt - a.e. } t \in [0, T], \quad u(0) = u_0$$

has a unique Lipschitz solution with the property: $\|u(t) - u(\tau)\| \leq K \max\{1, \alpha\}|t - \tau|$ for all $t, \tau \in [0, T]$ for some constant $K \in]0, \infty[$.

Proof See [7, Theorem 3.1 and Theorem 3.3].

Theorem 3.2 *Let for every $t \in [0, T]$, $A(t) : D(A(t)) \subset H \rightarrow 2^H$ be a maximal monotone operator satisfying*

(H1) *there exists a real constant $\alpha \geq 0$ such that*

$$\text{dis}(A(t), A(s)) \leq \alpha(t - s) \text{ for } 0 \leq s \leq t \leq T.$$

(H2) there exists a nonnegative real number c such that

$$\|A^0(t, x)\| \leq c(1 + \|x\|), t \in [0, T], x \in D(A(t))$$

Let $f : [0, T] \times H \rightarrow H$ satisfying the linear growth condition:

(H3) there exists a nonnegative real number M such that

$$\|f(t, x)\| \leq M(1 + \|x\|) \text{ for } t \in [0, T], x \in H.$$

and assume that $f(\cdot, x)$ is dt -integrable for every $x \in H$. Assume also that f is dt -boundedly Lipschitz.

Then the second-order evolution inclusion

$$(\mathcal{S}_1) \begin{cases} 0 \in \ddot{u}(t) + A(t)\dot{u}(t) + f(t, u(t)), t \in [0, T] \\ u(0) = u_0, \dot{u}(0) = \dot{u}_0 \in D(A(0)) \end{cases}$$

admits a unique solution $u \in W_H^{2,\infty}([0, T], dt)$.

Proof The proof is a careful application of Theorem 3.1. In the new variables $X = (x, \dot{x})$, let us set for all $t \in I$

$$B(t)X = \{0\} \times A(t)\dot{x}, \quad g(t, X) = (-\dot{x}, f(t, x)).$$

For any $u \in W^{2,\infty}(I, H; dt)$, define $X(t) = (u(t), \frac{du}{dt}(t))$ and $\dot{X}(t) = \frac{dX}{dt}(t)$. Then the evolution inclusion (\mathcal{S}_1) can be written as a first-order evolution inclusion associated with the Lipschitz maximal monotone operator $B(t)$ and the locally Lipschitz perturbation g :

$$\begin{cases} 0 \in \dot{X}(t) + B(t)X(t) + g(t, X(t)), t \in [0, T] \\ X(0) = (u_0, \dot{u}_0) \in H \times D(A(0)). \end{cases}$$

So the existence and uniqueness solution to the second-order evolution inclusion under consideration follows from Theorem 3.1.

There are some useful corollaries to Theorem 3.2.

Corollary 3.1 Assume that for every $t \in [0, T]$, $A(t) : H \rightarrow H$ is a single-valued maximal monotone operator satisfying (H1) and (H2). Let $f : [0, T] \times H \rightarrow H$ be as in Theorem 3.2. Then the second-order evolution equation

$$\begin{cases} 0 = \ddot{u}(t) + A(t)\dot{u}(t) + f(t, u(t)), t \in [0, T] \\ u(0) = u_0, \dot{u}(0) = \dot{u}_0 \end{cases}$$

admits a unique solution $u \in W_H^{2,\infty}([0, T])$.

Corollary 3.2 *Assume that for every $t \in [0, T]$, $A(t) : H \rightarrow H$ is a single-valued maximal monotone operator satisfying (H1) and (H2). Assume further that $A(t)$ satisfies*

- (i) $(t, x) \mapsto A(t)x$ is a Caratheodory mapping, that is, $t \mapsto A(t)x$ is Lebesgue measurable on $[0, T]$ for each fixed $x \in H$, and $x \mapsto A(t)x$ is continuous on H for each fixed $t \in [0, T]$,
- (ii) $\langle A(t)x, x \rangle \geq \gamma \|x\|^2$, for all $(t, x) \in [0, T] \times H$, for some $\gamma > 0$.

Let $\varphi \in C^1(H, \mathbb{R})$ be Lipschitz and such that $\nabla\varphi$ is locally Lipschitz. Then the evolution equation

$$(\mathcal{S}_2) \begin{cases} 0 = \ddot{u}(t) + A(t)\dot{u}(t) + \nabla\varphi(u(t)), & t \in [0, T] \\ u(0) = u_0, \dot{u}(0) = \dot{u}_0 \end{cases}$$

admits a unique solution $u \in W^{2,\infty}([0, T], H; dt)$; moreover, u satisfies the energy estimate

$$\varphi(u(t)) - \frac{1}{2} \|\dot{u}(t)\|^2 \leq \varphi(u(0)) - \frac{1}{2} \|\dot{u}(0)\|^2 - \gamma \int_0^t \|\dot{u}(s)\|^2 ds, \quad t \in [0, T].$$

Proof Existence and uniqueness of solution follows from Theorem 3.2 or Corollary 3.1. The energy estimate is quite standard. Multiplying the equation by $\dot{u}(t)$ and applying the usual chain rule formula gives for all $t \in [0, T]$

$$\frac{d}{dt} \left(\varphi(u(t)) + \frac{1}{2} \|\dot{u}(t)\|^2 \right) = -\langle A(t)\dot{u}(t), \dot{u}(t) \rangle.$$

By (i) and (ii) and by integrating on $[0, t]$, we get the required inequality

$$\begin{aligned} \varphi(u(t)) + \frac{1}{2} \|\dot{u}(t)\|^2 &= \varphi(u(0)) + \frac{1}{2} \|\dot{u}(0)\|^2 - \int_0^t \langle A(s)\dot{u}(s), \dot{u}(s) \rangle ds \\ &\leq \varphi(u(0)) + \frac{1}{2} \|\dot{u}(0)\|^2 - \gamma \int_0^t \|\dot{u}(s)\|^2 ds, \quad t \in [0, T], \end{aligned}$$

which completes the proof.

It is worth mentioning that the uniqueness of the solution to the equation (\mathcal{S}_1) is quite important in applications, such as models in mechanics, since it contains the classical inclusion of the form

$$0 \in \ddot{u}(t) + \partial\Phi(\dot{u}(t)) + \nabla g(u(t))$$

where $\partial\Phi$ is the subdifferential of the proper lower semicontinuous convex function Φ and g is of class C^1 and ∇g is Lipschitz continuous on bounded sets. We also note that the uniqueness of the solution to the equation (\mathcal{S}_2) and its energy estimate

allow to recover a classical result in the literature dealing with finite dimensional space H and $A(t) = \gamma I_H$, $t \in [0, T]$, where I_H is the identity mapping in H . See Attouch et al. [4]. The energy estimate for the solution of

$$\begin{cases} 0 = \ddot{u}(t) + \gamma \dot{u}(t) + \nabla \varphi(u(t)), & t \in I \\ u(0) = u_0, \dot{u}(0) = \dot{u}_0 \end{cases}$$

is then

$$\varphi(u(t)) + \frac{1}{2} \|\dot{u}(t)\|^2 = \varphi(u_0) + \frac{1}{2} \|\dot{u}_0\|^2 - \gamma \int_0^t \|\dot{u}(s)\|^2 ds.$$

Actually the dynamical system (\mathcal{S}_1) given in Theorem 3.2 has been intensively studied by many authors in particular cases. See Attouch et al. [4] dealing with the inclusion

$$0 \in \ddot{u}(t) + \gamma \dot{u}(t) + \partial \varphi(u(t))$$

and Paoli [43] and Schatzman [48] dealing with the second-order dynamical systems of the form

$$0 \in \ddot{u}(t) + \partial \varphi(u(t))$$

and

$$0 \in \ddot{u}(t) + A\dot{u}(t) + \partial \varphi(u(t))$$

where A is a positive autoadjoint operator. The existence and uniqueness of solutions in (\mathcal{S}_2) are of some importance since they allow to obtain the existence of at least a $W_{BV}^{1,1}([0, T], H)$ solution with conservation of energy (see Proposition 3.1 below) for a second-order evolution inclusion of the form

$$(\mathcal{S}_3) \begin{cases} 0 \in \ddot{u}(t) + A(t)\dot{u}(t) + \partial \Phi(u(t)), & t \in I \\ u(0) = u_0 \in \text{dom } \Phi, \dot{u}(0) = \dot{u}_0 \in D(A(0)) \end{cases}$$

where $\partial \Phi$ is the subdifferential of a proper convex lower semicontinuous function; the energy estimate is given by

$$\Phi(u(t)) + \frac{1}{2} \|\dot{u}(t)\|^2 = \Phi(u(0)) + \frac{1}{2} \|\dot{u}(0)\|^2 - \int_0^t \langle A(s)\dot{u}(s), \dot{u}(s) \rangle ds.$$

Taking into account these considerations, we will provide the existence of a generalized solution to the second-order inclusion of the form

$$0 \in \ddot{u}(t) + A(t)\dot{u}(t) + \partial \varphi(u(t))$$

which enjoy several regular properties. The result is similar to that of Attouch et al. [4], Paoli [43], and Schatzman [48] with different hypotheses and a different method that is essentially based on Corollary 3.2 and the tools given in [22, 23, 27] involving the Young measures [9, 32] and biting convergence.

Let us recall a useful Gronwall-type lemma [21].

Lemma 3.5 (A Gronwall-like inequality.) *Let $p, q, r : [0, T] \rightarrow [0, \infty[$ be three nonnegative Lebesgue integrable functions such that for almost all $t \in [0, T]$*

$$r(t) \leq p(t) + q(t) \int_0^t r(s) ds.$$

Then

$$r(t) \leq p(t) + q(t) \int_0^t \left[p(s) \exp \left(\int_s^t q(\tau) d\tau \right) \right] ds$$

for all $t \in [0, T]$.

Proposition 3.1 *Assume that $H = \mathbb{R}^d$ and that, for every $t \in [0, T]$, $A(t) : H \rightarrow H$ is single-valued maximal monotone satisfying*

(H1) *there exists $\alpha > 0$ such that*

$$\text{dis}(A(t), A(s)) \leq \alpha(t - s) \text{ for } 0 \leq s \leq t \leq T,$$

(H2) *there exists a nonnegative real number c such that*

$$\|A(t, x)\| \leq c(1 + \|x\|) \text{ for } t \in [0, T], x \in H.$$

Assume further that $A(t)$ satisfies

A-1. *$(t, x) \mapsto A(t)x$ is a Caratheodory mapping, that is, $t \mapsto A(t)x$ is Lebesgue-measurable on $[0, T]$ for each fixed $x \in H$, and $x \mapsto A(t)x$ is continuous on H for each fixed $t \in [0, T]$,*

A-2. *$\langle A(t)x, x \rangle \geq \gamma \|x\|^2$, for all $(t, x) \in [0, T] \times H$, for some $\gamma > 0$.*

Let $n \in \mathbb{N}$ and $\varphi_n : H \rightarrow \mathbb{R}^+$ be a C^1 , convex, Lipschitz function and such that $\nabla \varphi_n$ is locally Lipschitz, and let φ_∞ be a nonnegative l.s.c proper function defined on H with $\varphi_n(x) \leq \varphi_\infty(x), \forall x \in H$. For each $n \in \mathbb{N}$, let u^n be the unique $W_H^{2,\infty}([0, T])$ solution to the problem

$$\begin{cases} 0 = \ddot{u}^n(t) + A(t)\dot{u}^n(t) + \nabla \varphi_n(u^n(t)), t \in [0, T] \\ u^n(0) = u_0^n, \dot{u}^n(0) = \dot{u}_0^n \end{cases}$$

Assume that

- (i) φ_n epiconverges to φ_∞ ,

- (ii) $u^n(0) \rightarrow u_0^\infty \in \text{dom } \varphi_\infty$ and $\lim_n \varphi_n(u^n(0)) = \varphi_\infty(u_0^\infty)$,
 (iii) $\sup_{v \in \overline{B}_{L_H^\infty}([0, T])} \int_0^T \varphi_\infty(v(t)) dt < +\infty$, where $\overline{B}_{L_H^\infty}([0, T])$ is the closed unit ball in $L_H^\infty([0, T])$.

- (a) Then up to extracted subsequences, (u^n) converges uniformly to a $W_{BV}^{1,1}([0, T], \mathbb{R}^d)$ -function u^∞ with $u^\infty(0) \in \text{dom } \varphi_\infty$, and (\dot{u}^n) pointwisely converges to a BV function v^∞ with $v^\infty = \dot{u}^\infty$, and (\ddot{u}^n) biting converges to a function $\zeta^\infty \in L_{\mathbb{R}^d}^1([0, T])$ so that the limit function u^∞ , \dot{u}^∞ and the biting limit ζ^∞ satisfy the variational inclusion

$$-A(\cdot)\dot{u}^\infty - \zeta^\infty \in \partial I_{\varphi_\infty}(u^\infty)$$

where $\partial I_{\varphi_\infty}$ denotes the subdifferential of the convex lower semicontinuous integral functional I_{φ_∞} defined on $L_{\mathbb{R}^d}^\infty([0, T])$

$$I_{\varphi_\infty}(u) := \int_0^T \varphi_\infty(u(t)) dt, \quad \forall u \in L_{\mathbb{R}^d}^\infty([0, T]).$$

- (b) (\ddot{u}^n) weakly converges to a vector measure $m \in \mathcal{M}_H^b([0, T])$ so that the limit functions $u^\infty(\cdot)$ and the limit measure m satisfy the following variational inequality:

$$\int_0^T \varphi_\infty(v(t)) dt \geq \int_0^T \varphi_\infty(u^\infty(t)) dt + \int_0^T \langle -A(t)\dot{u}^\infty(t), v(t) - u^\infty(t) \rangle dt \\ + \langle -m, v - u^\infty \rangle_{(\mathcal{M}_{\mathbb{R}^d}^b([0, T]), \mathcal{C}_E([0, T]))}.$$

- (c) Furthermore $\lim_n \int_0^T \varphi_n(u^n(t)) dt = \int_0^T \varphi_\infty(u^\infty(t)) dt$. Subsequently the energy estimate

$$\varphi_\infty(u^\infty(t)) + \frac{1}{2} \|\dot{u}^\infty(t)\|^2 = \varphi_\infty(u_0^\infty) + \frac{1}{2} \|\dot{u}_0^\infty\|^2 + \int_0^t \langle -A(s)\dot{u}^\infty(s), u^\infty(s) \rangle ds$$

holds a.e.

- (d) There is a filter \mathcal{U} finer than the Fréchet filter $l \in L_{\mathbb{R}^d}^\infty([0, T])'$ such that

$$\mathcal{U} - \lim_n [-A(\cdot)\dot{u}^n - \ddot{u}^n] = l \in L_{\mathbb{R}^d}^\infty([0, T])'_{\text{weak}}$$

where $L_{\mathbb{R}^d}^\infty([0, T])'_{\text{weak}}$ is the second dual of $L_{\mathbb{R}^d}^1([0, T])$ endowed with the topology $\sigma(L_{\mathbb{R}^d}^\infty([0, T])', L_{\mathbb{R}^d}^\infty([0, T]))$, and $\mathbf{n} \in \mathcal{C}_{\mathbb{R}^d}([0, T])'_{\text{weak}}$ such that

$$\lim_n [-A(\cdot)\dot{u}^n - \ddot{u}^n] = \mathbf{n} \in \mathcal{C}_{\mathbb{R}^d}([0, T])'_{\text{weak}}$$

where $\mathcal{C}_{\mathbb{R}^d}([0, T])'_{\text{weak}}$ denotes the space $\mathcal{C}_{\mathbb{R}^d}([0, T])'$ endowed with the weak topology $\sigma(\mathcal{C}_{\mathbb{R}^d}([0, T])', \mathcal{C}_{\mathbb{R}^d}([0, T]))$. Let l_a be the density of the absolutely continuous part l_a of l in the decomposition $l = l_a + l_s$ in absolutely continuous part l_a and singular part l_s . Then

$$l_a(f) = \int_0^T \langle f(t), -A(t)\dot{u}^\infty(t) - \zeta^\infty(t) \rangle dt$$

for all $f \in L^\infty_{\mathbb{R}^d}([0, T])$ so that

$$I_{\varphi_\infty}^*(l) = I_{\varphi_\infty}^*(-A(\cdot)\dot{u}^\infty - \zeta^\infty) + \delta^*(l_s, \text{dom } I_{\varphi_\infty})$$

where φ_∞^* is the conjugate of φ_∞ , $I_{\varphi_\infty}^*$ the integral functional defined on $L^1_{\mathbb{R}^d}([0, T])$ associated with φ_∞^* , $I_{\varphi_\infty}^*$ the conjugate of the integral functional I_{φ_∞} , $\text{dom } I_{\varphi_\infty} := \{u \in L^\infty_{\mathbb{R}^d}([0, 1]) : I_{\varphi_\infty}(u) < \infty\}$, and

$$\langle \mathbf{n}, f \rangle = \int_0^T \langle -A(t)\dot{u}^\infty(t) - \zeta^\infty(t), f(t) \rangle dt + \langle \mathbf{n}_s, f \rangle, \quad \forall f \in \mathcal{C}_{\mathbb{R}^d}([0, T]).$$

with $\langle \mathbf{n}_s, f \rangle = l_s(f)$, $\forall f \in \mathcal{C}_{\mathbb{R}^d}([0, T])$. Further \mathbf{n} belongs to the subdifferential $\partial J_{\varphi_\infty}(u^\infty)$ of the convex lower semicontinuous integral functional J_{φ_∞} defined on $\mathcal{C}_{\mathbb{R}^d}([0, T])$

$$J_{\varphi_\infty}(u) := \int_0^T \varphi_\infty(u(t)) dt, \quad \forall u \in \mathcal{C}_{\mathbb{R}^d}([0, T]).$$

Consequently the density $-A(\cdot)\dot{u}^\infty - \zeta^\infty$ of the absolutely continuous part \mathbf{n}_a

$$\mathbf{n}_a(f) := \int_0^T \langle -A(t)\dot{u}^\infty(t) - \zeta^\infty(t), f(t) \rangle dt, \quad \forall f \in \mathcal{C}_{\mathbb{R}^d}([0, T])$$

satisfies the inclusion

$$-A(t)\dot{u}^\infty(t) - \zeta^\infty(t) \in \partial\varphi_\infty(u^\infty(t)), \quad \text{a.e.}$$

and for any nonnegative measure θ on $[0, T]$ with respect to which \mathbf{n}_s is absolutely continuous

$$\int_0^T r_{\varphi_\infty^*} \left(\frac{d\mathbf{n}_s}{d\theta}(t) \right) d\theta(t) = \int_0^T \left\langle u^\infty(t), \frac{d\mathbf{n}_s}{d\theta}(t) \right\rangle d\theta(t)$$

where $r_{\varphi_\infty^*}$ denotes the recession function of φ_∞^* .

Proof The proof is long and based on the existence and uniqueness of $W_H^{2,\infty}([0, T])$ solution to the approximating equation (cf. Corollary 3.2)

$$\begin{cases} 0 = \ddot{u}^n(t) + A(t)\dot{u}^n(t) + \nabla\varphi_n(u^n(t)), t \in [0, T] \\ u^n(0) = u_0^n, \dot{u}^n(0) = \dot{u}_0^n \end{cases}$$

and the techniques developed in [22, 23, 27]. Nevertheless we will produce the proof with full details, since the techniques employed can be applied to further related results.

Step 1. Multiplying scalarly the equation

$$-A(t)\dot{u}^n(t) - \ddot{u}^n(t) = \nabla\varphi_n(u^n(t))$$

by $\dot{u}^n(t)$ and applying the chain rule theorem [42, Theorem 2] yields

$$-\langle \dot{u}^n(t), A(t)\dot{u}^n(t) \rangle - \langle \dot{u}^n(t), \ddot{u}^n(t) \rangle = \frac{d}{dt}[\varphi_n(u^n(t))],$$

that is,

$$-\langle \dot{u}^n(t), A(t)\dot{u}^n(t) \rangle = \frac{d}{dt} \left[\varphi_n(u^n(t)) + \frac{1}{2} \|\dot{u}^n(t)\|^2 \right].$$

By integrating on $[0, t]$ this equality and using the condition (ii), we get

$$\begin{aligned} \varphi_n(u^n(t)) + \frac{1}{2} \|\dot{u}^n(t)\|^2 &= \varphi_n(u^n(0)) + \frac{1}{2} \|\dot{u}^n(0)\|^2 - \int_0^t \langle \dot{u}^n(s), A(s)\dot{u}^n(s) \rangle ds \\ &\leq \varphi_n(u^n(0)) + \frac{1}{2} \|\dot{u}^n(0)\|^2 + \gamma \int_0^t \|\dot{u}^n(s)\|^2 ds. \end{aligned}$$

Then, from our assumption, $\varphi_n(u^n(0)) \leq$ positive constant $< +\infty$ and $\frac{1}{2} \|\dot{u}^n(0)\|^2 \leq$ positive constant $< +\infty$ so that

$$\varphi_n(u^n(t)) + \frac{1}{2} \|\dot{u}^n(t)\|^2 \leq p + \gamma \int_0^t \|\dot{u}^n(s)\|^2 ds, t \in [0, T]$$

where p is a generic positive constant. So by the preceding estimate and the Gronwall inequality [21, Lemma 3.1], it is immediate that

$$\sup_{n \geq 1} \sup_{t \in [0, T]} \|\dot{u}^n(t)\| < +\infty \quad \text{and} \quad \sup_{n \geq 1} \sup_{t \in [0, T]} \varphi_n(u^n(t)) < +\infty. \quad (1)$$

Step 2. Estimation of $\|\ddot{u}^n(\cdot)\|$. For simplicity, let us set $z^n(t) = -A(t)\dot{u}^n(t) - \ddot{u}^n(t), \forall t \in [0, T]$. As

$$z^n(t) := -A(t)\dot{u}^n(t) - \ddot{u}^n(t) = \nabla\varphi_n(u^n(t))$$

by the subdifferential inequality for convex lower semicontinuous functions, we have

$$\varphi_n(x) \geq \varphi_n(u^n(t)) + \langle x - u^n(t), z^n(t) \rangle$$

for all $x \in \mathbb{R}^d$. Now let $v \in \overline{B}_{L^\infty_{\mathbb{R}^d}}([0, T])$, the closed unit ball of $L^\infty_{\mathbb{R}^d}[0, T]$. By taking $x = v(t)$ in the preceding inequality, we get

$$\varphi_n(v(t)) \geq \varphi_n(u^n(t)) + \langle v(t) - u^n(t), z^n(t) \rangle.$$

Integrating the preceding inequality gives

$$\int_0^T \langle v(t) - u^n(t), z^n(t) \rangle dt \leq \int_0^T \varphi_n(v(t)) dt - \int_0^T \varphi_n(u^n(t)) dt.$$

Whence follows

$$\begin{aligned} \int_0^T \langle v(t), z^n(t) \rangle dt \\ \leq \int_0^T \varphi_n(v(t)) dt - \int_0^T \varphi_n(u^n(t)) dt + \int_0^T \langle u^n(t), z^n(t) \rangle dt. \end{aligned} \quad (2)$$

We compute the last integral in the preceding inequality. By integration and taking account of (1), we have

$$\begin{aligned} \int_0^T \langle u^n(t), z^n(t) \rangle dt \\ = \int_0^T \langle u^n(t), -A(t)\dot{u}^n(t) - \ddot{u}^n(t) \rangle dt \\ = -[\langle u^n(t), \dot{u}^n(t) \rangle]_0^T + \int_0^T \langle \dot{u}^n(t), \dot{u}^n(t) \rangle dt - \int_0^T \langle u^n(t), A(t)\dot{u}^n(t) \rangle dt \\ = -\langle u^n(T), \dot{u}^n(T) \rangle + \langle u^n(0), \dot{u}^n(0) \rangle \\ + \int_0^T \|\dot{u}^n(t)\|^2 dt - \int_0^T \langle u^n(t), A(t)\dot{u}^n(t) \rangle dt. \end{aligned} \quad (3)$$

As $\|A(t)\dot{u}^n(t)\| \leq c(1 + \|\dot{u}^n(t)\|)$ by (H_2) , so that by (1) it is immediate that $\int_0^T \langle u^n(t), A(t)\dot{u}^n(t) \rangle dt$ is uniformly bounded so that by (1), (2), and (3), we get

$$\begin{aligned} \int_0^T \langle v(t), z^n(t) \rangle dt &\leq \int_0^T \varphi_n(v(t)) dt + L \\ &\leq \sup_{v \in \overline{B}_{L^\infty_{\mathbb{R}^d}}([0, T])} \int_0^T \varphi_\infty(v(t)) dt + L < \infty \end{aligned} \quad (4)$$

for all $v \in \overline{B}_{L_{\mathbb{R}^d}^\infty}([0, T])$. Here L is a generic positive constant independent of $n \in \mathbb{N}$.

By (4), we conclude that $(z^n = -A(\cdot)\dot{u}^n - \ddot{u}^n)$ is bounded in $L_{\mathbb{R}^d}^1([0, T])$, and then so is (\dot{u}^n) . It turns out that the sequence (\dot{u}^n) of absolutely continuous functions is uniformly bounded by (1) and bounded in variation and by Helly's theorem; we may assume that (\dot{u}^n) pointwisely converges to a BV function $v^\infty : [0, T] \rightarrow \mathbb{R}^d$ and the sequence (u^n) converges uniformly to an absolutely continuous function u^∞ with $\dot{u}^\infty = v^\infty$ a.e. At this point, it is clear that $A(t)\dot{u}^n(t) \rightarrow A(t)v^\infty(t)$ so that $A(t)\dot{u}^n(t) \rightarrow A(t)\dot{u}^\infty(t)$ a.e. and $A(\cdot)\dot{u}^n(\cdot)$ converges in $L_{\mathbb{R}^d}^1([0, T])$ to $A(\cdot)\dot{u}^\infty(\cdot)$, using (1) and the dominated convergence theorem.

Step 3. Young measure limit and biting limit of \ddot{u}_n . As (\ddot{u}_n) is bounded in $L_{\mathbb{R}^d}^1([0, T])$, we may assume that (\ddot{u}^n) stably converges to a Young measure $\nu \in \mathcal{Y}([0, T]; \mathbb{R}^d)$ with $\text{bar}(\nu) : t \mapsto \text{bar}(\nu_t) \in L_{\mathbb{R}^d}^1([0, T])$ (here $\text{bar}(\nu_t)$ denotes the barycenter of ν_t). Further, we may assume that (\ddot{u}^n) biting converges to a function $\zeta^\infty : t \mapsto \text{bar}(\nu_t)$, that is, there exists a decreasing sequence of Lebesgue-measurable sets (B_p) with $\lim_p \lambda(B_p) = 0$ such that the restriction of (\ddot{u}_n) on each B_p^c converges weakly in $L_{\mathbb{R}^d}^1([0, T])$ to ζ^∞ . Noting that $(A(\cdot)\dot{u}^n)$ converges in $L_{\mathbb{R}^d}^1([0, T])$ to $A(\cdot)\dot{u}^\infty$. It follows that the restriction of $z^n = -A(\cdot)\dot{u}^n - \ddot{u}^n$ to each B_p^c weakly converges in $L_{\mathbb{R}^d}^1([0, T])$ to $z^\infty := -A(\cdot)\dot{u}^\infty - \zeta^\infty$, because $(-A(\cdot)\dot{u}^n)$ converges in $L_{\mathbb{R}^d}^1([0, T])$ to $A(\cdot)\dot{u}^\infty$ and (\ddot{u}^n) biting converges to $\zeta^\infty \in L_{\mathbb{R}^d}^1([0, T])$. It follows that

$$\lim_n \int_B \langle -A(\cdot)\dot{u}^n - \ddot{u}^n, w(t) - u^n(t) \rangle = \int_B \langle -A(\cdot)\dot{u}^\infty - \text{bar}(\nu_t), w(t) - u(t) \rangle dt \quad (5)$$

for every $B \in B_p^c \cap \mathcal{L}([0, T])$ and for every $w \in L_{\mathbb{R}^d}^\infty([0, T])$. Indeed, we note that $(w(t) - u^n(t))$ is a bounded sequence in $L_{\mathbb{R}^d}^\infty([0, T])$ which pointwisely converges to $w(t) - u^\infty(t)$, so it converges uniformly on every uniformly integrable subset of $L_{\mathbb{R}^d}^1([0, T])$ by virtue of a Grothendieck Lemma [33], recalling here that the restriction of $-A(\cdot)\dot{u}^n - \ddot{u}^n$ on each B_p^c is uniformly integrable. Now, since φ_n lower epiconverges to φ_∞ , for every Lebesgue-measurable set A in $[0, T]$, by virtue of [23, Corollary 4.7], we have

$$+\infty > \lim_n \inf \int_A \varphi_n(u^n(t)) dt \geq \int_A \varphi_\infty(u^\infty(t)) dt. \quad (6)$$

Combining (1), (2), (3), (4), (5), and (6) and using the subdifferential inequality

$$\varphi_n(w(t)) \geq \varphi_n(u^n(t)) + \langle -A(\cdot)\dot{u}^n - \ddot{u}^n(t), w(t) - u^n(t) \rangle,$$

we get

$$\int_B \varphi_\infty(w(t)) dt \geq \int_B \varphi_\infty(u^\infty(t)) dt + \int_B \langle -A(\cdot)\dot{u}^\infty - \text{bar}(\nu_t), w(t) - u^\infty(t) \rangle dt.$$

This shows that $t \mapsto -A(\cdot)\dot{u}^\infty - \text{bar}(v_t)$ is a subgradient at the point u^∞ of the convex integral functional I_{φ_∞} restricted to $L^\infty_{\mathbb{R}^d}(B_p^c)$, consequently,

$$-A(\cdot)\dot{u}^\infty - \text{bar}(v_t) \in \partial\varphi_\infty(u^\infty(t)), \text{ a.e. on } B_p^c.$$

As this inclusion is true on each B_p^c and $B_p^c \uparrow [0, T]$, we conclude that

$$-A(\cdot)\dot{u}^\infty - \text{bar}(v_t) \in \partial\varphi_\infty(u^\infty(t)), \text{ a.e. on } [0, T].$$

Step 4. Measure limit in $\mathcal{M}_{\mathbb{R}^d}^b([0, T])$ of \ddot{u}^n . As (\ddot{u}^n) is bounded in $L^1_{\mathbb{R}^d}([0, T])$, we may assume that (\ddot{u}^n) weakly converges to a vector measure $m \in \mathcal{M}_{\mathbb{R}^d}^b([0, T])$ so that the limit functions $u^\infty(\cdot)$ and the limit measure m satisfy the following variational inequality:

$$\begin{aligned} \int_0^T \varphi_\infty(v(t)) dt &\geq \int_0^T \varphi_\infty(u^\infty(t)) dt + \int_0^T \langle -A(t)\dot{u}^\infty(t), v(t) - u^\infty(t) \rangle dt \\ &\quad + \langle -m, v - u^\infty \rangle_{(\mathcal{M}_E^b([0, T]), \mathcal{C}_{\mathbb{R}^d}([0, T]))}. \end{aligned}$$

In other words, the vector measure $-m - A(t)\dot{u}^\infty(t)dt$ belongs to the subdifferential $\partial J_{\varphi_\infty}(u^\infty)$ of the convex functional integral J_{φ_∞} defined on $\mathcal{C}_{\mathbb{R}^d}([0, T])$ by $J_{\varphi_\infty}(v) = \int_0^T \varphi_\infty(v(t)) dt$, $\forall v \in \mathcal{C}_{\mathbb{R}^d}([0, T])$. Indeed, let $w \in \mathcal{C}_{\mathbb{R}^d}([0, T])$. Integrating the subdifferential inequality

$$\varphi_n(w(t)) \geq \varphi_n(u^n(t)) + \langle -A(t)\dot{u}^n(t) - \ddot{u}^n(t), w(t) - u^n(t) \rangle$$

and noting that $\varphi_\infty(w(t)) \geq \varphi_n(w(t))$ gives immediately

$$\begin{aligned} \int_0^T \varphi_\infty(w(t)) dt &\geq \int_0^T \varphi_n(w(t)) dt \\ &\geq \int_0^T \varphi_n(u^n(t)) dt + \langle -A(t)\dot{u}^n(t) - \ddot{u}^n(t), w(t) - u^n(t) \rangle dt. \end{aligned}$$

We note that

$$\lim_n \int_0^T \langle -A(t)\dot{u}^n(t), w(t) - u^n(t) \rangle dt = \int_0^T \langle A(t)\dot{u}^\infty(t), w(t) - u^\infty(t) \rangle dt$$

because $(-A(\cdot)\dot{u}^n)$ is uniformly integrable and converges in $L^1_H([0, T])$ to $A(\cdot)\dot{u}^\infty$ and the sequence in $(w - u^n)$ converges uniformly to $w - u^\infty$. Whence follows

$$\begin{aligned} \int_0^T \varphi_\infty(w(t)) dt &\geq \int_0^T \varphi_\infty(u^\infty(t)) dt + \int_0^T \langle -A(t)\dot{u}^\infty(t), w(t) - u^\infty(t) \rangle dt \\ &\quad + \langle -m, w - u^\infty \rangle_{(\mathcal{M}_{\mathbb{R}^d}^b([0, T]), \mathcal{C}_{\mathbb{R}^d}([0, T]))}, \end{aligned}$$

which shows that the vector measure $-m - A(\cdot)\dot{u}^\infty dt$ is a subgradient at the point u^∞ of the of the convex integral functional J_{φ_∞} defined on $\mathcal{C}_{\mathbb{R}^d}([0, T])$ by $J_{\varphi_\infty}(v) := \int_0^T \varphi_\infty(v(t))dt, \forall v \in \mathcal{C}_{\mathbb{R}^d}([0, T])$.

Step 5. Claim $\lim_n \varphi_n(u^n(t)) = \varphi_\infty(u^\infty(t)) < \infty$ a.e. and $\lim_n \int_0^T \varphi_n(u^n(t))dt = \int_0^T \varphi_\infty(u^\infty(t))dt < \infty$, and subsequently, the energy estimate holds for a.e. $t \in [0, T]$:

$$\varphi_\infty(u^\infty(t)) + \frac{1}{2} \|\dot{u}^\infty(t)\|^2 = \varphi_\infty(u_0^\infty) + \frac{1}{2} \|\dot{u}_0^\infty\|^2 - \int_0^t \langle A(s)(\dot{u}^\infty(s), \dot{u}^\infty(s)) \rangle ds.$$

With the above stated results and notations, applying the subdifferential inequality

$$\varphi_n(w(t)) \geq \varphi_n(u^n(t)) + \langle -A(t)\dot{u}^n(t) - \ddot{u}^n(t), w(t) - u^n(t) \rangle$$

with $w = u^\infty$, integrating on $B \in B_p^c \cap \mathcal{L}([0, T])$, and passing to the limit when n goes to ∞ , gives the inequality

$$\begin{aligned} \int_B \varphi_\infty(u^\infty(t))dt &\geq \liminf_n \int_B \varphi_n(u^n(t))dt \\ &\geq \int_B \varphi_\infty(u^\infty(t))dt \geq \limsup_n \int_B \varphi_n(u^n(t))dt \end{aligned}$$

so that

$$\lim_n \int_B \varphi_n(u^n(t))dt = \int_B \varphi_\infty(u^\infty(t))dt \quad (7)$$

on $B \in B_p^c \cap \mathcal{L}([0, T])$. Now, from the chain rule theorem given in Step 1, recall that

$$-\langle \dot{u}^n(t), A(t)\dot{u}^n(t) \rangle - \langle \dot{u}^n(t), \ddot{u}^n(t) \rangle = \frac{d}{dt}[\varphi_n(u_n(t))],$$

that is,

$$\langle \dot{u}^n(t), z^n(t) \rangle = \frac{d}{dt}[\varphi_n(u_n(t))].$$

By the estimate (1) and the boundedness in $L_{\mathbb{R}^d}^1([0, T])$ of (z^n) , it is immediate that $(\frac{d}{dt}[\varphi_n(u_n(t))])$ is bounded in $L_{\mathbb{R}}^1([0, T])$ so that $(\varphi_n(u_n(\cdot)))$ is bounded in variation. By Helly's theorem, we may assume that $(\varphi_n(u_n(\cdot)))$ pointwisely converges to a BV function ψ . By (1), $(\varphi_n(u_n(\cdot)))$ converges in $L_{\mathbb{R}}^1([0, T])$ to ψ . In particular, for every $k \in L_{\mathbb{R}^+}^\infty([0, T])$, we have

$$\lim_{n \rightarrow \infty} \int_0^T k(t)\varphi_n(u_n(t))dt = \int_0^T k(t)\psi(t)dt. \quad (8)$$

Combining with (7) and (8) yields

$$\int_B \psi(t) dt = \lim_{n \rightarrow \infty} \int_B \varphi_n(u^n(t)) dt = \int_B \varphi_\infty(u^\infty(t)) dt$$

for all $\in B_p^c \cap \mathcal{L}([0, T])$. As this inclusion is true on each B_p^c and $B_p^c \uparrow [0, T]$, we conclude that

$$\psi(t) = \lim_n \varphi_n(u_n(t)) = \varphi_\infty(u^\infty(t)) \text{ a.e.}$$

Subsequently, using (iii), the passage to the limit when n goes to ∞ in the equation

$$\varphi_n(u^n(t)) + \frac{1}{2} \|\dot{u}^n(t)\|^2 = \varphi_n(u^n(0)) + \frac{1}{2} \|\dot{u}^n(0)\|^2 - \int_0^t \langle A(s)\dot{u}^n(s), \dot{u}^n(s) \rangle ds$$

yields for a.e. $t \in [0, T]$

$$\varphi_\infty(u^\infty(t)) + \frac{1}{2} \|\dot{u}^\infty(t)\|^2 = \varphi_\infty(u_0^\infty) + \frac{1}{2} \|\dot{u}_0^\infty\|^2 - \int_0^t \langle A(s)\dot{u}^\infty(s), \dot{u}^\infty(s) \rangle ds.$$

Step 6. Localization of further limits and final step.

As $(z^n = -A(\cdot)\dot{u}^n - \ddot{u}^n)$ is bounded in $L^1_{\mathbb{R}^d}([0, T])$ in view of Step 3, it is relatively compact in the second dual $L^\infty_{\mathbb{R}^d}([0, T])'$ of $L^1_{\mathbb{R}^d}([0, T])$ endowed with the weak topology $\sigma(L^\infty_{\mathbb{R}^d}([0, T])', L^\infty_{\mathbb{R}^d}([0, T]))$. Furthermore, (z^n) can be viewed as a bounded sequence in $\mathcal{C}_{\mathbb{R}^d}([0, T])'$. Hence there is a filter \mathcal{U} finer than the Fréchet filter $l \in L^\infty_{\mathbb{R}^d}([0, T])'$ and $\mathbf{n} \in \mathcal{C}_{\mathbb{R}^d}([0, T])'$ such that

$$\mathcal{U} - \lim_n z^n = l \in L^\infty_{\mathbb{R}^d}([0, T])'_{\text{weak}} \tag{9}$$

and

$$\lim_n z^n = \mathbf{n} \in \mathcal{C}_{\mathbb{R}^d}([0, T])'_{\text{weak}} \tag{10}$$

where $L^\infty_{\mathbb{R}^d}([0, T])'_{\text{weak}}$ is the second dual of $L^1_{\mathbb{R}^d}([0, T])$ endowed with the topology $\sigma(L^\infty_{\mathbb{R}^d}([0, T])', L^\infty_{\mathbb{R}^d}([0, T]))$ and $\mathcal{C}_{\mathbb{R}^d}([0, T])'_{\text{weak}}$ denotes the space $\mathcal{C}_{\mathbb{R}^d}([0, T])'$ endowed with the weak topology $\sigma(\mathcal{C}_{\mathbb{R}^d}([0, T])', \mathcal{C}_{\mathbb{R}^d}([0, T]))$, because $\mathcal{C}_{\mathbb{R}^d}([0, T])$ is a separable Banach space for the norm sup, so that we may assume by extracting subsequences that (z^n) weakly converges to $\mathbf{n} \in \mathcal{C}_{\mathbb{R}^d}([0, T])'$. Let l_a be the density of the absolutely continuous part l_a of l in the decomposition $l = l_a + l_s$ in absolutely continuous part l_a and singular part l_s , in the sense there is a decreasing sequence (A_n) of Lebesgue-measurable sets in $[0, T]$ with $A_n \downarrow \emptyset$ such that $l_s(f) = l_s(1_{A_n} f)$ for all $h \in L^\infty_{\mathbb{R}^d}([0, T])$ and for all $n \geq 1$. As $(z^n = -A(\cdot)\dot{u}^n - \ddot{u}^n)$ biting converges to $z^\infty = -A(\cdot)\dot{u}^\infty - \zeta^\infty$ in Step 4, it is

already known [22] that

$$l_a(f) = \int_0^T \langle f(t), -A(t)\dot{u}^\infty(t) - \zeta^\infty(t) \rangle dt$$

for all $f \in L_{\mathbb{R}^d}^\infty([0, T])$, shortly $z^\infty = -A(t)\dot{u}^\infty(t) - \zeta^\infty(t)$ coincides a.e. with the density of the absolutely continuous part l_a . By [19, 46], we have

$$I_{\varphi_\infty}^*(l) = I_{\varphi_\infty^*}(-A(\cdot)\dot{u}^\infty - \zeta^\infty) + \delta^*(l_s, \text{dom } I_{\varphi_\infty})$$

where φ_∞^* is the conjugate of φ_∞ , $I_{\varphi_\infty^*}$ is the integral functional defined on $L_{\mathbb{R}^d}^1([0, T])$ associated with φ_∞^* , $I_{\varphi_\infty}^*$ is the conjugate of the integral functional I_{φ_∞} , and

$$\text{dom } I_{\varphi_\infty} := \{u \in L_{\mathbb{R}^d}^\infty([0, T]) : I_{\varphi_\infty}(u) < \infty\}.$$

Using the inclusion

$$z^\infty = -A(\cdot)\dot{u}^\infty - \zeta^\infty \in \partial I_{\varphi_\infty}(u^\infty),$$

that is,

$$I_{\varphi_\infty^*}(-A(\cdot)\dot{u}^\infty - \zeta^\infty) = \langle -A(\cdot)\dot{u}^\infty - \zeta^\infty, u^\infty \rangle - I_{\varphi_\infty}(u^\infty),$$

we see that

$$I_{\varphi_\infty}^*(l) = \langle -A(\cdot)\dot{u}^\infty - \zeta^\infty, u^\infty \rangle - I_{\varphi_\infty}(u^\infty) + \delta^*(l_s, \text{dom } I_{\varphi_\infty}).$$

Coming back to $z^n(t) = \nabla \varphi_n(u^n(t))$, we have

$$\varphi_n(x) \geq \varphi_n(u^n(t)) + \langle x - u^n(t), z^n(t) \rangle$$

for all $x \in \mathbb{R}^d$. Substituting x by $h(t)$ in this inequality, where $h \in \mathcal{C}_{\mathbb{R}^d}([0, T])$, and integrating, we get

$$\int_0^T \varphi_n(h(t)) dt \geq \int_0^T \varphi_n(u^n(t)) dt + \int_0^T \langle h(t) - u^n(t), z^n(t) \rangle dt.$$

Arguing as in Step 4 by passing to the limit in the preceding inequality, involving the epiliminf property for integral functionals (cf. (6)), it is easy to see that

$$\int_0^T \varphi_\infty(h(t)) dt \geq \int_0^T \varphi_\infty(u^\infty(t)) dt + \langle h - u^\infty, \mathbf{n} \rangle.$$

Whence \mathbf{n} belongs to the subdifferential $\partial J_{\varphi_\infty}(u^\infty)$ of the convex lower semicontinuous integral functional J_{φ_∞} defined on $\mathcal{C}_{\mathbb{R}^d}([0, T])$ by

$$J_{\varphi_\infty}(u) := \int_0^T \varphi_\infty(u(t)) dt, \quad \forall u \in \mathcal{C}_{\mathbb{R}^d}([0, T]).$$

Now let $B : \mathcal{C}_{\mathbb{R}^d}([0, T]) \rightarrow L_{\mathbb{R}^d}^\infty([0, T])$ be the continuous injection, and let $B^* : L_{\mathbb{R}^d}^\infty([0, T])' \rightarrow \mathcal{C}_{\mathbb{R}^d}([0, T])'$ be the adjoint of B given by

$$\langle B^*l, f \rangle = \langle l, Bf \rangle = \langle l, f \rangle, \quad \forall l \in L_{\mathbb{R}^d}^\infty([0, T])', \quad \forall f \in \mathcal{C}_{\mathbb{R}^d}([0, T]).$$

Then we have $B^*l = B^*l_a + B^*l_s$, $l \in L_{\mathbb{R}^d}^\infty([0, T])'$ being the limit of z_n under the filter \mathcal{U} given in Sect. 4 and $l = l_a + l_s$ being the decomposition of l in absolutely continuous part l_a and singular part l_s . It follows that

$$\langle B^*l, f \rangle = \langle B^*l_a, f \rangle + \langle B^*l_s, f \rangle = \langle l_a, f \rangle + \langle l_s, f \rangle$$

for all $f \in \mathcal{C}_{\mathbb{R}^d}([0, T])$. But it is already seen that

$$\begin{aligned} \langle l_a, f \rangle &= \langle -A(\cdot)\dot{u}^\infty - \zeta^\infty, f \rangle \\ &= \int_0^T \langle -A(\cdot)\dot{u}^\infty(t) - \zeta^\infty(t), f(t) \rangle dt, \quad \forall f \in L_{\mathbb{R}^d}^\infty([0, T]) \end{aligned}$$

so that the measure B^*l_a is absolutely continuous

$$\langle B^*l_a, h \rangle = \int_0^T \langle -A(\cdot)\dot{u}^\infty(t) - \zeta^\infty(t), f(t) \rangle dt, \quad \forall f \in \mathcal{C}_{\mathbb{R}^d}([0, T])$$

and its density $-A(\cdot)\dot{u}^\infty - \zeta^\infty$ satisfies the inclusion

$$-A(t)\dot{u}^\infty(t) - \zeta^\infty(t) \in \partial\varphi_\infty(u^\infty(t)), \quad \text{a.e.}$$

and the singular part B^*l_s satisfies the equation

$$\langle B^*l_s, f \rangle = \langle l_s, h \rangle, \quad \forall f \in \mathcal{C}_{\mathbb{R}^d}([0, T]).$$

As $B^*l = \mathbf{n}$, using (9) and (10), it turns out that \mathbf{n} is the sum of the absolutely continuous measure \mathbf{n}_a with

$$\langle \mathbf{n}_a, f \rangle = \int_0^T \langle -A(t)\dot{u}^\infty(t) - \zeta^\infty(t), f(t) \rangle dt, \quad \forall f \in \mathcal{C}_{\mathbb{R}^d}([0, T])$$

and the singular part \mathbf{n}_s given by

$$\langle \mathbf{n}_s, f \rangle = \langle l_s, f \rangle, \quad \forall f \in \mathcal{C}_{\mathbb{R}^d}([0, T]).$$

which satisfies the property: for any nonnegative measure θ on $[0, T]$ with respect to which \mathbf{n}_s is absolutely continuous

$$\int_0^T r_{\varphi_\infty^*} \left(\frac{d\mathbf{n}_s}{d\theta}(t) \right) d\theta(t) = \int_0^T \left\langle u^\infty(t), \frac{d\mathbf{n}_s}{d\theta}(t) \right\rangle d\theta(t)$$

where $r_{\varphi_\infty^*}$ denotes the recession function of φ_∞^* . Indeed, as \mathbf{n} belongs to $\partial J_{\varphi_\infty}(u^\infty)$ by applying [46, Theorem 5], we have

$$J_{\varphi_\infty^*}^*(n) = I_{\varphi_\infty^*} \left(\frac{d\mathbf{n}_a}{dt} \right) + \int_0^T r_{\varphi_\infty^*} \left(\frac{d\mathbf{n}_s}{d\theta}(t) \right) d\theta(t), \quad (11)$$

with

$$I_{\varphi_\infty^*}(v) := \int_0^T \varphi_\infty^*(v(t)) dt, \quad \forall v \in L^1_{\mathbb{R}^d}([0, T]).$$

Recall that

$$\frac{d\mathbf{n}_a}{dt} = -A(\cdot)\dot{u}^\infty - \zeta^\infty \in \partial I_{\varphi_\infty}(u^\infty),$$

that is,

$$I_{\varphi_\infty^*} \left(\frac{d\mathbf{n}_a}{dt} \right) = \langle -A(\cdot)\dot{u}^\infty - \zeta^\infty, u^\infty \rangle_{\langle L^1_{\mathbb{R}^d}([0, T]), L^\infty_{\mathbb{R}^d}([0, T]) \rangle} - I_{\varphi_\infty}(u^\infty). \quad (12)$$

From (12), we deduce

$$\begin{aligned} J_{\varphi_\infty^*}^*(n) &= \langle u^\infty, \mathbf{n} \rangle_{\langle \mathcal{C}_{\mathbb{R}^d}([0, T]), \mathcal{C}'_{\mathbb{R}^d}([0, T]) \rangle} - J_{\varphi_\infty}(u^\infty) \\ &= \langle u^\infty, \mathbf{n} \rangle_{\langle \mathcal{C}_{\mathbb{R}^d}([0, T]), \mathcal{C}'_{\mathbb{R}^d}([0, T]) \rangle} - I_{\varphi_\infty}(u^\infty) \\ &= \int_0^T \langle u^\infty(t), -A(\cdot)\dot{u}^\infty - \zeta^\infty(t) \rangle dt \\ &\quad + \int_0^T \left\langle u^\infty(t), \frac{d\mathbf{n}_s}{d\theta}(t) \right\rangle d\theta(t) - I_{\varphi_\infty}(u^\infty) \\ &= I_{\varphi_\infty^*} \left(\frac{d\mathbf{n}_a}{dt} \right) + \int_0^T \left\langle u^\infty(t), \frac{d\mathbf{n}_s}{d\theta}(t) \right\rangle d\theta(t). \end{aligned}$$

Coming back to (11), we get the equality

$$\int_0^T r_{\varphi_\infty^*} \left(\frac{d\mathbf{n}_s}{d\theta}(t) \right) d\theta(t) = \int_0^T \left\langle u^\infty(t), \frac{d\mathbf{n}_s}{d\theta}(t) \right\rangle d\theta(t).$$

The proof is complete.

Comments Some comments are in order. In Proposition 3.1, using the existence and uniqueness of $W_H^{2,\infty}([0, T])$ of the approximating second-order equation

$$\begin{cases} 0 = \ddot{u}^n(t) + A(t)\dot{u}^n(t) + \nabla\varphi_n(u^n(t)), t \in [0, T] \\ u^n(0) = u_0^n, \dot{u}^n(0) = \dot{u}_0^n, \end{cases}$$

we state the existence of a generalized solution u^∞ to the second-order evolution inclusion

$$\begin{cases} 0 \in \ddot{u}(t) + A(t)\dot{u}(t) + \partial\varphi_\infty(u(t)), t \in [0, T] \\ u(0) = u_0 \in \text{dom } \varphi_\infty, \dot{u}(0) = \dot{u}_0 \end{cases}$$

via an epiconvergence approach involving the structure of bounded sequences in $L^1_H([0, T])$ space [22] and describe various properties of such a generalized solution. In particular, we show that such a generalized solution u^∞ is $W_{BV}^{1,1}([0, T])$ and satisfies the energy conservation and there exists a Young measure ν_t with barycenter $\text{bar}(\nu_t) \in L^1_H([0, T])$ such that $-A(t)\dot{u}^\infty(t) - \text{bar}(\nu_t) \in \partial\varphi_\infty(u^\infty(t))$ a.e. In this vein, compare with Attouch et al. [4, 27], Paoli [43], and Schatzman [48].

Now we deal at first with $W_{BV}^{1,1}([0, T], H)$ solution for a second-order evolution problem.

Theorem 3.3 *Let for every $t \in [0, T]$, $A(t) : D(A(t)) \subset H \rightarrow 2^H$ be a maximal monotone operator with $D(A(t))$ ball compact for every $t \in [0, T]$ satisfying*

(H1) *there exists a function $r : [0, T] \rightarrow [0, +\infty[$ which is continuous on $[0, T[$ and nondecreasing with $r(T) < +\infty$ such that*

$$\text{dis}(A(t), A(s)) \leq dr([s, t]) = r(t) - r(s) \text{ for } 0 \leq s \leq t \leq T$$

(H2) *there exists a nonnegative real number c such that*

$$\|A^0(t, x)\| \leq c(1 + \|x\|) \text{ for } t \in [0, T], x \in D(A(t))$$

Let $f : [0, T] \times H \times H \rightarrow H$ be such that for every $x, y \in H \times H$ the mapping $f(\cdot, x, y)$ is Borel-measurable on $[0, T]$ and for every $t \in [0, T]$, $f(t, \cdot, \cdot)$ is continuous on $H \times H$ and satisfying

- (i) $\|f(t, x, y)\| \leq M(1 + \|x\|), \forall t, x, y \in [0, T] \times H \times H.$
- (ii) $\|f(t, x, z) - f(t, y, z)\| \leq M\|x - y\|, \forall t, x, y, z \in [0, T] \times H \times H \times H.$

Then for $u_0 \in D(A(0))$ and $y_0 \in H$, there are a BVC mapping $u : [0, T] \rightarrow H$ and a $W_{BV}^{1,1}([0, T], H)$ mapping $y : [0, T] \rightarrow H$ satisfying

$$y(t) = y_0 + \int_0^t u(s)ds, \quad t \in [0, T],$$

$$-\frac{du}{dr}(t) \in A(t)u(t) + f(t, u(t), y(t)) \text{ dr-a.e. } t \in [0, T],$$

$$u(0) = u_0$$

with the property: $|u(t) - u(\tau)| \leq K|r(t) - r(\tau)|$ for all $t, \tau \in [0, T]$ for some constant $K \in]0, \infty[$.

Proof By [8, Theorem 3.1] and the assumptions on f , for any continuous mapping $h : [0, T] \rightarrow H$, there is a unique BVC solution v_h to the inclusion

$$\begin{cases} v_h(0) = u_0 \in D(A(0)) \\ -\frac{dv_h}{dr}(t) \in A(t)v_h(t) + f(t, v_h(t), h(t)) \text{ dr-a.e.} \end{cases}$$

with $\|v_h(t)\| \leq K$, $t \in [0, T]$ and $\|v_h(t) - v_h(\tau)\| \leq K(r(t) - r(\tau))$, $t, \tau \in [0, T]$ so that

$$dv_h = \frac{dv_h}{dr} dr$$

with $\frac{dv_h}{dr} \in K\overline{B}_H$, consequently $\frac{dv_h}{dr} \in L_H^\infty([0, T], dr)$. Let consider the closed convex subset \mathcal{X} in the Banach space $\mathcal{C}_H([0, T])$ defined by

$$\mathcal{X} := \{u : [0, T] \rightarrow H : u(t) = u_0 + \int_0^t \dot{u}(s)ds, \dot{u} \in S_{K\overline{B}_H}^1, t \in [0, T]\}$$

where $S_{K\overline{B}_H}^1$ denotes the set of all integrable selections of the convex weakly compact valued constant multifunction $K\overline{B}_H$. Now for each $h \in \mathcal{X}$, let us consider the mapping

$$\Phi(h)(t) := u_0 + \int_0^t v_h(s)ds, t \in [0, T].$$

Then it is clear that $\Phi(h) \in \mathcal{X}$. Our aim is to prove the existence theorem by applying some ideas developed in Castaing et al. [24] via a generalized fixed point theorem [36, 44]. Nevertheless this needs a careful look using the estimation of the BVC solution given above. For this purpose, we first claim that $\Phi : \mathcal{X} \rightarrow \mathcal{X}$ is continuous and for any $h \in \mathcal{X}$ and for any $t \in [0, T]$ the inclusion holds

$$\Phi(h)(t) \in u_0 + \int_0^t \overline{\text{co}}[D(A(s)) \cap K\overline{B}_H]ds.$$

Since $s \mapsto \overline{\text{co}}[D(A(s)) \cap K\overline{B}_H]$ is a convex compact valued and integrably bounded multifunction using the ball-compactness assumption, the second member is convex

compact valued [14] so that $\Phi(\mathcal{X})$ is equicontinuous and relatively compact in the Banach space $\mathcal{C}_H([0, T])$. Now we check that Φ is continuous. It is sufficient to show that, if (h_n) converges uniformly to h in \mathcal{X} , then BVC solution v_{h_n} associated with h_n

$$\begin{cases} v_{h_n}(0) = u_0 \in D(A(0)) \\ -\frac{dv_{h_n}}{dr}(t) \in A(t)v_{h_n}(t) + f(t, v_{h_n}(t), h_n(t)) \text{ dr-a.e.} \end{cases}$$

pointwisely converges to the BVC solution v_h associated with h

$$\begin{cases} v_h(0) = u_0 \in D(A(0)) \\ -\frac{dv_h}{dr}(t) \in A(t)v_h(t) + f(t, v_h(t), h(t)) \text{ dr-a.e.} \end{cases}$$

As $D(A(t))$ is ball compact, (v_{h_n}) is uniformly bounded, and bounded in variation since $\|v_{h_n}(t) - v_{h_n}(\tau)\| \leq K(r(t) - r(\tau))$, $t, \tau \in [0, T]$, we may assume that (v_{h_n}) pointwisely converges to a BVC mapping v . As $v_{h_n} = v_0 + \int_{]0,t]} \frac{dv_{h_n}}{dr} dr$, $t \in [0, T]$ and $\frac{dv_{h_n}}{dr}(s) \in K\bar{B}_H$, $s \in [0, T]$, we may assume that $(\frac{dv_{h_n}}{dr})$ converges weakly in $L^1_H([0, T], dr)$ to $w \in L^1_H([0, T], dr)$ with $w(t) \in K\bar{B}_H$, $t \in [0, T]$ so that

$$\text{weak-}\lim_n v_{h_n} = u_0 + \int_{]0,t]} w dr := z(t), \quad t \in [0, T].$$

By identifying the limits, we get

$$v(t) = z(t) = u_0 + \int_{]0,t]} w dr$$

with $\frac{dv}{dr} = w$ so that $\lim_n f(t, v_{h_n}(t), h_n(t)) = f(t, v(t), h(t))$, $t \in [0, T]$. Consequently we may assume that $(\frac{dv_{h_n}}{dr} + f(\cdot, v_{h_n}(\cdot), h_n(\cdot)))$ Komlos converges to $\frac{dv}{dr} - f(\cdot, v(\cdot), h(\cdot))$. For simplicity, set $g_n(t) = f(t, v_{h_n}(t), h_n(t))$ and $g(t) = f(t, v(t), h(t))$. There is a dr -negligible set N such that for $t \in I \setminus N$ and

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{j=1}^n \left(\frac{dv_{h_j}}{dr}(t) + g_j(t) \right) = \frac{dv}{dr}(t) + g(t).$$

Let $\eta \in D(A(t))$. From

$$\begin{aligned} & \left\langle \frac{dv_{h_n}}{dr}(t) + g_n(t), v(t) - \eta \right\rangle \\ &= \left\langle \frac{dv_{h_n}}{dr}(t) + g_n(t), v_{h_n}(t) - \eta \right\rangle + \left\langle \frac{dv_{h_n}}{dr}(t) + g_n(t), v(t) - v_{h_n}(t) \right\rangle, \end{aligned}$$

let us write

$$\begin{aligned} & \frac{1}{n} \sum_{j=1}^n \left\langle \frac{dv_{h_j}}{dr}(t) + g_j(t), v(t) - \eta \right\rangle \\ &= \frac{1}{n} \sum_{j=1}^n \left\langle \frac{dv_{h_j}}{dr}(t) + g_j(t), v_{h_j}(t) - \eta \right\rangle + \frac{1}{n} \sum_{j=1}^n \left\langle \frac{dv_{h_j}}{dr}(t) + g_j(t), v(t) - v_{h_j}(t) \right\rangle, \end{aligned}$$

so that

$$\begin{aligned} & \frac{1}{n} \sum_{j=1}^n \left\langle \frac{dv_{h_j}}{dr}(t) + g_j(t), v(t) - \eta \right\rangle \\ & \leq \frac{1}{n} \sum_{j=1}^n \left\langle A^0(t, \eta), \eta - v_{h_j}(t) \right\rangle + (\text{Constant}) \frac{1}{n} \sum_{j=1}^n \|v(t) - v_{h_j}(t)\|. \end{aligned}$$

Passing to the limit when $n \rightarrow \infty$, this last inequality gives immediately

$$\left\langle \frac{dv}{dr}(t) + g(t), v(t) - \eta \right\rangle \leq \langle A^0(t, \eta), \eta - v(t) \rangle \text{ a.e.}$$

As a consequence, by Lemma 2.2, $-\frac{dv}{dr}(t) \in A(t)v(t) + g(t) = A(t)v(t) + f(t, v(t), h(t))$ a.e. with $v(0) = u_0 \in D(A(0))$ so that by uniqueness $v = v_h$. Now let us check that $\Phi : \mathcal{X} \rightarrow \mathcal{X}$ is continuous. Let $h_n \rightarrow h$. We have

$$\Phi(h_n)(t) - \Phi(h)(t) = \int_0^t v_{h_n}(s) ds - \int_0^t v_h(s) ds = \int_0^t [v_{h_n}(s) - v_h(s)] ds$$

As $\|v_{h_n}(\cdot) - v_h(\cdot)\| \rightarrow 0$ pointwisely and is uniformly bounded : $\|v_{h_n}(\cdot) - v_h(\cdot)\| \leq 2K$, by we conclude that

$$\sup_{t \in [0, T]} \|\Phi(h_n)(t) - \Phi(h)(t)\| \leq \sup_{t \in [0, T]} \int_0^t \|v_{h_n}(\cdot) - v_h(\cdot)\| ds \rightarrow 0$$

so that $\Phi(h_n) - \Phi(h) \rightarrow 0$ in $\mathcal{C}_H([0, T])$. Here one may invoke a general fact that on bounded subsets of L^∞ , the topology of convergence in measure coincides with the topology of uniform convergence on uniformly integrable sets, i.e., on relatively weakly compact subsets, alias the Mackey topology. This is a lemma due to Grothendieck [33, Ch.5 §4 no 1 Prop. 1 and exercice] (see also [15] for a more general result concerning the Mackey topology for bounded sequences in $L^\infty_{E^*}$). Since $\Phi : \mathcal{X} \rightarrow \mathcal{X}$ is continuous and $\Phi(\mathcal{X})$ is relatively compact in $\mathcal{C}_H([0, T])$, by [36, 44] Φ has a fixed point, say $h = \Phi(h) \in \mathcal{X}$, that means

$$h(t) = \Phi(h)(t) = u_0 + \int_0^t v_h(s)ds, \quad t \in [0, T],$$

$$\begin{cases} v_h(0) = u_0 \in D(A(0)) \\ -\frac{dv_h}{dr}(t) \in A(t)v_h(t) + f(t, v_h(t), h(t)) \quad dr\text{-a.e.} \end{cases}$$

The proof is complete.

The following results are sharp variants of Theorem 3.3.

Theorem 3.4 *Let for every $t \in [0, T]$, $A(t) : D(A(t)) \subset H \rightarrow 2^H$ be a maximal monotone operator with $D(A(t))$ ball compact for every $t \in [0, T]$ satisfying (H2) and*

(H1)' *there exists a function $\beta \in W^{1,1}([0, T], \mathbb{R}; dt)$ which is nonnegative on $[0, T]$ and non-decreasing with $\beta(T) < \infty$ such that*

$$\text{dis}(A(t), A(s)) \leq |\beta(t) - \beta(s)|, \quad \forall s, t \in [0, T].$$

(H1)* *For any $t \in [0, T]$ and for any $x \in D(A(t))$, $A(t)x$ is cone-valued.*

Let $f : [0, T] \times H \times H \rightarrow H$ be such that for every $x, y \in H \times H$ the mapping $f(\cdot, x, y)$ is Lebesgue-measurable on $[0, T]$ and for every $t \in [0, T]$, $f(t, \cdot, \cdot)$ is continuous on $H \times H$ and satisfying

- (i) $\|f(t, x, y)\| \leq M(1 + \|x\|), \quad \forall t, x, y \in [0, T] \times H \times H.$
- (ii) $\|f(t, x, z) - f(t, y, z)\| \leq M\|x - y\|, \quad \forall t, x, y, z \in [0, T] \times H \times H \times H.$

Then, for all $u_0 \in D(A(0)), y_0 \in H$, there are an absolutely continuous mapping $u : [0, T] \rightarrow H$ and an absolutely continuous mapping $y : [0, T] \rightarrow H$ satisfying

$$y(t) = y_0 + \int_0^t u(s)ds, \quad t \in [0, T],$$

$$-\frac{du}{dt}(t) \in A(t)u(t) + f(t, u(t), y(t)) \quad dt - \text{a.e. } t \in [0, T], u(0) = u_0,$$

with

$$\|\dot{u}(t)\| \leq (K + M(1 + K))(\dot{\beta}(t) + 1) + M(1 + K)$$

for a.e. $t \in [0, T]$, for some positive constant K .

Proof By [7, Theorem 3.4] and the assumptions on f , for any continuous mapping $h : [0, T] \rightarrow H$, there is a unique AC solution v_h to the inclusion

$$\begin{cases} v_h(0) = u_0 \in D(A(0)) \\ -\dot{v}_h(t) \in A(t)v_h(t) + f(t, v_h(t), h(t)) \quad dt\text{-a.e.} \end{cases}$$

with $\|\dot{v}_h(t)\| \leq \gamma(t) := (K + M(1 + K))(\dot{\beta}(t) + 1) + M(1 + K)$ a.e. $t \in [0, T]$ so that $\gamma \in L^1_{\mathbb{R}}([0, T])$ and $\|v_h(t)\| \leq L = \text{Constant}$, $t \in [0, T]$. Let us consider the closed convex subset \mathcal{X} in the Banach space $\mathcal{C}_H([0, T])$ defined by

$$\mathcal{X} := \{u : [0, T] \rightarrow H : u(t) = u_0 + \int_0^t \dot{u}(s)ds, \dot{u} \in S^1_{L\bar{B}_H}, t \in [0, T]\}$$

where $S^1_{L\bar{B}_H}$ denotes the set of all integrable selections of the convex weakly compact valued constant multifunction $L\bar{B}_H$. Now for each $h \in \mathcal{X}$, let us consider the mapping

$$\Phi(h)(t) := u_0 + \int_0^t v_h(s)ds, t \in [0, T].$$

Then it is clear that $\Phi(h) \in \mathcal{X}$. Our aim is to prove the existence theorem by applying some ideas developed in Castaing et al. [24] via a generalized fixed point theorem [36, 44]. Nevertheless this needs a careful look using the estimation of the AC solution given above. For this purpose, we first claim that $\Phi : \mathcal{X} \rightarrow \mathcal{X}$ is continuous for any $h \in \mathcal{X}$ and for any $t \in [0, T]$, the inclusion holds

$$\Phi(h)(t) \in u_0 + \int_0^t \overline{\text{co}}[D(A(s)) \cap L\bar{B}_H]ds.$$

Since $s \mapsto \overline{\text{co}}[D(A(s)) \cap L\bar{B}_H]$ is a convex compact valued and integrably bounded multifunction, the second member is convex compact valued [14] so that $\Phi(\mathcal{X})$ is equicontinuous and relatively compact in the Banach space $\mathcal{C}_H([0, T])$. Now we check that Φ is continuous. It is sufficient to show that, if h_n converges uniformly to h in \mathcal{X} , then the AC solution v_{h_n} associated with h_n

$$\begin{cases} v_{h_n}(0) = u_0 \in D(A(0)) \\ -\dot{v}_{h_n}(t) \in A(t)v_{h_n}(t) + f(t, v_{h_n}(t), h_n(t)) \text{ dt-a.e.} \end{cases}$$

converges uniformly to the AC solution v_h associated with h

$$\begin{cases} v_h(0) = u_0 \in D(A(0)) \\ -\dot{v}_h(t) \in A(t)v_h(t) + f(t, v_h(t), h(t)) \text{ dt-a.e.} \end{cases}$$

We have

$$-\dot{v}_{h_n}(t) \in A(t)v_{h_n}(t) + f(t, v_{h_n}(t), h_n(t)), \text{ a.e. } t \in [0, T],$$

with the estimation $\|\dot{v}_{h_n}(t)\| \leq \gamma(t)$ and $\gamma \in L^1_{\mathbb{R}}([0, T])$ for all $n \in \mathbb{N}$. As $D(A(t))$ is ball compact and (\dot{v}_{h_n}) is relatively weakly compact in

$L^1_H([0, T])$, we may assume that (v_{h_n}) converges uniformly to an absolutely continuous mapping v such that $v(t) = u_0 + \int_0^t \dot{v}(s)ds$, $t \in [0, T]$, $\|\dot{v}(t)\| \leq \gamma(t)$, $t \in [0, T]$, and $(\dot{v}_{h_n}) \sigma(L^1_H, L^\infty_H)$ converges to \dot{v} so that $\lim_n f(t, v_{h_n}(t), h_n(t)) = f(t, v(t), h(t))$, $t \in [0, T]$. Consequently we may assume that $(\dot{v}_{h_n} + f(\cdot, v_{h_n}(\cdot), h_n(\cdot)))$ Komlos converges to $\dot{v} - f(\cdot, v(\cdot), h(\cdot))$. Let us set $g_n(t) = f(t, v_{h_n}(t), h_n(t))$ and $g(t) = f(t, v(t), h(t))$. There is a negligible set N such that for $t \in [0, T] \setminus N$ and

$$\lim_{n \rightarrow \infty} \frac{1}{n} \sum_{j=1}^n (\dot{v}_{h_j}(t) + g_j(t)) = \dot{v}(t) + g(t).$$

Let $\eta \in D(A(t))$. From

$$\begin{aligned} & \langle \dot{v}_{h_n}(t) + g_n(t), v(t) - \eta \rangle \\ &= \langle \dot{v}_{h_n}(t) + g_n(t), v_{h_n}(t) - \eta \rangle + \langle \dot{v}_{h_n}(t) + g_n(t), v(t) - v_{h_n}(t) \rangle \end{aligned}$$

let us write

$$\begin{aligned} & \frac{1}{n} \sum_{j=1}^n \langle \dot{v}_{h_j}(t) + g_j(t), v(t) - \eta \rangle \\ &= \frac{1}{n} \sum_{j=1}^n \langle \dot{v}_{h_j}(t) + g_j(t), v_{h_j}(t) - \eta \rangle + \frac{1}{n} \sum_{j=1}^n \langle \dot{v}_{h_j}(t) + g_j(t), v(t) - v_{h_j}(t) \rangle, \end{aligned}$$

so that

$$\begin{aligned} & \frac{1}{n} \sum_{j=1}^n \langle \dot{v}_{h_j}(t) + g_j(t), v(t) - \eta \rangle \\ & \leq \frac{1}{n} \sum_{j=1}^n \langle A^0(t, \eta), \eta - v_{h_j}(t) \rangle + (\gamma(t) + \text{Constant}) \frac{1}{n} \sum_{j=1}^n \|v(t) - v_{h_j}(t)\|. \end{aligned}$$

Passing to the limit when $n \rightarrow \infty$, this last inequality gives immediately

$$\langle \dot{v}(t) + g(t), v(t) - \eta \rangle \leq \langle A^0(t, \eta), \eta - v(t) \rangle \text{ a.e.}$$

As a consequence, $-\dot{v}(t) \in A(t)v(t) + g(t) = A(t)v(t) + f(t, v(t), h(t))$ a.e. with $v(0) = u_0 \in D(A(0))$ so that by uniqueness $v = v_h$. Since $\Phi : \mathcal{X} \rightarrow \mathcal{X}$ is continuous and $\Phi(\mathcal{X})$ is relatively compact in $\mathcal{C}_H([0, T])$, by [36, 44] Φ has a fixed point, say $h = \Phi(h) \in \mathcal{X}$, that means

$$h(t) = \Phi(h)(t) = u_0 + \int_0^t v_h(s) ds, \quad t \in [0, T],$$

$$\begin{cases} v_h(0) = u_0 \in D(A(0)) \\ -\dot{v}_h(t) \in A(t)v_h(t) + f(t, v_h(t), h(t)) \quad dt\text{-a.e.} \end{cases}$$

The proof is complete.

Comments The use of a generalized fixed point theorem is initiated in [24] dealing with some second-order sweeping process associated with a closed moving set $C(t, u)$. Actually it is possible to obtain a variant of Theorem 3.4 by assuming that $A(t) : D(A(t)) \subset H \rightarrow 2^H$ is a maximal monotone operator with $D(A(t))$ ball compact for every $t \in [0, T]$ satisfying (H2) and (H1)' there exists a function $\beta \in W^{1,2}([0, T], \mathbb{R}; dt)$ which is nonnegative on I and non-decreasing with $\beta(T) < \infty$ such that

$$\text{dis}(A(t), A(s)) \leq |\beta(t) - \beta(s)|, \quad \forall s, t \in [0, T].$$

Here using fixed point theorem provides a short proof with new approach involving the continuous dependance of the trajectory v_h associated with the control $h \in \mathcal{X}$ and also the compactness of the integral of convex compact integrably bounded multifunctions [14].

4 Evolution Problems with Lipschitz Variation Maximal Monotone Operator and Application to Viscosity and Control

Now, based on the existence and uniqueness of $W_H^{2,\infty}([0, T])$ solution to evolution inclusion

$$(\mathcal{S}_1) \begin{cases} 0 \in \ddot{u}(t) + A(t)\dot{u}(t) + f(t, u(t)), \quad t \in [0, T] \\ u(0) = u_0, \dot{u}(0) = \dot{u}_0 \in D(A(0)) \end{cases}$$

we will present some problems in optimal control in a second-order evolution inclusion driven by a Lipschitz variation maximal monotone operator $A(t)$ in the same vein as in Castaing-Marques-Raynaud de Fitte [25] dealing with the sweeping process. Before going further, we note that (\mathcal{S}_1) contains the evolution problem associated with the sweeping process by a closed convex Lipschitzian mapping $C : [0, T] \rightarrow \text{cc}(H)$

$$\begin{cases} 0 \in \ddot{u}(t) + N_{C(t)}(\dot{u}(t)) + f(t, u(t)), \quad t \in [0, T] \\ u(0) = u_0, \dot{u}(0) = \dot{u}_0 \in C(0) \end{cases}$$

by taking $A(t) = \partial\Psi_{C(t)}$ in (\mathcal{S}_1) .

We need some notations and background on Young measures in this special context. For the sake of completeness, we summarize some useful facts concerning Young measures. Let (Ω, \mathcal{F}, P) be a complete probability space. Let X be a Polish space, and let $\mathcal{C}^b(X)$ be the space of all bounded continuous functions defined on X . Let $\mathcal{M}_+^1(X)$ be the set of all Borel probability measures on X equipped with the narrow topology. A Young measure $\lambda : \Omega \rightarrow \mathcal{M}_+^1(X)$ is, by definition, a *scalarly measurable* mapping from Ω into $\mathcal{M}_+^1(X)$, that is, for every $f \in \mathcal{C}^b(X)$, the mapping $\omega \mapsto \langle f, \lambda_\omega \rangle := \int_X f(x) d\lambda_\omega(x)$ is \mathcal{F} -measurable. A sequence (λ^n) in the space of Young measures $\mathcal{Y}(\Omega, \mathcal{F}, P; \mathcal{M}_+^1(X))$ *stably converges* to a Young measure $\lambda \in \mathcal{Y}(\Omega, \mathcal{F}, P; \mathcal{M}_+^1(X))$ if the following holds:

$$\lim_{n \rightarrow \infty} \int_A \left[\int_X f(x) d\lambda_\omega^n(x) \right] dP(\omega) = \int_A \left[\int_X f(x) d\lambda_\omega(x) \right] dP(\omega)$$

for every $A \in \mathcal{F}$ and for every $f \in \mathcal{C}^b(X)$. We recall and summarize some results for Young measures.

Theorem 4.5 ([22, Theorem 3.3.1]) *Assume that S and T are Polish spaces. Let (μ^n) be a sequence in $\mathcal{Y}(\Omega, \mathcal{F}, P; \mathcal{M}_+^1(S))$, and let (ν^n) be a sequence in $\mathcal{Y}(\Omega, \mathcal{F}, P; \mathcal{M}_+^1(T))$. Assume that*

- (i) (μ^n) converges in probability to $\mu^\infty \in \mathcal{Y}(\Omega, \mathcal{F}, P; \mathcal{M}_+^1(S))$,
- (ii) (ν^n) stably converges to $\nu^\infty \in \mathcal{Y}(\Omega, \mathcal{F}, P; \mathcal{M}_+^1(T))$.

Then $(\mu^n \otimes \nu^n)$ stably converges to $\mu^\infty \otimes \nu^\infty$ in $\mathcal{Y}(\Omega, \mathcal{F}, P; \mathcal{M}_+^1(S \times T))$.

Theorem 4.6 ([22, Theorem 6.3.5]) *Assume that X and Z are Polish spaces. Let (u^n) be sequence of \mathcal{F} -measurable mappings from Ω into X such that (u^n) converges in probability to a \mathcal{F} -measurable mapping u^∞ from Ω into X , and let (v^n) be a sequence of \mathcal{F} -measurable mappings from Ω into Z such that (v^n) stably converges to $\nu^\infty \in \mathcal{Y}(\Omega, \mathcal{F}, P; \mathcal{M}_+^1(Z))$. Let $h : \Omega \times X \times Z \rightarrow \mathbb{R}$ be a Carathéodory integrand such that the sequence $(h(\cdot, u_n(\cdot), v_n(\cdot)))$ is uniformly integrable. Then the following holds:*

$$\lim_{n \rightarrow \infty} \int_\Omega h(\omega, u^n(\omega), v^n(\omega)) dP(\omega) = \int_\Omega \left[\int_Z h(\omega, u^\infty(\omega), z) d\nu_\omega^\infty(z) \right] dP(\omega).$$

In the remainder, Z is a compact metric space, and $\mathcal{M}_+^1(Z)$ is the space of all probability Radon measures on Z . We will endow $\mathcal{M}_+^1(Z)$ with the narrow topology so that $\mathcal{M}_+^1(Z)$ is a compact metrizable space. Let us denote by $\mathcal{Y}([0, T]; \mathcal{M}_+^1(Z))$ the space of all Young measures (alias *relaxed controls*) defined on $[0, T]$ endowed with the stable topology so that $\mathcal{Y}([0, T]; \mathcal{M}_+^1(Z))$ is a compact metrizable space with respect to this topology. By the Portmanteau Theorem for Young measures [22, Theorem 2.1.3], a sequence (ν^n) in $\mathcal{Y}([0, T]; \mathcal{M}_+^1(Z))$ stably converges to $\nu \in \mathcal{Y}([0, T]; \mathcal{M}_+^1(Z))$ if

$$\lim_{n \rightarrow \infty} \int_0^T \left[\int_Z h_t(z) d\nu_t^n(z) \right] dt = \int_0^T \left[\int_Z h_t(z) d\nu_t(z) \right] dt$$

for all $h \in L^1_{\mathcal{C}(Z)}([0, T])$, where $\mathcal{C}(Z)$ denotes the space of all continuous real-valued functions defined on Z endowed with the norm of uniform convergence. Finally let us denote by \mathcal{Z} the set of all Lebesgue-measurable mappings (alias *original controls*) $z : [0, T] \rightarrow Z$ and $\mathcal{R} := \mathcal{Y}([0, T]; \mathcal{M}_+^1(Z))$ the set of all relaxed controls (alias Young measures) associated with Z . In the remainder, we assume that $H = \mathbb{R}^d$ and Z is a compact subset in H .

For simplicity, let us consider a mapping $f : [0, T] \times H \rightarrow H$ satisfying

- (i) for every $x \in H \times Z$, $f(\cdot, x)$ is Lebesgue-measurable on $[0, T]$,
- (ii) there is $M > 0$ such that

$$\|f(t, x)\| \leq M(1 + \|x\|)$$

for all (t, x) in $[0, T] \times H$, and

$$\|f(t, x) - f(t, y)\| \leq M\|x - y\|$$

for all $(t, x, y) \in [0, T] \times H \times H$.

We consider the $W_H^{2,\infty}([0, T])$ solution set of the two following control problems

$$(\mathcal{S}_\mathcal{O}) \begin{cases} 0 \in \ddot{u}_{x,y,\zeta}(t) + A(t)\dot{u}_{x,y,\zeta}(t) + f(t, u_{x,y,\zeta}(t)) + \zeta(t), & t \in [0, T] \\ u_{x,y,\zeta}(0) = x \in H, \dot{u}_{x,y,\zeta}(0) = y \in D(A(0)) \end{cases}$$

and

$$(\mathcal{S}_\mathcal{R}) \begin{cases} 0 \in \ddot{u}_{x,y,\lambda}(t) + A(t)\dot{u}_{x,y,\lambda}(t) + f(t, u_{x,y,\lambda}(t)) + \text{bar}(\lambda_t), & t \in [0, T] \\ u_{x,y,\lambda}(0) = x \in H, \dot{u}_{x,y,\lambda}(0) = y \in D(A(0)) \end{cases}$$

where ζ belongs to the set \mathcal{Z} of all Lebesgue-measurable mappings (alias original controls) $\zeta : [0, T] \rightarrow Z$ original and λ belongs to the set \mathcal{R} of all relaxed controls. Taking (\mathcal{S}_1) into account, for each $(x, y, \zeta) \in H \times D(A(0)) \times \mathcal{Z}$ (resp. $(x, y, \lambda) \in H \times D(A(0)) \times \mathcal{R}$), there exists a unique $W_H^{2,\infty}([0, T])$ solutions, solution $u_{x,y,\zeta}$ (resp. $u_{x,y,\lambda}$), to $(\mathcal{S}_\mathcal{O})$ (resp. $(\mathcal{S}_\mathcal{R})$). We aim to present some problems in the framework of optimal control theory for the above inclusions. In particular, we state a viscosity property of the value function associated with these evolution inclusions. Similar problems driven by evolution inclusion with perturbation containing Young measures are initiated by [22, 23]. However, the present study deals with a new setting in the sense that it concerns a second-order evolution inclusion involving time-dependent maximal monotone operator.

Now we present a lemma which is useful for our purpose.

Lemma 4.6 *Let for all $t \in [0, T]$, $A(t) : D(A(t)) \subset H \rightarrow 2^H$ be a maximal monotone operator satisfying (H1) and (H2). Let $f : [0, T] \times H \rightarrow H$ be a mapping satisfying*

- (i) for every $x \in H \times Z$, $f(\cdot, x)$ is Lebesgue-measurable on $[0, T]$,
- (ii) there is $M > 0$ such that

$$\|f(t, x)\| \leq M(1 + \|x\|)$$

for all (t, x) in $[0, T] \times H$, and

$$\|f(t, x) - f(t, y)\| \leq M\|x - y\|$$

for all $(t, x, y) \in [0, T] \times H \times H$.

Let $h_n, h \in L^\infty_H([0, T], dt)$ with $\|h_n(t)\| \leq 1$ for all $t \in [0, T]$, for all $n \in \mathbb{N}$ and $\|h(t)\| \leq 1$ for all $t \in [0, T]$. Let us consider the two following second-order evolution inclusions:

$$\mathcal{S}(A, f, h_n, x, y) \begin{cases} 0 \in \ddot{u}_{x,y,h_n}(t) + A(t)\dot{u}_{x,y,h_n}(t) + f(t, u_{x,y,h_n}(t)) + h_n(t), & t \in [0, T] \\ u_{x,y,h_n}(0) = x, \dot{u}_{x,y,h_n}(0) = y \in D(A(0)) \end{cases}$$

$$\mathcal{S}(A, f, h, x, y) \begin{cases} 0 \in \ddot{u}_{x,y,h}(t) + A(t)\dot{u}_{x,y,h}(t) + f(t, u_{x,y,h}(t)) + h(t), & t \in [0, T] \\ u_{x,y,h}(0) = x, \dot{u}_{x,y,h}(0) = y \in D(A(0)) \end{cases}$$

where u_{x,y,h_n} (resp. $u_{x,y,h}$) is the unique $W_H^{2,\infty}([0, T])$ solution to $(\mathcal{S}(A, f, h_n, x, y))$ (resp. $(\mathcal{S}(A, f, h, x, y))$). Assume that $(h_n) \sigma(L^1, L^\infty)$ converges to h . Then (u_{x,y,h_n}) converges pointwisely to $u_{x,y,h}$.

Proof We note that \ddot{u}_{x,y,h_n} is uniformly bounded, so there is $u \in W_H^{2,\infty}([0, T])$ such that

$$\begin{aligned} u_{x,y,h_n} &\rightarrow u \text{ pointwisely with } u(0) = x, \\ \dot{u}_{x,y,h_n} &\rightarrow \dot{u} \text{ pointwisely with } \dot{u}(0) = y, \\ \ddot{u}_{x,y,h_n} &\rightarrow \ddot{u} \text{ with respect to } \sigma(L^1, L^\infty). \end{aligned}$$

Using Lemma 2.3, it is not difficult to see that $\dot{u}(t) \in D(A(t))$ for every $t \in [0, T]$. As $f(t, u_{x,y,h_n}(t)) \rightarrow f(t, u(t))$ pointwisely so that $f(\cdot, u_{x,y,h_n}(\cdot)) \rightarrow f(\cdot, u(\cdot))$ with respect to $\sigma(L^1, L^\infty)$. Since $(h_n) \sigma(L^1, L^\infty)$ converges to h , so that $f(\cdot, u_{x,y,h_n}(\cdot)) + h_n \rightarrow f(\cdot, u(\cdot)) + h$ with respect to $\sigma(L^1, L^\infty)$. And so $\ddot{u}_{x,y,h_n}(\cdot) + f(\cdot, u_{x,y,h_n}(\cdot)) + h_n(\cdot) \sigma(L^1, L^\infty)$ converges to $\dot{u} + f(\cdot, u(\cdot)) + h$. As a consequence, we may also assume that $\ddot{u}_{x,y,h_n}(\cdot) + f(\cdot, u_{x,y,h_n}(\cdot)) + h_n(\cdot)$ Komlos converges to $\dot{u} + f(\cdot, u(\cdot)) + h$. Coming back to the inclusion $-\ddot{u}_{x,y,h_n}(t) - f(t, u_{x,y,h_n}(t)) - h_n(t) \in A(t)\dot{u}_{x,y,h_n}(t)$, we have by the monotonicity of $A(t)$

$$\langle \ddot{u}_{x,y,h_n}(t) + f(t, u_{x,y,h_n}(t)) + h_n(t), \dot{u}_{x,y,h_n}(t) - \eta \rangle \leq \langle A^0(t, \eta), \eta - \dot{u}_{x,y,h_n}(t) \rangle$$

for any $\eta \in D(A(t))$. For notational convenience, set

$$\begin{aligned} v_n(t) &= \ddot{u}_{x,y,h_n}(t) + f(t, u_{x,y,h_n}(t)) + h_n(t), \forall t \in [0, T], \\ v(t) &= \ddot{u}(t) + f(t, u(t)) + h(t), \forall t \in [0, T]. \end{aligned}$$

There is a negligible set N such that

$$\lim_n \frac{1}{n} \sum_{i=1}^n v_i(t) = v(t)$$

for $t \notin N$. Let us write

$$\langle v_n(t), \dot{u}(t) - \eta \rangle = \langle v_n(t), \dot{u}_{x,y,h_n}(t) - \eta \rangle + \langle v_n(t), \dot{u}(t) - \dot{u}_{x,y,h_n}(t) \rangle$$

so that

$$\begin{aligned} \frac{1}{n} \sum_{i=1}^n \langle v_i(t), \dot{u}(t) - \eta \rangle &= \frac{1}{n} \sum_{i=1}^n \langle v_i(t), \dot{u}_{x,y,h_i}(t) - \eta \rangle + \frac{1}{n} \sum_{i=1}^n \langle v_i(t), \dot{u}(t) - \dot{u}_{x,y,h_i}(t) \rangle \\ &\leq \frac{1}{n} \sum_{i=1}^n \langle A^0(t, \eta), \eta - \dot{u}_{x,y,h_i}(t) \rangle + L \frac{1}{n} \sum_{i=1}^n \|\dot{u}(t) - \dot{u}_{x,y,h_i}(t)\|, \end{aligned}$$

where L is a positive generic constant. Passing to the limit when n goes to ∞ in this inequality gives immediately

$$\langle v(t), \dot{u}(t) - \eta \rangle \leq \langle A^0(t, \eta), \eta - \dot{u}(t) \rangle$$

so that by Lemma 2.2 we get

$$-\ddot{u}(t) - f(t, u_{x,y,h}(t)) - h(t) \in A(t)\dot{u}(t) \text{ a.e.}$$

with $u(0) = x$ and $\dot{u}(0) = y$. Due to the uniqueness of solution, we get $u(t) = u_{x,y,h}(t)$ for all $t \in [0, T]$. The proof is complete.

The following shows the continuous dependence of the solution with respect to the control.

Theorem 4.7 *Let for all $t \in [0, T]$, $A(t) : D(A(t)) \subset H \rightarrow 2^H$ be a maximal monotone operator satisfying (H1) and (H2). Let $f : [0, T] \times H \rightarrow H$ be a mapping satisfying*

- (i) *for every $x \in H \times Z$, $f(\cdot, x)$ is Lebesgue-measurable on $[0, T]$,*
- (ii) *there is $M > 0$ such that*

$$\|f(t, x)\| \leq M(1 + \|x\|)$$

for all (t, x) in $[0, T] \times H$, and

$$\|f(t, x_1) - f(t, x_2)\| \leq M\|x_1 - x_2\|$$

for all $(t, x_1, (t, x_2, \cdot)) \in [0, T] \times H \times H$.

Let Z be a compact subset of H . Let us consider the control problem

$$\begin{cases} 0 \in \ddot{u}_{x,y,v}(t) + A(t)\dot{u}_{x,y,v}(t) + f(t, u_{x,y,v}(t)) + \text{bar}(v_t), & t \in [0, T] \\ u_{x,y,v}(0) = x, \dot{u}_{x,y,v}(0) = y \in D(A(0)) \end{cases}$$

where $\text{bar}(v_t)$ denotes the barycenter of the measure $v_t \in \mathcal{M}_+^1(Z)$ and $u_{x,y,v}$ is the unique $W_H^{2,\infty}([0, T])$ solution associated with $\text{bar}(v_t)$. Then, for each $t \in [0, T]$, the mapping $v \mapsto u_{x,y,v}$ is continuous from \mathcal{R} to $C_H([0, T])$, where \mathcal{R} is endowed with the stable topology and $C_H([0, T])$ is endowed with the topology of pointwise convergence.

Proof (a) Let $v \in \mathcal{R}$ and let $\text{bar}(v) : t \mapsto \text{bar}(v_t)$, $t \in [0, T]$. It is easy to check that $v \mapsto \text{bar}(v)$ from \mathcal{R} to $L_H^\infty([0, T])$ is continuous with respect to the stable topology and the $\sigma(L_H^1, L_H^\infty)$, respectively. Note that \mathcal{R} is compact metrizable for the stable topology. Now let (v^n) be a sequence in \mathcal{R} which stably converges to $v \in \mathcal{R}$. Then $\text{bar}(v^n) \sigma(L_H^1, L_H^\infty)$ converges to $\text{bar}(v)$. By Lemma 4.6, we see that u_{x,y,v^n} pointwisely converges to $u_{x,y,v}$. The proof is complete.

We are now able to relate the Bolza type problems associated with the maximal monotone operator $A(t)$ as follows:

Theorem 4.8 *With the hypotheses and notations of Theorem 4.7, assume that $J : [0, T] \times H \times Z \rightarrow \mathbb{R}$ is a Carathéodory integrand, that is, $J(t, \cdot, \cdot)$ is continuous on $H \times Z$ for every $t \in [0, T]$ and $J(\cdot, x, z)$ is Lebesgue-measurable on $[0, T]$ for every $(x, z) \in H \times Z$, which satisfies the condition (\mathcal{C}) : for every sequence (ζ_n) in \mathcal{L} , the sequence $(J(\cdot, u_{x,y,\zeta^n}(\cdot), \zeta^n(\cdot)))$ is uniformly integrable in $L_{\mathbb{R}}^1([0, T], dt)$, where u_{x,y,ζ^n} denotes the unique $W_H^{2,\infty}([0, T])$ solution associated with ζ^n to the evolution inclusion*

$$\begin{cases} 0 \in \ddot{u}_{x,y,\zeta^n}(t) + A(t)\dot{u}_{x,y,\zeta^n}(t) + f(t, u_{x,y,\zeta^n}(t)) + \zeta^n(t), & t \in [0, T] \\ u_{x,y,\zeta^n}(0) = x, \dot{u}_{x,y,\zeta^n}(0) = y \in D(A(0)) \end{cases}$$

Let us consider the control problems

$$\inf(P_{\mathcal{L}}) := \inf_{\zeta \in \mathcal{L}} \int_0^T J(t, u_{x,y,\zeta}(t), \zeta(t)) dt$$

and

$$\inf(P_{\mathcal{R}}) := \inf_{\lambda \in \mathcal{R}} \int_0^T \left[\int_Z J(t, u_{x,y,\lambda}(t), z) \lambda_t(dz) \right] dt$$

where $u_{x,y,\zeta}$ (resp. $u_{x,y,\lambda}$) is the unique $W_H^{2,\infty}([0, T])$ solution associated with ζ (resp. λ) to

$$\begin{cases} 0 \in \ddot{u}_{x,y,\zeta}(t) + A(t)\dot{u}_{x,y,\zeta}(t) + f(t, u_{x,y,\zeta}(t)) + \zeta(t), & t \in [0, T] \\ u_{x,y,\zeta}(0) = x, \dot{u}_{x,y,\zeta}(0) = y \in D(A(0)) \end{cases}$$

and

$$\begin{cases} 0 \in \ddot{u}_{x,y,\lambda}(t) + A(t)\dot{u}_{x,y,\lambda}(t) + f(t, u_{x,y,\lambda}(t)) + \text{bar}(\lambda_t), & t \in [0, T] \\ u_{x,y,\lambda}(0) = x, \dot{u}_{x,y,\lambda}(0) = y \in D(A(0)) \end{cases}$$

respectively. Then one has

$$\inf(P_{\mathcal{A}}) = \inf(P_{\mathcal{R}}).$$

Proof Take a control $\lambda \in \mathcal{R}$. By virtue of the denseness with respect to the stable topology of \mathcal{Z} in \mathcal{R} , there is a sequence $(\zeta^n)_{n \in \mathbb{N}}$ in \mathcal{Z} such that the sequence $(\delta_{\zeta^n})_{n \in \mathbb{N}}$ of Young measures associated with $(\zeta^n)_{n \in \mathbb{N}}$ stably converges to λ . By Theorem 4.7, the sequence (u_{x,y,ζ^n}) of $W_H^{2,\infty}([0, T])$ solutions associated with ζ^n pointwisely converges to the unique $W_H^{2,\infty}([0, T])$ solution $u_{x,y,\lambda}$. As $(J(t, u_{x,y,\zeta^n}(t), \zeta^n(t)))$ is uniformly integrable by assumption (\mathcal{E}) , using Theorem 4.6 (or [22, Theorem 6.3.5]), we get

$$\lim_{n \rightarrow \infty} \int_0^T J(t, u_{x,y,\zeta^n}(t), \zeta^n(t)) dt = \int_0^T \left[\int_Z J(t, u_{x,y,\lambda}, z) d\lambda_t(z) \right] dt.$$

As

$$\int_0^T J(t, u_{x,y,\zeta^n}(t), \zeta^n(t)) dt \geq \inf(P_{\mathcal{A}})$$

for all $n \in \mathbb{N}$, so is

$$\int_0^T \left[\int_Z J(t, u_{x,y,\lambda}, z) d\lambda_t(z) \right] dt \geq \inf(P_{\mathcal{A}});$$

by taking the infimum on \mathcal{R} in this inequality, we get

$$\inf(P_{\mathcal{R}}) \geq \inf(P_{\mathcal{O}})$$

As $\inf(P_{\mathcal{O}}) \geq \inf(P_{\mathcal{R}})$, the proof is complete.

In the framework of optimal control, the above considerations lead to the study of the value function associated with the evolution inclusion

$$\begin{cases} 0 \in \ddot{u}_{\tau,x,y,v}(t) + A(t)\dot{u}_{\tau,x,y,v}(t) + f(t, u_{\tau,x,y,v}(t)) + \text{bar}(v_t), \\ u_{\tau,x,y,v}(\tau) = x, \dot{u}_{\tau,x,y,v}(\tau) = y \in D(A(\tau)). \end{cases}$$

The following shows that the value function satisfies the dynamic programming principle (DPP).

Theorem 4.9 (of dynamic programming principle). Assume the hypothesis and notations of Theorem 4.7, and let $x \in E$, $\tau < T$ and $\sigma > 0$ such that $\tau + \sigma < T$. Assume that $J : [0, T] \times H \times Z \rightarrow \mathbb{R}$ is bounded and continuous. Let us consider the value function

$$V_J(\tau, x, y) = \sup_{v \in \mathcal{R}} \int_{\tau}^T \left[\int_Z J(t, u_{\tau, x, y, v}(t), z) v_t(dz) \right] dt, \\ (\tau, x, y) \in [0, T] \times H \times D(A(\tau))$$

where $u_{\tau, x, y, v}$ is the $W_H^{2, \infty}([0, T])$ solution to the evolution inclusion defined on $[\tau, T]$ associated with the control $v \in \mathcal{R}$ starting from x, y at time τ

$$\begin{cases} 0 \in \ddot{u}_{\tau, x, y, v}(t) + A(t)\dot{u}_{\tau, x, y, v}(t) + f(t, u_{\tau, x, y, v}(t)) + \text{bar}(v_t), \\ u_{\tau, x, y, v}(\tau) = x, \dot{u}_{\tau, x, y, v}(\tau) = y \in D(A(\tau)) \end{cases}$$

Then the following holds:

$$V_J(\tau, x, y) = \sup_{v \in \mathcal{R}} \left\{ \int_{\tau}^{\tau+\sigma} \left[\int_Z J(t, u_{\tau, x, y, v}(t), z) v_t(dz) \right] dt \right. \\ \left. + V_J(\tau + \sigma, u_{\tau, x, y, v}(\tau + \sigma), \dot{u}_{\tau, x, y, v}(\tau + \sigma)) \right\}$$

with

$$V_J(\tau + \sigma, u_{\tau, x, v}(\tau + \sigma), \dot{u}_{\tau, x, v}(\tau + \sigma)) \\ = \sup_{\mu \in \mathcal{R}} \int_{\tau+\sigma}^T \left[\int_Z J(t, v_{\tau+\sigma, u_{\tau, x, y, v}(\tau+\sigma), \dot{u}_{\tau, x, y, v}(\tau+\sigma), \mu}(t), z) \mu_t(dz) \right] dt$$

where $v_{\tau+\sigma, u_{\tau, x, y, v}(\tau+\sigma), \dot{u}_{\tau, x, y, v}(\tau+\sigma), \mu}^1$ is the $W_H^{2, \infty}(\tau + \sigma, T)$ solution defined on $[\tau + \sigma, T]$ associated with the control $\mu \in \mathcal{R}$ starting from $u_{\tau, x, v}(\tau + \sigma), \dot{u}_{\tau, x, v}(\tau + \sigma)$ at time $\tau + \sigma$

$$\begin{cases} 0 \in v_{\tau+\sigma, u_{\tau, x, y, v}(\tau+\sigma), \dot{u}_{\tau, x, y, v}(\tau+\sigma), \mu}(t) + A(t)v_{\tau+\sigma, u_{\tau, x, y, v}(\tau+\sigma), \dot{u}_{\tau, x, y, v}(\tau+\sigma), \mu}(t), \\ \quad + f(t, v_{\tau+\sigma, u_{\tau, x, y, v}(\tau+\sigma), \dot{u}_{\tau, x, y, v}(\tau+\sigma), \mu}(t)) + \text{bar}(\mu_t), \\ v_{\tau+\sigma, u_{\tau, x, y, v}(\tau+\sigma), \dot{u}_{\tau, x, y, v}(\tau+\sigma), \mu}(\tau + \sigma) = u_{\tau, x, y, v}(\tau + \sigma), \\ \dot{v}_{\tau+\sigma, u_{\tau, x, y, v}(\tau+\sigma), \dot{u}_{\tau, x, y, v}(\tau+\sigma), \mu}(\tau + \sigma) = \dot{u}_{\tau, x, y, v}(\tau + \sigma) \in D(A(\tau + \sigma)). \end{cases} \quad (13)$$

¹It is necessary to write completely the expression of the trajectory $v_{\tau+\sigma, u_{\tau, x, y, v}(\tau+\sigma), \dot{u}_{\tau, x, y, v}(\tau+\sigma), \mu}$ that depends on $(v, \mu) \in \mathcal{R} \times \mathcal{R}$ in order to get the continuous dependence with respect to $v \in \mathcal{R}$ of $V_J(\tau + \sigma, u_{\tau, x, y, v}(\tau + \sigma))$.

Proof Let

$$W_J(\tau, x, y) := \sup_{\nu \in \mathcal{R}} \left\{ \int_{\tau}^{\tau+\sigma} \left[\int_Z J(t, u_{\tau,x,y,\nu}(t), z) v_t(dz) \right] dt \right. \\ \left. + V_J(\tau + \sigma, u_{\tau,x,y,\nu}(\tau + \sigma)) \right\}.$$

For any $\nu \in \mathcal{R}$, we have

$$\int_{\tau}^T \left[\int_Z J(t, u_{\tau,x,y,\nu}(t), z) v_t(dz) \right] dt = \int_{\tau}^{\tau+\sigma} \left[\int_Z J(t, u_{\tau,x,y,\nu}(t), z) v_t(dz) \right] dt \\ + \int_{\tau+\sigma}^T \left[\int_Z J(t, u_{\tau,x,y,\nu}(t), z) v_t(dz) \right] dt.$$

By the definition of $V_J(\tau + \sigma, u_{\tau,x,y,\nu}(\tau + \sigma), \dot{u}_{\tau,x,y,\nu}(\tau + \sigma))$, we have

$$V_J(\tau + \sigma, u_{\tau,x,y,\nu}(\tau + \sigma), \dot{u}_{\tau,x,y,\nu}(\tau + \sigma)) \geq \int_{\tau+\sigma}^T \left[\int_Z J(t, u_{\tau,x,y,\nu}(t), z) v_t(dz) \right] dt.$$

It follows that

$$\int_{\tau}^T \left[\int_Z J(t, u_{\tau,x,y,\nu}(t), z) v_t(dz) \right] dt \leq \int_{\tau}^{\tau+\sigma} \left[\int_Z J(t, u_{\tau,x,y,\nu}(t), z) v_t(dz) \right] dt \\ + V_J(\tau + \sigma, u_{\tau,x,y,\nu}(\tau + \sigma), \dot{u}_{\tau,x,y,\nu}(\tau + \sigma)).$$

By taking the supremum on $\nu \in \mathcal{R}$ in this inequality, we get

$$V_J(\tau, x, y) \leq \sup_{\nu \in \mathcal{R}} \left\{ \int_{\tau}^{\tau+\sigma} \left[\int_Z J(t, u_{\tau,x,y,\nu}(t), z) v_t(dz) \right] dt \right. \\ \left. + V_J(\tau + \sigma, u_{\tau,x,y,\nu}(\tau + \sigma), \dot{u}_{\tau,x,y,\nu}(\tau + \sigma)) \right\} \\ = W_J(\tau, x, y).$$

Let us prove the converse inequality.

Main fact: $\nu \mapsto V_J(\tau + \sigma, u_{\tau,x,\nu}(\tau + \sigma), \dot{u}_{\tau,x,\nu}(\tau + \sigma))$ is continuous on \mathcal{R} .

Let us focus on the expression of $V_J(\tau + \sigma, u_{\tau,x,\nu}(\tau + \sigma), \dot{u}_{\tau,x,\nu}(\tau + \sigma))$:

$$V_J(\tau + \sigma, u_{\tau,x,\nu}(\tau + \sigma), \dot{u}_{\tau,x,\nu}(\tau + \sigma)) \\ = \sup_{\mu \in \mathcal{R}} \int_{\tau+\sigma}^T \left[\int_Z J(t, v_{\tau+\sigma, u_{\tau,x,\nu}(\tau+\sigma), \dot{u}_{\tau,x,\nu}(\tau+\sigma), \mu}(t), z) \mu_t(dz) \right] dt$$

where $v_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \dot{u}_{\tau,x,v}(\tau+\sigma), \mu}$ denotes the trajectory solution on $[\tau + \sigma, T]$ associated with the control $\mu \in \mathcal{R}$ starting from $u_{\tau,x,v}(\tau + \sigma)$, $\dot{u}_{\tau,x,v}(\tau + \sigma)$, at time $\tau + \sigma$ in (13). Using the continuous dependence of the solution with respect to the state and the control, it is readily seen that the mapping $(v, \mu) \mapsto v_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \dot{u}_{\tau,x,v}(\tau+\sigma), \mu}(t)$ is continuous on $\mathcal{R} \times \mathcal{R}$ for each $t \in [\tau, T]$, namely, if v^n stably converges to $v \in \mathcal{R}$ and μ^n stably converges to $\mu \in \mathcal{R}$, then $v_{\tau+\sigma, u_{\tau,x,v^n}(\tau+\sigma), \dot{u}_{\tau,x,v^n}(\tau+\sigma), \mu^n}$ pointwisely converges to $v_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \dot{u}_{\tau,x,v}(\tau+\sigma), \mu}$. By using the fiber product of Young measure (see Theorem 4.5 or [22, Theorem 3.3.1]), we deduce that

$$(v, \mu) \mapsto \int_{\tau+\sigma}^T \left[\int_Z J(t, v_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \dot{u}_{\tau,x,v}(\tau+\sigma), \mu}(t), z) \mu_t(dz) \right] dt$$

is continuous on $\mathcal{R} \times \mathcal{R}$. Consequently $v \mapsto V_J(\tau + \sigma, u_{\tau,x,v}(\tau + \sigma), \dot{u}_{\tau,x,v}(\tau + \sigma))$ is continuous on \mathcal{R} . Hence the mapping $v \mapsto \int_{\tau}^{\tau+\sigma} [\int_Z J(t, u_{\tau,x,v}(t), z) v_t(dz)] dt + V_J(\tau + \sigma, u_{\tau,x,v}(\tau + \sigma), \dot{u}_{\tau,x,v}(\tau + \sigma))$ is continuous on \mathcal{R} . By compactness of \mathcal{R} , there is a maximum point $v^1 \in \mathcal{R}$ such that

$$W_J(\tau, x, y) = \int_{\tau}^{\tau+\sigma} \left[\int_Z J(t, u_{\tau,x,y,v^1}(t), z) v_t^1(dz) \right] dt + V_J(\tau + \sigma, u_{\tau,x,y,v^1}(\tau + \sigma)).$$

Similarly there is $\mu^2 \in \mathcal{R}$ such that

$$\begin{aligned} & V_J(\tau + \sigma, u_{\tau,x,v^1}(\tau + \sigma), \dot{u}_{\tau,x,v^1}(\tau + \sigma)) \\ &= \int_{\tau+\sigma}^T \left[\int_Z J(t, v_{\tau+\sigma, u_{\tau,x,v^1}(\tau+\sigma), \dot{u}_{\tau,x,v^1}(\tau+\sigma), \mu^2}(t), z) \mu_t^2(dz) \right] dt \end{aligned}$$

where

$$v_{\tau+\sigma, u_{\tau,x,v^1}(\tau+\sigma), \dot{u}_{\tau,x,v^1}(\tau+\sigma), \mu^2}(t)$$

denotes the trajectory solution associated with the control $\mu^2 \in \mathcal{R}$ starting from $u_{\tau,x,v^1}(\tau + \sigma)$, $\dot{u}_{\tau,x,v^1}(\tau + \sigma)$ at time $\tau + \sigma$ defined on $[\tau + \sigma, T]$

$$\left\{ \begin{aligned} & 0 \in v_{\tau+\sigma, u_{\tau,x,y,v^1}(\tau+\sigma), \dot{u}_{\tau,x,y,v^1}(\tau+\sigma), \mu^2}(t) + A(t) v_{\tau+\sigma, u_{\tau,x,y,v^1}(\tau+\sigma), \dot{u}_{\tau,x,y,v^1}(\tau+\sigma), \mu^2}(t), \\ & \quad + f(t, v_{\tau+\sigma, u_{\tau,x,y,v^1}(\tau+\sigma), \dot{u}_{\tau,x,y,v^1}(\tau+\sigma), \mu^2}(t)) + \text{bar}(\mu_t^2), \\ & v_{\tau+\sigma, u_{\tau,x,y,v^1}(\tau+\sigma), \dot{u}_{\tau,x,y,v^1}(\tau+\sigma), \mu^2}(\tau + \sigma) = u_{\tau,x,y,v^1}(\tau + \sigma), \\ & \dot{v}_{\tau+\sigma, u_{\tau,x,y,v^1}(\tau+\sigma), \dot{u}_{\tau,x,y,v^1}(\tau+\sigma), \mu^2}(\tau + \sigma) = \dot{u}_{\tau,x,y,v^1}(\tau + \sigma) \in D(A(\tau + \sigma)). \end{aligned} \right. \tag{14}$$

Let us set

$$\bar{v} := 1_{[\tau, \tau + \sigma]} v^1 + 1_{[\tau + \sigma, T]} \mu^2.$$

Then $\bar{v} \in \mathcal{R}$. Let $w_{\tau, x, y, \bar{v}}$ be the trajectory solution on $[\tau, T]$ associated with $\bar{v} \in \mathcal{R}$, that is,

$$\begin{cases} 0 \in \ddot{w}_{\tau, x, y, \bar{v}}(t) + A(t) \dot{w}_{\tau, x, y, \bar{v}}(t) + f(t, w_{\tau, x, y, \bar{v}}(t)) + \text{bar}(\bar{v}_t) & w_{\tau, x, y, \bar{v}}(\tau) = x \\ \dot{w}_{\tau, x, y, \bar{v}}(\tau) = y \in D(A(\tau)) \end{cases}$$

By uniqueness of the solution, we have

$$\begin{aligned} w_{\tau, x, y, \bar{v}}(t) &= u_{\tau, x, y, v^1}(t), \quad \forall t \in [\tau, \tau + \sigma], \\ w_{\tau, x, y, \bar{v}}(t) &= v_{\tau + \sigma, u_{\tau, x, y, v^1}(\tau + \sigma), \dot{u}_{\tau, x, y, v^1}(\tau + \sigma), \mu^2}(t), \quad \forall t \in [\tau + \sigma, T]. \end{aligned}$$

Coming back to the expression of V_J and W_J , we have

$$\begin{aligned} W_J(\tau, x, y) &= \int_{\tau}^{\tau + \sigma} \left[\int_Z J(t, u_{\tau, x, y, v^1}(t), z) v_t^1(dz) \right] dt \\ &\quad + \int_{\tau + \sigma}^T \left[\int_Z J(t, v_{\tau + \sigma, u_{\tau, x, y, v^1}(\tau + \sigma), \dot{u}_{\tau, x, y, v^1}(\tau + \sigma), \mu^2}(t), z) \mu_t^2(dz) \right] dt \\ &= \int_{\tau}^T \left[\int_Z J(t, w_{\tau, x, y, \bar{v}}(t), z) \bar{v}_t(dz) \right] dt \\ &\leq \sup_{v \in \mathcal{R}} \left\{ \int_{\tau}^T \left[\int_Z J(t, u_{\tau, x, y, v}(t), z) v_t(dz) \right] dt \right\} = V_J(\tau, x, y). \end{aligned}$$

The proof is complete.

In the above evolution problem, we deal with second-order inclusion of the form

$$\begin{cases} 0 \in \ddot{u}_{x, y, \lambda}(t) + A(t) \dot{u}_{x, y, \lambda}(t) + f(t, u_{x, y, \lambda}(t)) + \text{bar}(\lambda_t), \quad t \in [0, T] \\ u_{x, y, \lambda}(0) = x, \quad \dot{u}_{x, y, \lambda}(0) = y \in D(A(0)) \end{cases}$$

with perturbed term f and $\text{bar}(\lambda_t)$. Now we focus to the evolution inclusion of the form

$$\begin{cases} 0 \in \dot{u}_{x, \lambda}(t) + A(t) u_{x, \lambda}(t) + f(t, u_{x, \lambda}(t)) + \text{bar}(\lambda_t), \quad t \in [0, T] \\ u_{x, \lambda}(0) = x \in D(A(0)) \end{cases}$$

By Theorem 3.1, there is a unique Lipschitz solution $u_{x, \lambda}$ to this inclusion. Using the above techniques and Theorem 3.1, we have a result of dynamic principle that is similar to Theorem 4.9.

Theorem 4.10 (of dynamic programming principle) *Assume the hypothesis and notations of Theorem 3.1, and let $x \in E$, $\tau < T$ and $\sigma > 0$ such that $\tau + \sigma < T$. Assume that $J : [0, T] \times H \times Z \rightarrow \mathbb{R}$ is bounded and continuous. Let us consider the value function*

$$V_J(\tau, x, y) = \sup_{v \in \mathcal{R}} \int_{\tau}^T \left[\int_Z J(t, u_{\tau,x,v}(t), z) v_t(dz) \right] dt, \quad (\tau, x) \in [0, T] \times D(A(\tau))$$

where $u_{\tau,v}$ is the Lipschitz solution to the evolution inclusion defined on $[\tau, T]$ associated with the control $v \in \mathcal{R}$ starting from x , at time τ

$$\begin{cases} 0 \in \dot{u}_{\tau,x,v}(t) + A(t)u_{\tau,x,v}(t) + f(t, u_{\tau,x,v}(t)) + \text{bar}(v_t), \\ u_{\tau,x,v}(\tau) = x \in D(A(\tau)). \end{cases}$$

Then the following holds:

$$V_J(\tau, x) = \sup_{v \in \mathcal{R}} \left\{ \int_{\tau}^{\tau+\sigma} \left[\int_Z J(t, u_{\tau,x,v}(t), z) v_t(dz) \right] dt + V_J(\tau+\sigma, u_{\tau,x,v}(\tau+\sigma)) \right\}$$

with

$$V_J(\tau + \sigma, u_{\tau,x,v}(\tau + \sigma)) = \sup_{\mu \in \mathcal{R}} \int_{\tau+\sigma}^T \left[\int_Z J(t, v_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \mu}(t), z) \mu_t(dz) \right] dt$$

where $v_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \mu}$ ² is the Lipschitz solution defined on $[\tau + \sigma, T]$ associated with the control $\mu \in \mathcal{R}$ starting from $u_{\tau,x,v}(\tau + \sigma)$ at time $\tau + \sigma$

$$\begin{cases} 0 \in \dot{v}_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \mu}(t) + A(t)v_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \mu}(t) \\ \quad + f(t, v_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \mu}(t)) + \text{bar}(\mu_t), \\ v_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \mu}(\tau + \sigma) = u_{\tau,x,v}(\tau + \sigma) \in D(A(\tau + \sigma)). \end{cases}$$

Let us mention a useful lemma. See also [16, 22, 23] for related results.

Lemma 4.7 *Assume the hypothesis and notations of Theorem 3.1. Let Z be a compact subset in H , and $\mathcal{M}_+^1(Z)$ is endowed with the narrow topology and \mathcal{R} the space of relaxed controls associated with Z . Let $\Lambda : [0, T] \times H \times \mathcal{M}_+^1(Z) \rightarrow \mathbb{R}$ be an upper semicontinuous function such that the restriction of Λ to $[0, T] \times B \times \mathcal{M}_+^1(Z)$ is bounded on any bounded subset B of H . Let $(t_0, x_0) \in [0, T] \times E$. If*

²It is necessary to write completely the expression of the trajectory $v_{\tau+\sigma, u_{\tau,x,v}(\tau+\sigma), \mu}$ that depends on $(v, \mu) \in \mathcal{R} \times \mathcal{R}$ in order to get the continuous dependence with respect to $v \in \mathcal{R}$ of $V_J(\tau + \sigma, u_{\tau,x,v}(\tau + \sigma))$.

$\max_{\mu \in \mathcal{M}_+^1(Z)} \Lambda(t_0, x_0, \mu) < -\eta < 0$ for some $\eta > 0$, then there exist $\sigma > 0$ such that

$$\sup_{v \in \mathcal{R}} \int_{t_0}^{t_0+\sigma} \Lambda(t, u_{t_0, x_0, v}(t), v_t) dt < -\frac{\sigma \eta}{2}$$

where $u_{t_0, x_0, v}$ is the trajectory solution associated with the control $v \in \mathcal{R}$ and starting from x_0 at time t_0

$$\begin{cases} 0 \in \dot{u}_{t_0, x_0, v}(t) + A(t)u_{t_0, x_0, v}(t) + f(t, u_{t_0, x_0, v}(t)) + \text{bar}(v_t), & t \in [t_0, T], \\ u_{t_0, x_0, v}(t_0) = x_0 \in D(A(t_0)). \end{cases}$$

Proof By our assumption $\max_{\mu \in \mathcal{M}_+^1(Z)} \Lambda(t_0, x_0, \mu) < -\eta < 0$ for some $\eta > 0$. As the function $(t, x, \mu) \mapsto \Lambda(t, x, \mu)$ is upper semicontinuous, so is the function

$$(t, x) \mapsto \max_{\mu \in \mathcal{M}_+^1(Z)} \Lambda(t, x, \mu).$$

Hence there exists $\zeta > 0$ such that

$$\max_{\mu \in \mathcal{M}_+^1(Z)} \Lambda(t, x, \mu) < -\frac{\eta}{2}$$

for $0 < t - t_0 \leq \zeta$ and $\|x - x_0\| \leq \zeta$. Thus, for small values of σ , we have

$$\|u_{t_0, x_0, v}(t) - u_{t_0, x_0, v}(t_0)\| \leq \zeta$$

for all $t \in [t_0, t_0 + \sigma]$ and for all $v \in \mathcal{R}$ because $\|\dot{u}_{t_0, x_0, v}(t)\| \leq K = \text{Constant}$ for all $v \in \mathcal{R}$ and for all $t \in [0, T]$ so that $\|u_{t_0, x_0, v}(t)\| \leq L = \text{Constant}$ for all $v \in \mathcal{R}$ and for all $t \in [0, T]$. Hence $t \mapsto \Lambda(t, u_{t_0, x_0, v}(t), v_t)$ is bounded and Lebesgue-measurable on $[t_0, t_0 + \sigma]$. Then by integrating

$$\int_{t_0}^{t_0+\sigma} \Lambda(t, u_{t_0, x_0, v}(t), v_t) dt \leq \int_{t_0}^{t_0+\sigma} \left[\max_{\mu \in \mathcal{M}_+^1(Z)} \Lambda(t, u_{t_0, x_0, v}(t), \mu) \right] dt < -\frac{\sigma \eta}{2}.$$

The proof is complete.

Now to finish the paper, we provide a direct application to the viscosity solution to the evolution inclusion of the form

$$\begin{cases} 0 \in \dot{u}_{x, \lambda}(t) + A(t)u_{x, \lambda}(t) + f(t, u_{x, \lambda}(t)) + \text{bar}(\lambda_t), & t \in [0, T] \\ u_{x, \lambda}(0) = x \in D(A(0)) \end{cases}$$

where $A(t)$ is a convex weakly compact valued $H \rightarrow cwk(H)$ maximal monotone operator.

Theorem 4.11 *Let for every $t \in [0, T]$, $A(t) : H \rightarrow cwk(H)$ be a convex weakly compact valued maximal monotone operator satisfying*

(H1) *there exists a real constant $\alpha \geq 0$ such that*

$$\text{dis}(A(t), A(s)) \leq \alpha(t - s) \text{ for } 0 \leq s \leq t \leq T.$$

(H2) *there exists a nonnegative real number c such that*

$$\|A^0(t, x)\| \leq c(1 + \|x\|), t \in [0, T], x \in H$$

(H3) $(t, x) \mapsto A(t)x$ *is scalarly upper semicontinuous on $[0, T] \times H$.*

Let Z be a compact subset in H , and let \mathcal{R} be the space of relaxed controls associated with Z . Let $f : [0, T] \times H \rightarrow H$ be a continuous mapping satisfying

- (i) *there is $M > 0$ such that $\|f(t, x)\| \leq M(1 + \|x\|)$ for all (t, x) in $[0, T] \times H$,*
- (ii) *$\|f(t, x) - f(t, y)\| \leq M\|x - y\|$ for all $(t, x, y) \in [0, T] \times H \times H$.*

Assume that $J : [0, T] \times H \times Z \rightarrow \mathbb{R}$ is bounded and continuous. Let us consider the value function

$$V_J(\tau, x) = \sup_{v \in \mathcal{R}} \int_{\tau}^T \left[\int_Z J(t, u_{\tau,x,v}(t), z) v_t(dz) \right] dt, (\tau, x) \in [0, T] \times H$$

where $u_{\tau,x,v}$ is the trajectory solution on $[\tau, T]$ of the evolution inclusion associated with $A(t)$ and the control $v \in \mathcal{R}$ and starting from $x \in H$ at time τ

$$\begin{cases} 0 \in \dot{u}_{\tau,x,v}(t) + A(t, u_{\tau,x,v}(t)) + f(t, u_{\tau,x,v}(t)) + \text{bar}(v_t), t \in [\tau, T] \\ u_{\tau,x,v}(\tau) = x \in H \end{cases}$$

and the Hamiltonian

$$\begin{aligned} &H(t, x, \rho) \\ &= \sup_{\mu \in \mathcal{M}_+^1(Z)} \left[-\langle \rho, \text{bar}(\mu) \rangle + \int_Z J(t, x, z) \mu(dz) \right] + \delta^*(\rho, -f(t, x) - A(t, x)) \end{aligned}$$

where $(t, x, \rho) \in [0, T] \times H \times H$. Then, V_J is a viscosity subsolution of the HJB equation

$$\frac{\partial U}{\partial t}(t, x) + H(t, x, \nabla U(t, x)) = 0, \tag{3}$$

³Where ∇U is the gradient of U with respect to the second variable.

that is, for any $\varphi \in C^1([0, T]) \times H$ for which $V_J - \varphi$ reaches a local maximum at $(t_0, x_0) \in [0, T] \times H$, we have

$$H(t_0, x_0, \nabla\varphi(t_0, x_0)) + \frac{\partial\varphi}{\partial t}(t_0, x_0) \geq 0.$$

Proof Assume by contradiction that there exists a $\varphi \in C^1([0, T] \times H)$ and a point $(t_0, x_0) \in [0, T] \times H$ for which

$$\frac{\partial\varphi}{\partial t}(t_0, x_0) + H(t_0, x_0, \nabla\varphi(t_0, x_0)) \leq -\eta < 0 \quad \text{for } \eta > 0.$$

Applying Lemma 3.5 by taking

$$\begin{aligned} \Lambda(t, x, \mu) = & -\langle \nabla\varphi(t, x), \text{bar}(\mu) \rangle + \int_Z J(t, x, z) \mu(dz) \\ & + \delta^*(\nabla\varphi(t, x), -f(t, x) - A(t, x)) + \frac{\partial\varphi}{\partial t}(t, x) \end{aligned}$$

yields some $\sigma > 0$ such that

$$\begin{aligned} \sup_{v \in \mathcal{R}} \left[\int_{t_0}^{t_0+\sigma} \left[\int_Z J(t, u_{t_0, x_0, v}(t), z) v_t(dz) \right] dt - \int_{t_0}^{t_0+\sigma} \langle \nabla\varphi(t, u_{t_0, x_0, v}(t)), \text{bar}(v_t) \rangle dt \right. \\ \left. + \int_{t_0}^{t_0+\sigma} \delta^*(\nabla\varphi(t, u_{t_0, x_0, v}(t)), -f(t, u_{t_0, x_0, v}(t)) - A(t, u_{t_0, x_0, v}(t))) dt \right. \\ \left. + \int_{t_0}^{t_0+\sigma} \frac{\partial\varphi}{\partial t}(t, u_{t_0, x_0, v}(t)) dt \right] \\ \leq -\frac{\sigma\eta}{2} \end{aligned} \quad (15)$$

where $u_{t_0, x_0, v}$ is the trajectory solution associated with the control $v \in \mathcal{R}$ starting from x_0 at time t_0

$$\begin{cases} 0 \in \dot{u}_{t_0, x_0, v}(t) + A(t, u_{t_0, x_0, v}(t)) + f(t, u_{t_0, x_0, v}(t)) + \text{bar}(v_t), & t \in [t_0, T] \\ u_{t_0, x_0, v}(t_0) = x_0. \end{cases}$$

Applying the dynamic programming principle (Theorem 4.10) gives

$$\begin{aligned} V_J(t_0, x_0) = \sup_{v \in \mathcal{R}} \left[\int_{t_0}^{t_0+\sigma} \left[\int_Z J(t, u_{t_0, x_0, v}(t), z) v_t(dz) \right] dt + V_J(t_0 \right. \\ \left. + \sigma, u_{t_0, x_0, v}(t_0 + \sigma)) \right]. \end{aligned} \quad (16)$$

Since $V_J - \varphi$ has a local maximum at (t_0, x_0) , for small enough σ

$$V_J(t_0, x_0) - \varphi(t_0, x_0) \geq V_J(t_0 + \sigma, u_{t_0, x_0, v}(t_0 + \sigma)) - \varphi(t_0 + \sigma, u_{t_0, x_0, v}(t_0 + \sigma)) \tag{17}$$

for all $v \in \mathcal{R}$. By (16), for each $n \in \mathbb{N}$, there exists $v^n \in \mathcal{R}$ such that

$$V_J(t_0, x_0) \leq \int_{t_0}^{t_0 + \sigma} \left[\int_Z J(t, u_{t_0, x_0, v^n}(t), z) v_t^n(dz) \right] dt + V_J(t_0 + \sigma, u_{t_0, x_0, v^n}(t_0 + \sigma)) + \frac{1}{n}. \tag{18}$$

From (17) and (18), we deduce that

$$\begin{aligned} & V_J(t_0 + \sigma, u_{t_0, x_0, v^n}(t_0 + \sigma)) - \varphi(t_0 + \sigma, u_{t_0, x_0, v^n}(t_0 + \sigma)) \\ & \leq \int_{t_0}^{t_0 + \sigma} \left[\int_Z J(t, u_{t_0, x_0, v^n}(t), z) v_t^n(dz) \right] dt + \frac{1}{n} \\ & \quad - \varphi(t_0, x_0) + V_J(t_0 + \sigma, u_{t_0, x_0, v^n}(t_0 + \sigma)). \end{aligned}$$

Therefore we have

$$\begin{aligned} 0 & \leq \int_{t_0}^{t_0 + \sigma} \left[\int_Z J(t, u_{t_0, x_0, v^n}(t), z) v_t^n(dz) \right] dt \\ & \quad + \varphi(t_0 + \sigma, u_{t_0, x_0, v^n}(t_0 + \sigma)) - \varphi(t_0, x_0) + \frac{1}{n}. \end{aligned} \tag{19}$$

As $\varphi \in C^1([0, T] \times H)$, we have

$$\begin{aligned} & \varphi(t_0 + \sigma, u_{t_0, x_0, v^n}(t_0 + \sigma)) - \varphi(t_0, x_0) \\ & = \int_{t_0}^{t_0 + \sigma} \langle \nabla \varphi(t, u_{t_0, x_0, v^n}(t)), \dot{u}_{t_0, x_0, v^n}(t) \rangle dt + \int_{t_0}^{t_0 + \sigma} \frac{\partial \varphi}{\partial t}(t, u_{t_0, x_0, v^n}(t)) dt. \end{aligned} \tag{20}$$

Since u_{t_0, x_0, v^n} is the trajectory solution starting from x_0 at time t_0

$$\begin{cases} 0 \in \dot{u}_{t_0, x_0, v^n}(t) + A(t, u_{t_0, x_0, v^n}(t)) + f(t, u_{t_0, x_0, v^n}(t)) + \text{bar}(v_t^n), & t \in [t_0, T] \\ u_{t_0, x_0, v^n}(t_0) = x_0 \end{cases}$$

so that (20) yields the estimate

$$\begin{aligned}
& \varphi(t_0 + \sigma, u_{t_0, x_0, v^n}(t_0 + \sigma)) - \varphi(t_0, x_0) \\
&= \int_{t_0}^{t_0 + \sigma} \langle \nabla \varphi(t, u_{t_0, x_0, v^n}(t)), \dot{u}_{t_0, x_0, v^n}(t) \rangle dt + \int_{t_0}^{t_0 + \sigma} \frac{\partial \varphi}{\partial t}(t, u_{t_0, x_0, v^n}(t)) dt \\
&\leq - \int_{t_0}^{t_0 + \sigma} \langle \nabla \varphi(t, u_{t_0, x_0, v^n}(t)), \text{bar}(v_t^n) + f(t, u_{t_0, x_0, v^n}(t)) \rangle dt \\
&\quad + \int_{t_0}^{t_0 + \sigma} \delta^*(\nabla \varphi(t, u_{t_0, x_0, v^n}(t)), -A(t, u_{t_0, x_0, v^n}(t))) dt \\
&\quad + \int_{t_0}^{t_0 + \sigma} \frac{\partial \varphi}{\partial t}(t, u_{t_0, x_0, v^n}(t)) dt.
\end{aligned} \tag{21}$$

Inserting the estimate (21) into (19), we get

$$\begin{aligned}
0 &\leq \int_{t_0}^{t_0 + \sigma} \left[\int_Z J(t, u_{t_0, x_0, v^n}(t), z) v_t^n(dz) \right] dt \\
&\quad - \int_{t_0}^{t_0 + \sigma} \langle \nabla \varphi(t, u_{t_0, x_0, v^n}(t)), \text{bar}(v_t^n) + f(t, u_{t_0, x_0, v^n}(t)) \rangle dt \\
&\quad + \int_{t_0}^{t_0 + \sigma} \delta^*(\nabla \varphi(t, u_{t_0, x_0, v^n}(t)), -A(t, u_{t_0, x_0, v^n}(t))) dt \\
&\quad + \int_{t_0}^{t_0 + \sigma} \frac{\partial \varphi}{\partial t}(t, u_{t_0, x_0, v^n}(t)) dt + \frac{1}{n}.
\end{aligned} \tag{22}$$

Then (15) and (22) yield $0 \leq -\frac{\sigma n}{2} + \frac{1}{n}$ for all $n \in \mathbb{N}$. By passing to the limit when n goes to ∞ in this inequality, we get a contradiction: $0 \leq -\frac{\sigma n}{2}$. The proof is therefore complete.

Existence results for evolution inclusion driven by time-dependent maximal monotone operators $A(t)$ with single-valued perturbation f or convex weakly compact valued perturbation F of the form

$$-\dot{u}(t) \in A(t)u(t) + f(t, u(t))$$

or

$$-\dot{u}(t) \in A(t)u(t) + F(t, u(t))$$

are developed in [7, 8], while existence results for convex or nonconvex sweeping process in the form

$$-\dot{u}(t) \in N_{C(t)}(u(t)) + f(t, u(t))$$

or

$$-\dot{u}(t) \in N_{C(t)}(u(t)) + F(t, u(t))$$

where $C(t)$ is a closed convex (or nonconvex) moving set and $N_{C(t)}(u(t))$ is the normal cone of $C(t)$ at the point $u(t)$ is much studied so that our tools developed above allow to treat some further variants on the viscosity solution dealing with some specific maximal monotone operators $A(t)$ or convex or nonconvex sweeping process such as

$$\begin{cases} 0 \in \dot{u}_{t_0, x_0, v}(t) + N_{C(t)}(u_{t_0, x_0, v}(t)) + f(t, u_{\tau, x, v}(t)) + \text{bar}(v_t), t \in [t_0, T] \\ u_{t_0, x_0, v}(t_0) = x_0 \end{cases}$$

using the subdifferential of the distance function $d_{C(t)}x$.

We end the paper with some variational limit results which can be applied to further convergence problems in state-dependent convex sweeping process or second-order state-dependent convex sweeping process. See [1, 3, 34] and the references therein.

Theorem 4.12 *Let $C_n : [0, T] \rightarrow H$ and $C : [0, T] \rightarrow H$ be a sequence of convex weakly compact valued scalarly measurable bounded mappings satisfying*

- (i) $\sup_n \sup_{t \in [0, T]} \mathcal{H}(C_n(t), C(t)) \leq M < \infty,$
- (ii) $\lim_n \mathcal{H}(C_n(t), C(t)) = 0,$ for each $t \in [0, T].$

Let (v_n) be a uniformly integrable sequence in $L^1_H([0, T])$ such that v_n converges for $\sigma(L^1_H([0, T]), L^\infty_H([0, T]))$ to $v \in L^1_H([0, T]),$ and let (u_n) be a uniformly bounded sequence $L^\infty_H([0, T])$ which pointwisely converges to $u \in L^\infty_H([0, T]).$ Assume that $-v_n(t) \in N_{C_n(t)}(u_n(t))$ a.e., then

$$u(t) \in C(t) \text{ a.e. and } -v(t) \in N_{C(t)}(u(t)) \text{ a.e.}$$

Proof For simplicity, let $\rho_n(t) = \mathcal{H}(C_n(t), C(t))$ for each $t \in [0, T].$ Firstly it is clear that the mappings $\rho_n, t \mapsto \delta^*(-v_n(t), C_n(t)), t \mapsto \delta^*(-v_n(t), C(t)),$ and $t \mapsto \delta^*(-v(t), C(t))$ are measurable on $[0, T]$ and integrable by boundedness. By the Hormander formula for convex weakly compact set (see [19]), we have

$$|\delta^*(-v_n(t), C_n(t)) - \delta^*(-v_n(t), C(t))| \leq \|v_n(t)\| \rho_n(t)$$

so that

$$\delta^*(-v_n(t), C_n(t)) - \delta^*(-v_n(t), C(t)) \geq -\|v_n(t)\| \rho_n(t).$$

By $-v_n(t) \in N_{C_n(t)}(u_n(t)),$ we have $\delta^*(-v_n(t), C_n(t)) + \langle v_n(t), u_n(t) \rangle \leq 0$ so we get the estimation

$$-\|v_n(t)\| \rho_n(t) + \delta^*(-v_n(t), C(t)) + \langle v_n(t), u_n(t) \rangle \leq 0$$

or

$$\delta^*(-v_n(t), C(t)) + \langle v_n(t), u_n(t) \rangle \leq \|v_n(t)\| \rho_n(t).$$

Note that the mappings $t \mapsto \delta^*(-v_n(t), C(t)) + \langle v_n(t), u_n(t) \rangle$, and $t \mapsto \|v_n(t)\| \rho_n(t)$ are integrable on $[0, T]$. Let B a measurable set in $[0, T]$ and then by integrating

$$\int_B \delta^*(-v_n(t), C(t)) dt + \int_B \langle v_n(t), u_n(t) \rangle dt \leq \int_B \|v_n(t)\| \rho_n(t) dt.$$

We note that the convex integrand $H(t, e) = \delta^*(e, C(t))$ defined on $[0, T] \times H$ is normal because $t \mapsto H(t, e)$ is continuous on $[0, T]$ and $e \mapsto H(t, e)$ is convex continuous on H , with $H(t, e) \geq \langle e, u(t) \rangle$ for all $(t, e) \in [0, T] \times H$. Consequently $H(t, -v_n(t)) = \delta^*(-v_n(t), C(t)) \geq \langle -v_n(t), u(t) \rangle$. But $(\langle -v_n, u \rangle)$ is uniformly integrable in $L^1_{\mathbb{R}}([0, T], dt)$, so that by virtue of the lower semicontinuity of the integral convex functional [22, Theorem 8.1.16], we have

$$\liminf_{n \rightarrow \infty} \int_B \delta^*(-v_n(t), C(t)) dt \geq \int_B \delta^*(-v(t), C(t)) dt. \quad (23)$$

Note that the sequence $(u_n(\cdot) - u(\cdot))$ is uniformly bounded and pointwisely converges to 0, so that it converges to 0 uniformly on any uniformly integrable subset of $L^1_H([0, T], dt)$; in other terms, it converges to 0 with respect to the Mackey topology $\tau(L^\infty_H([0, T], dt), L^1_H([0, T], dt))$ (see [15]),⁴ so that

$$\lim_{n \rightarrow \infty} \int_B \langle v_n(t), u_n(t) - u(t) \rangle dt = 0$$

because (v_n) is uniformly integrable. Consequently

$$\begin{aligned} \lim_{n \rightarrow \infty} \int_B \langle v_n(t), u_n(t) \rangle dt &= \lim_{n \rightarrow \infty} \int_B \langle v_n(t), u_n(t) - u(t) \rangle dt + \lim_{n \rightarrow \infty} \int_B \langle v_n(t), u(t) \rangle dt \\ &= \lim_{n \rightarrow \infty} \int_B \langle v_n(t), u(t) \rangle dt = \int_B \langle \dot{v}(t), u(t) \rangle dt. \end{aligned} \quad (24)$$

By our assumptions, $\rho_n(t)$ is bounded measurable and pointwisely converges to 0 and $\|v_n(t)\|$ is uniformly integrable; then similarly we have

$$\lim_n \int_B \|v_n(t)\| \rho_n(t) dt = 0. \quad (25)$$

⁴If $H = \mathbb{R}^d$, one may invoke a classical fact that on bounded subsets of L^∞_H the topology of convergence in measure coincides with the topology of uniform convergence on uniformly integrable sets, i.e. on relatively weakly compact subsets, alias the Mackey topology. This is a lemma due to Grothendieck [33, Ch.5 §4 no 1 Prop. 1 and exercice].

Finally by passing to the limit when n goes to ∞ in

$$\int_B \delta^*(-v_n(t), C(t))dt + \int_B \langle v_n(t), u_n(t) \rangle dt \leq \int_B \|v_n(t)\| \rho_n(t) dt$$

and taking into account the above convergence limits (23), (24), and (25), we get

$$\int_B \delta^*(-v(t), C(t))dt + \int_B \langle v(t), u(t) \rangle dt \leq 0.$$

As the function $t \mapsto \delta^*(-v(t), C(t)) + \langle v(t), u(t) \rangle$ is integrable on $[0, T]$ and this holds for every B measurable set in $[0, T]$, we get

$$\delta^*(-v(t), C(t)) + \langle v(t), u(t) \rangle \leq 0 \text{ a.e.}$$

Furthermore, it is not difficult to check that $u(t) \in C(t)$ a.e. using (ii) and the fact that $u_n(t) \in C_n(t)$ for all $n \in \mathbb{N}$ and a.e. $t \in [0, T]$; therefore, we conclude that $-v(t) \in N_{C(t)}(u(t))$ a.e. The proof is complete.

Our tools allow to treat the variational limits for further evolution variational inequalities such as

Proposition 4.2 *Let $C_n : [0, T] \rightarrow H$ and $C : [0, T] \rightrightarrows H$ be a sequence of convex weakly valued scalarly measurable bounded mappings satisfying*

- (i) $\sup_n \sup_{t \in [0, T]} \mathcal{H}(C_n(t), C(t)) \leq M < \infty,$
- (ii) $\lim_n \mathcal{H}(C_n(t), C(t)) = 0,$ for each $t \in [0, T].$

Let $B : H \rightarrow H$ be a linear continuous operator such that $\langle Bx, x \rangle > 0$ for all $x \in H \setminus \{0\}$. Let (v_n) be a uniformly bounded sequence in $L_H^\infty([0, T])$ such that $v_n \sigma(L_H^\infty([0, T]), L_H^1([0, T]))$ converges to $v \in L_H^\infty([0, T])$, and let (u_n) be a uniformly bounded sequence $L_H^\infty([0, T])$ which pointwisely converges to $u \in L_H^\infty([0, T])$. Assume that $-v_n(t) \in N_{C_n(t)}(u_n(t) + Bv_n(t))$ for all $n \in \mathbb{N}$ and for a.e. $t \in [0, T]$. Then

$$u(t) + Bv(t) \in C(t) \text{ a.e. and } -v(t) \in N_{C(t)}(u(t) + Bv(t)) \text{ a.e.}$$

Proof Apply the notations of the proof of Theorem 4.12. Let $\rho_n(t) = \mathcal{H}(C_n(t), C(t))$ for each $t \in [0, T]$. It is clear that the mappings $\rho_n, t \mapsto \delta^*(-v_n(t), C_n(t)), t \mapsto \delta^*(-v_n(t), C(t)),$ and $t \mapsto \delta^*(-v(t), C(t))$ are measurable and integrable on $[0, T]$. By the Hormander formula for convex weakly compact sets (see [19]), we have

$$|\delta^*(-v_n(t), C_n(t)) - \delta^*(-v_n(t), C(t))| \leq \|v_n(t)\| \rho_n(t)$$

so that

$$\delta^*(-v_n(t), C_n(t)) - \delta^*(-v_n(t), C(t)) \geq -\|v_n(t)\| \rho_n(t).$$

By $-v_n(t) \in N_{C_n(t)}(u_n(t) + Bv_n(t))$, we have

$$\delta^*(-v_n(t), C_n(t)) + \langle v_n(t), u_n(t) + Bv_n(t) \rangle \leq 0.$$

Whence

$$\delta^*(-v_n(t), C(t)) + \langle v_n(t), u_n(t) + Bv_n(t) \rangle \leq \|v_n(t)\| \rho_n(t)$$

Note that the mappings $t \mapsto \delta^*(-v_n(t), C(t)) + \langle v_n(t), u_n(t) + Bv_n(t) \rangle$, and $t \mapsto \|v_n(t)\| \rho_n(t)$ are integrable on $[0, T]$ so that by integrating on any measurable set $L \subset [0, T]$

$$\begin{aligned} \int_L \delta^*(-v_n(t), C(t)) dt + \int_L \langle v_n(t), u_n(t) \rangle dt + \int_L \langle v_n(t), Bv_n(t) \rangle dt \\ \leq \int_L \|v_n(t)\| \rho_n(t) dt. \end{aligned}$$

Since $(v_n) \subset \sigma(L_H^\infty([0, T]), L_H^1([0, T]))$ converges to $v \in L_H^\infty([0, T])$, it is not difficult to check that (Bv_n) converges for $\sigma(L_H^\infty([0, T]), L_H^1([0, T]))$ to $Bv \in L_H^1([0, T])$, arguing as in [11, Theorem 4.1]. As a consequence, the sequence $(u_n + Bv_n)$ converges for $\sigma(L_H^\infty([0, T]), L_H^1([0, T]))$ to $u + Bv \in L_H^\infty([0, T])$. From $u_n(t) + Bv_n(t) \in C_n(t)$, we deduce

$$\int_L \langle e, u_n(t) + Bv_n(t) \rangle dt \leq \int_L \delta^*(e, C_n(t)) dt$$

for every $e \in H$ and for every measurable set $L \subset [0, T]$. By passing to the limit in this inequality, we get

$$\int_L \langle e, u(t) + Bv(t) \rangle dt \leq \limsup_n \int_L \delta^*(e, C_n(t)) dt \leq \int_L \delta^*(e, C(t)) dt.$$

It follows that

$$\langle e, u(t) + Bv(t) \rangle \leq \delta^*(e, C(t)) \text{ a.e.}$$

By [19, Proposition III.35], we deduce that $u(t) + Bv(t) \in C(t)$ a.e. As in Theorem 3.1, we have already stated that for every measurable set $L \subset [0, T]$,

$$\lim_n \int_L \langle u_n(t), v_n(t) \rangle dt = \int_L \langle u(t), v(t) \rangle dt, \quad (26)$$

$$\lim_n \int_L \|v_n(t)\| \rho_n(t) dt = 0, \quad (27)$$

$$\liminf_n \int_B \delta^*(-v(t), C_n(t)) dt \geq \int_B \delta^*(-v(t), C(t)) dt. \quad (28)$$

Now set $\varphi(x) = \langle x, Bx \rangle$ for all $x \in H$. Then $\varphi(x)$ is a nonnegative lower semicontinuous and convex function defined on H . So we have

$$\int_L \langle v_n(t), Bv_n(t) \rangle dt = \int_L \varphi(v_n(t)) dt.$$

By lower semicontinuity of convex integral functional [19, 22, 23], we get

$$\begin{aligned} \liminf_n \int_L \langle v_n(t), Bv_n(t) \rangle dt \\ = \liminf_n \int_L \varphi(v_n(t)) dt \geq \int_L \varphi(v(t)) dt = \int_L \langle v(t), Bv(t) \rangle dt. \end{aligned}$$

Taking into consideration the above stated limits (26), (27), (28) and passing to the limit when n goes to ∞ in the inequality

$$\begin{aligned} \int_L \delta^*(-v_n(t), C(t)) dt + \int_L \langle v_n(t), u_n(t) \rangle dt + \int_L \langle v_n(t), Bv_n(t) \rangle dt \\ \leq \int_L \|v_n(t)\| \rho_n(t) dt, \end{aligned}$$

we get

$$\int_L \delta^*(-v(t), C(t)) dt + \int_L \langle v(t), u(t) + Bv(t) \rangle dt \leq 0$$

for every measurable set $L \subset [0, T]$. Since the mapping $t \mapsto \delta^*(-v(t), C(t)) + \langle v(t), u(t) + Bv(t) \rangle$ is integrable on $[0, T]$, we have

$$\delta^*(-v(t), C(t)) + \langle v(t), u(t) + Bv(t) \rangle \leq 0 \text{ a.e.}$$

As $u(t) + Bv(t) \in C(t)$ a.e., this yields $-v(t) \in N_{C(t)}(u(t) + Bv(t))$ a.e. The proof is complete.

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