

Monomial selections of set-valued maps

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Dedicated to Professor János Aczél on the occasion of his 75th birthday

Summary. The main result of this paper offers a necessary and sufficient condition for the existence of a multimonomial selection of a set-valued map with weakly compact convex values defined on an amenable semigroup.

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1. Introduction

The original problems concerning stability of linear functional equations lead to different fruitful generalizations of classical concepts. There are different known techniques to prove stability theorems: one of them is based on the use of invariant means introduced by Székelyhidi [18]. It has turned out that this technique can be widely extended via the generalization of scalar-valued invariant means to vector-valued means. The main existence theorems on vector-valued invariant means can be used to derive very general stability theorems concerning different linear functional equations. From this point on the main emphasis is on the existence of vector-valued invariant means instead of stability problems. Existence theorems of this kind can be obtained usually by different functional analytical methods. And at this point a new idea comes into the picture: the so-called selection theorems. The first selection theorems concerned with additive selections: to find necessary and sufficient conditions in order that a set-valued mapping has an additive selection. From additive-type selection theorems one can derive easily quite general

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stability theorems for the Cauchy-equation. Going on this line we arrive at the natural problem of finding monomial and multimonomial selections of set-valued mappings under suitable conditions. In this paper we solve this problem using the vector-valued invariant mean technique. We remark that part of these results have been reported in the Problems and Remarks Session of the 35th ISFE in Graz, 1997 (see [16]).

Here we give a short summary of the structure of this paper. In the first part, we recall a recent result of Badora, Ger and Páles [2] on the existence of left (right) invariant means (defined on a subspace of locally convex vector space valued functions over a semigroup). This generalizes the results of Székelyhidi [18], Gajda [5], and Przesławski–Yost [17] who obtained analogous statements for the semi-reflexive locally convex space valued setting.

In the real valued and first order case, such results have recently been obtained by Páles [15]. For the set-valued setting the necessary and sufficient condition for the existence of additive selections has been established in Badora, Ger and Páles [2]. This result offers necessary and sufficient conditions for the existence of additive selections from a set-valued mapping with nonempty weakly compact convex values. The proof uses the vector-valued invariant mean from the previous section and the ideas of the proof of Theorem 2 in Ger [6]. The result obtained answers a more general problem than that of Páles [15], [16] affirmatively. We note that an affirmative answer was also given independently by Jacek Tabor [19].

Theorem 1. *Let (S, \cdot) be a left amenable semigroup and let X be a locally convex linear space. Let $\Phi : S \rightarrow 2^X$ be a set-valued map such that, for all $s \in S$, $\Phi(s)$ is nonempty, convex and weakly compact. Then Φ admits an additive selection $A : S \rightarrow X$ if and only if there exists a function $f : S \rightarrow X$ such that*

$$\Delta_t f(s) := f(ts) - f(s) \in \Phi(t), \quad s, t \in S. \quad (1)$$

In the case when the image space is \mathbb{R} and F is a compact interval valued set-valued map from a commutative semigroup S , then this theorem reduces to a recent result of Páles [15] which was proved by a completely different technique based on the sandwich theorems obtained by Nikodem–Páles–Wąsowicz [14].

In the main result of this paper, we derive a necessary and sufficient condition for the existence of a monomial selection of a weakly compact convex set valued map. This result has direct consequences in the stability theory of functional equations.

2. Invariant means for locally convex space-valued functions

Let X be an arbitrary topological vector space over the field of real numbers. If S is a nonempty set, then denote by $\mathcal{B}(S, X)$ the space of all bounded X -valued

functions defined on S . For a set $Y \subseteq X$, $\text{co}(Y)$ denotes the convex hull of Y and $\overline{\text{co}}(Y)$ the closed convex hull of Y .

Definition 1. Let L be a linear subspace of $\mathcal{B}(S, X)$. A mapping $M : L \rightarrow X$ is called a *mean on L* if it satisfies the following properties:

- (M1) M is *linear* on L ;
- (M2) for all $f \in L$,

$$M(f) \in \overline{\text{co}} f(S).$$

This latter property will be called *mean value property*.

Now assume that S admits a semigroup structure, that is, (S, \cdot) is a (not necessarily commutative) semigroup. The elements of S induce the notion of *left translation* for functions $f : S \rightarrow X$ in the following way. If $t \in S$, then denote

$$\tau_t f(s) := f(ts) \quad (s \in S).$$

The function $\tau_t f$ so defined is called *left translate of f* .

Definition 2. The semigroup S is called *left amenable* if there exists a mean M on $\mathcal{B}(S, \mathbb{R})$ which is *invariant with respect to the left translations*, i.e., if it satisfies

$$M(\tau_t f) = M(f)$$

for all $f \in \mathcal{B}(S, \mathbb{R})$ and $t \in S$.

The notions of *right invariant mean* and *right amenability* can analogously be defined. If a both left and right invariant mean exists, then S is called *amenable*.

It is well known that any commutative semigroup is amenable (cf. e.g. Hewitt–Ross [8, Chapter 4, Theorem 17.5] and Day [3]).

The main existence result on invariant means is contained in the following theorem (see Badora–Ger–Páles [2, Theorem 4] and also Tabor [19]). If X is a locally convex space, then denote by $WC(X)$ the family of nonempty weakly compact and convex subsets of X and by $\mathcal{WC}(S, X)$ the space of all functions $f : S \rightarrow X$ such that $\overline{\text{co}} f(S)$ is weakly compact.

Theorem 2. *Let (S, \cdot) be a left amenable semigroup and let X be a locally convex linear space. Then the subspace $\mathcal{WC}(S, X)$ admits a left invariant mean.*

It is not difficult to see that $\mathcal{WC}(S, X)$ is a vector space, moreover it is a subspace of all bounded X -valued functions on S . In many cases (e.g., when X with the weak topology is a quasi-complete locally convex space), the weak relative compactness of $f(S)$ yields the weak relative compactness of $\text{co} f(S)$ (cf. Holmes [9, Theorem 11B, p. 61]). If X is a semi-reflexive locally convex space, then bounded

sets are always weakly relatively compact (see Yosida [20, Chapter V, Theorem 3.1, p. 140]). Hence, if $f(S)$ is bounded then $\overline{\text{co}} f(S)$ is weakly compact. Therefore, in this case $\mathcal{WC}(S, X)$ is identical with the space of bounded functions, that is, with $\mathcal{B}(S, X)$.

The above theorem is a direct generalization of the following result of Székelyhidi [18] and Gajda [5], cf. also Przesławski–Yost [17, Proposition 1. 3.]

Corollary 1. *Let (S, \cdot) be a left amenable semigroup and let X be a semi-reflexive locally convex linear space. Then the space $\mathcal{B}(S, X)$ of all bounded X -valued functions admits a left invariant mean.*

3. Selection theorems

In this section we formulate and prove the main results of the paper. It will be required to introduce the following notation.

If (S, \cdot) is a semigroup and X is a vector space. For $t \in S$, we define the difference operator Δ_t by $\Delta_t := \tau_t - I$. Then, for any function $f : S \rightarrow X$, we have

$$\Delta_t f(s) := \tau_t f(s) - f(s) = f(ts) - f(s).$$

For n variable functions, we define the i -th partial translation and difference operators $\tau_{(i)}$ and $\Delta_{(i)}$ by

$$\begin{aligned} \tau_{(i)} F(s_1, \dots, s_n) &:= F(s_1, \dots, ts_i, \dots, s_n), \\ \Delta_{(i)} F(s_1, \dots, s_n) &:= F(s_1, \dots, ts_i, \dots, s_n) - F(s_1, \dots, s_i, \dots, s_n), \end{aligned}$$

where $F : S^n \rightarrow X$ is an arbitrary function.

Theorem 3. *Let (S, \cdot) be a commutative semigroup and X be a locally convex space. Let $\Phi : S^n \rightarrow \mathcal{WC}(X)$ and assume that there exists a function $f : S \rightarrow X$ such that*

$$\frac{1}{k_1! \dots k_n!} \Delta_{t_1}^{k_1} \dots \Delta_{t_n}^{k_n} f(s) \in \Phi(t_1, \dots, t_n), \quad s, t_1, \dots, t_n \in S. \quad (2)$$

Then there exists a function $F : S^n \rightarrow X$ such that F is a selection of Φ , i.e.,

$$F(t_1, \dots, t_n) \in \Phi(t_1, \dots, t_n), \quad t_1, \dots, t_n \in S \quad (3)$$

and, for all $i = 1, \dots, n$, F satisfies the functional equation

$$\frac{1}{k_i!} \Delta_u^{k_i} F(t_1, \dots, t_n) = F(t_1, \dots, u, \dots, t_n), \quad u, t_1, \dots, t_n \in S. \quad (4)$$

Proof. The semigroup S is commutative and hence it is amenable (cf. Hewitt–Ross [8, Chapter 4, Theorem 17.5] and Day [3]). Thus, by Theorem 2, the space $\mathcal{WC}(S, X)$ of all X -valued functions whose range has a weakly compact closed convex hull admits a left invariant mean. Denote by M such an invariant mean.

On the other hand, for all fixed t_1, \dots, t_n , the function

$$s \mapsto \varphi_{t_1, \dots, t_n}(s) := \frac{1}{k_1! \cdots k_n!} \Delta_{t_1}^{k_1} \cdots \Delta_{t_n}^{k_n} f(s), \quad s \in S$$

belongs to $\mathcal{WC}(S, X)$, because, by (2), the range of this function is contained in $\Phi(t_1, \dots, t_n)$ and this latter set is convex and weakly compact, and hence $\overline{\text{co}} \varphi_{t_1, \dots, t_n}(S)$ is also weakly compact.

Thus, we may apply M to $\varphi_{t_1, \dots, t_n}$. Define

$$F(t_1, \dots, t_n) := M_s[\varphi_{t_1, \dots, t_n}(s)] := M[\varphi_{t_1, \dots, t_n}].$$

By the mean value property of M , and by (2) again, we have at once that (3) is valid.

In the rest of the proof, we show that F satisfies the functional equation (4) as well.

Let $i \in \{1, \dots, n\}$ and $u, t_1, \dots, t_n \in S$ be fixed. We start with computing the left hand side of (4).

$$\begin{aligned} & k_1! \cdots k_n! \Delta_u^{k_i} F(t_1, \dots, t_n) \\ &= k_1! \cdots k_n! \sum_{j=0}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} F(t_1, \dots, u^j t_i, \dots, t_n) \\ &= \sum_{j=0}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} M_s \left[\left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \Delta_{u^j t_i}^{k_i} f(s) \right] \\ &= M_s \left[\left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \left(\sum_{j=0}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} \Delta_{u^j t_i}^{k_i} \right) f(s) \right] \\ &= M_s \left[\left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \sum_{j=0}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} \sum_{\mu=0}^{k_i} \binom{k_i}{\mu} (-1)^{k_i-\mu} f((u^j t_i)^\mu s) \right] \\ &= M_s \left[\left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \sum_{\mu=0}^{k_i} \binom{k_i}{\mu} (-1)^{k_i-\mu} \sum_{j=0}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} f(u^{j\mu} t_i^\mu s) \right] \\ &= M_s \left[\left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \sum_{\mu=1}^{k_i} \binom{k_i}{\mu} (-1)^{k_i-\mu} \sum_{j=0}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} f(u^{j\mu} t_i^\mu s) \right] \end{aligned}$$

$$\begin{aligned}
&= M_s \left[\left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \sum_{\mu=1}^{k_i} \binom{k_i}{\mu} (-1)^{k_i-\mu} \Delta_{u^\mu}^{k_i} f(t_i^\mu s) \right] \\
&= M_s \left[\sum_{\mu=1}^{k_i} \binom{k_i}{\mu} (-1)^{k_i-\mu} \left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \Delta_{u^\mu}^{k_i} f(t_i^\mu s) \right] \\
&= k_1! \cdots k_n! M_s \left[\sum_{\mu=1}^{k_i} \binom{k_i}{\mu} (-1)^{k_i-\mu} \varphi_{t_1, \dots, u^\mu, \dots, t_n}(t_i^\mu s) \right] \\
&= k_1! \cdots k_n! M_s \left[\sum_{\mu=1}^{k_i} \binom{k_i}{\mu} (-1)^{k_i-\mu} \varphi_{t_1, \dots, u^\mu, \dots, t_n}(s) \right].
\end{aligned}$$

Here, the last equality follows from the translation invariance of the mean M . Thus, we get equality in the above chain of equations if we omit t_i everywhere. Hence

$$\begin{aligned}
k_1! \cdots k_n! \Delta_{(i)}^{k_i} F(t_1, \dots, t_n) &= \sum_{j=0}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} M_s \left[\left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \Delta_{u^j}^{k_i} f(s) \right] \\
&= \sum_{j=1}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} M_s \left[\left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \Delta_{u^j}^{k_i} f(s) \right].
\end{aligned}$$

Using the identity

$$\begin{aligned}
\Delta_{u^j}^{k_i} &= (\tau_{u^j} - I)^{k_i} = (\tau_u^j - I)^{k_i} \\
&= (\tau_u - I)(\tau_u^{j-1} + \cdots + I)^{k_i} = \Delta_u^{k_i} (\tau_u^{j-1} + \cdots + I)^{k_i},
\end{aligned}$$

we get

$$\begin{aligned}
&k_1! \cdots k_n! \Delta_{(i)}^{k_i} F(t_1, \dots, t_n) \\
&= \sum_{j=1}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} M_s \left[\left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \Delta_{u^j}^{k_i} f(s) \right] \\
&= \sum_{j=1}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} M_s \left[(\tau_u^{j-1} + \cdots + I)^{k_i} \left(\prod_{\nu \neq i} \Delta_{t_\nu}^{k_\nu} \right) \cdot \Delta_u^{k_i} f(s) \right] \\
&= k_1! \cdots k_n! \sum_{j=1}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} M_s \left[(\tau_u^{j-1} + \cdots + I)^{k_i} \varphi_{t_1, \dots, u, \dots, t_n}(s) \right]
\end{aligned}$$

$$\begin{aligned}
&= k_1! \cdots k_n! \sum_{j=1}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} M_S [j^{k_i} \varphi_{t_1, \dots, u, \dots, t_n}(s)] \\
&= k_1! \cdots k_n! \left(\sum_{j=1}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} j^{k_i} \right) F(t_1, \dots, u, \dots, t_n).
\end{aligned}$$

In order to complete the proof of the theorem, it suffices to show that

$$\sum_{j=1}^{k_i} \binom{k_i}{j} (-1)^{k_i-j} j^{k_i} = k_i!.$$

Observe that the k_i -th difference operator applied to the power function $x \rightarrow x^{k_i}$ results the constant function $k_i!$. One can observe that the left hand side of the above relation can be written as $\Delta_1^{k_i} x^k|_{x=0}$. Hence, the equality follows. \square

In the case $n = 1$, we immediately obtain the following corollary.

Corollary 2. *Let (S, \cdot) be a commutative semigroup and X be a locally convex space. Let $\Phi : S \rightarrow WC(X)$ and assume that there exists a function $f : S \rightarrow X$ such that*

$$\frac{1}{k!} \Delta_t^k f(s) \in \Phi(t), \quad s, t \in S. \quad (5)$$

Then there exists a function $F : S \rightarrow X$ such that F is a selection of Φ and F satisfies the functional equation

$$\frac{1}{k!} \Delta_u^k F(t) = F(u), \quad u, t \in S. \quad (6)$$

However, in the case $k_1 = \cdots = k_n$, we can prove a stronger result than that of following from Theorem 3 directly, because the commutativity need not be assumed here.

Theorem 4. *Let (S, \cdot) be a left amenable semigroup and X be a locally convex space. Let $\Phi : S^n \rightarrow WC(X)$ and assume that there exists a function $f : S \rightarrow X$ such that*

$$\Delta_{t_1} \cdots \Delta_{t_n} f(s) \in \Phi(t_1, \dots, t_n), \quad s, t_1, \dots, t_n \in S. \quad (7)$$

Then there exists a function $F : S^n \rightarrow X$ such that F is a selection of Φ , and, for all $i = 1, \dots, n$, F satisfies the functional equation

$$\underset{(i)}{\Delta_u} F(t_1, \dots, t_n) = F(t_1, \dots, u, \dots, t_n), \quad u, t_1, \dots, t_n \in S \quad (8)$$

or, in other words, F is n -additive.

Proof. By Theorem 2, the space $\mathcal{WC}(S, X)$ admits a left invariant mean. Denote by M such an invariant mean. Arguing similarly as in the proof of Theorem 3, define

$$F(t_1, \dots, t_n) := M_s[\Delta_{t_1} \cdots \Delta_{t_n} f(s)].$$

By the mean value property of M , and by (7), we have that F is a selection of Φ .

We show that F is additive in the i th variable. Let, for $j \neq i$, $t_j \in S$ and $u, v \in S$. Then we have

$$\begin{aligned} & F(t_1, \dots, uv, \dots, t_n) - F(t_1, \dots, u, \dots, t_n) - F(t_1, \dots, v, \dots, t_n) \\ &= M_s \left[\left(\Delta_{t_1} \cdots \Delta_{uv} \cdots \Delta_{t_n} - \Delta_{t_1} \cdots \Delta_u \cdots \Delta_{t_n} - \Delta_{t_1} \cdots \Delta_v \cdots \Delta_{t_n} \right) f(s) \right] \\ &= M_s \left[\Delta_{t_1} \cdots (\Delta_{uv} - \Delta_u - \Delta_v) \cdots \Delta_{t_n} f(s) \right] \\ &= M_s \left[\Delta_{t_1} \cdots (\tau_{uv} - I - \tau_u + I - \tau_v + I) \cdots \Delta_{t_n} f(s) \right] \\ &= M_s \left[\Delta_{t_1} \cdots (\tau_u - I)(\tau_v - I) \cdots \Delta_{t_n} f(s) \right] \\ &= M_s \left[\Delta_{t_1} \cdots \Delta_u \Delta_v \cdots \Delta_{t_n} f(s) \right] \\ &= M_s \left[(\tau_{t_1} - I) \Delta_{t_2} \cdots \Delta_u \Delta_v \cdots \Delta_{t_n} f(s) \right] \\ &= M_s \left[\tau_{t_1} (\Delta_{t_2} \cdots \Delta_u \Delta_v \cdots \Delta_{t_n}) f(s) \right] - M_s \left[\Delta_{t_2} \cdots \Delta_u \Delta_v \cdots \Delta_{t_n} f(s) \right] = 0. \end{aligned}$$

□

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