OPTIMIZATION AND FINITE DIFFERENCE APPROXIMATIONS OF NONCONVEX DIFFERENTIAL INCLUSIONS WITH FREE TIME

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OPTIMIZATION AND FINITE DIFFERENCE APPROXIMATIONS
OF NONCONVEX DIFFERENTIAL INCLUSIONS WITH FREE TIME

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Abstract. This paper is concerned with a free-time optimal control problem for nonconvex-valued differential inclusions with a nonsmooth cost functional in the form of Bolza and general endpoint constraints involving free time. We develop a finite difference method for studying this problem and focus on two major topics: 1) constructions of well-posed discrete approximations ensuring a strong convergence of optimal solutions, and 2) necessary optimality conditions for free-time differential inclusions obtaining by the limiting process from discrete approximations. As a result, we construct a sequence of discrete approximations with the strong convergence of optimal solutions in the $W^{1,2}$-norm. Then using the convergence result and appropriate tools of nonsmooth analysis, we prove necessary optimality conditions for differential inclusions in the refined Euler-Lagrange form with a new relation for an optimal free time.

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1. Introduction

In this paper we study problem (P) of minimizing the real-valued Bolza functional

\[ J[x, T] := \varphi(x(0), x(T), T) + \int_0^T f(t, x(t), \dot{x}(t)) dt \]  \hspace{1cm} (1.1)

on trajectories for the compact-valued and Lipschitz continuous differential inclusion

\[ \dot{x}(t) \in F(t, x(t)) \]  \hspace{1cm} (1.2)

over a varying time interval subject to general endpoint constraints on \((x(0), x(T), T)\). For brevity, we shall refer to this problem as to a problem of Bolza with free time. If \(f = 0\), then (P) is said to be a Mayer free-time problem.

Such differential inclusion problems are natural generalizations of free-time problems in both the calculus of variations and optimal control. The latter case corresponds to the representation

\[ Q(t, x) = \{ g(t, x, U) | u \in U \} \]  \hspace{1cm} (1.3)

with some vector function \(g\) and set \(U\) which may depend on the time variable. Moreover, the differential inclusion model (1.2) allows us to consider closed-loop control systems with time-depended control regions \(U = U(x)\) in (1.3).

It is known even in classical settings that problems with free time have certain qualitative and technical distinctions from corresponding fixed-time problems. Of course, fixed-time problems can be considered as special cases of problems with free time. But usually results for fixed-time problems can be easier obtained under more general assumptions about the dependence on time variables.

On the other hand, in many situations necessary optimality conditions for free-time problems may be derived from corresponding results for fixed-time problems under additional regularity assumptions on the time-dependence of the data. Such transformation techniques are widely used in the classical variational and control problems; see, e.g., [26].

To our knowledge, the first set of necessary optimality conditions for differential inclusions with free time was published in Clarke’s book [11, Section 3.6]. Considering the autonomous case for \(convex\) (this means convex-valued) differential inclusions, he obtained necessary
conditions for a free-time Mayer problem by reducing it a fixed-time one and using the so-called (true) Hamiltonian

\[ \mathcal{H}(x, p) := \max \{ \langle p, v \rangle | v \in F(x) \} \]  

(1.4)

which is a Lipschitz continuous function in the state variable \( x \) and the adjoint variable \( p \).

Clarke established the Hamiltonian necessary conditions for an optimal solution \( \{ \bar{x}(t), 0 \leq t \leq \bar{T} \} \) in terms of his generalized gradients \( \partial_C \) of Lipschitz continuous functions. These conditions involve the Hamiltonian inclusion

\[ (-\dot{p}(t), \dot{x}(t)) \in \partial_C \mathcal{H}(\dot{x}(t), p(t)) \text{ a.e. } t \in [0, \bar{T}] \]  

(1.5)

with additional relations for \( (p(0), p(\bar{T}), \bar{T}) \) expressed in terms of the generalized gradients of \( \varphi \) and endpoint constraint functions. If, in particular, \( \varphi \) and endpoint constraints do not depend on free time \( T \), then Clarke’s conditions imply that

\[ \mathcal{H}(\bar{x}(t), p(t)) \equiv 0 \text{ on } [0, \bar{T}]. \]  

(1.6)

The latter constancy relation is well known for the classical problems of optimal control where it actually follows from the maximum condition in the Pontryagin maximum principle; see [26, 46, 57].

The nonautonomous case can be easily reduced to the autonomous one if \( F \) is Lipschitzian with respect to both variables \( (t, x) \). The case of merely continuous dynamics is more complicated even if a standard differential equation formulation is adopted; see Berkovitz [3] for smooth problems and Mordukhovich [34, 35, 37] for nonsmooth problems of optimal control with free time. We refer the reader to the papers of Clarke and Vinter [13, 14], Clarke, Loewen, and Vinter [15], and Rowland and Vinter [54] for studying as well as applications of free-time and related optimization problems for convex differential inclusions with discontinuous (in general measurable) time dependence. The mentioned papers contain necessary optimality conditions of the Hamiltonian type generalized the results of [11].

Another version of necessary optimality conditions for convex differential inclusions was developed by Mordukhovich first for fixed-time [33, 35] and then for free-time [39] Mayer problems. In this version, the main differential relation is obtained in the following form (all
the results in the rest of this section are formulated only for autonomous systems):

\[(\dot{p}(t), \dot{x}(t)) \in \text{co}\{(u,v)| (u,p(t)) \in N((\bar{x}(t), v); \text{gph } F)\}, \quad (1.7)\]

\[v \in M(\bar{x}(t), p(t))\} \; \text{a.e.} \; t \in [0,T]\]

where "co" stands for the convex hull and

\[M(x, p) := \{v \in F(x)| \langle p, x \rangle = \mathcal{H}(x, p)\}. \quad (1.8)\]

In (1.7), \(N\) is not Clarke’s normal cone but its \textit{nonconvex} counterpart which was first used in Mordukhovich [31] for obtaining transversality conditions in nonsmooth optimal control problems. Now it is clear that this normal cone and the corresponding nonconvex subdifferential \(\partial\) are, probably, the most convenient tools for describing transversality and related conditions for dynamic optimization problems as well as necessary conditions in finite dimensional nonsmooth optimization; see, e.g., [12, 22, 28, 29, 33–39, 52–54] and references therein. We shall consider some properties of these objects in Section 4.

It is rather surprising that the dynamic relationships (1.5) and (1.7) appear to be \textit{equivalent} in the general framework of necessary conditions for convex differential inclusions. This has been recently proved by Rockafellar [51] in the direction (1.5) \(\Rightarrow\) (1.7) and Ioffe (personal communication; see also [24, Section 3.5]) in the opposite direction.

Let us consider condition (1.7) and its further improvements in more details. First observe that (1.7) implies for a.e. \(t \in [0, T]\) both the \textit{maximum condition}

\[\langle p(t), \dot{x}(t) \rangle = \mathcal{H}(\bar{x}(t), p(t)) \quad (1.9)\]

and an analogue of the \textit{Euler-Lagrange inclusion} in the form

\[\dot{p}(t) \in \text{co}\{u| (u,p(t)) \in N((\bar{x}(t), v); \text{gph } F), v \in M(\bar{x}(t), p(t))\}. \quad (1.10)\]

Note that version (1.10) is, in general, independent of Clarke’s version of the Euler-Lagrange inclusion [10]

\[(\dot{p}(t), p(t)) \in \text{cl co } N((\bar{x}(t), \dot{x}(t)); \text{gph } F); \quad (1.11)\]
see examples in [29]. On the other hand, if the maximum set \( M(\bar{x}(t), p(t)) \) in (1.8) is a singleton for a.e. \( t \in [0, \bar{T}] \) (in particular, when the sets \( F(x) \) are strictly convex along \( \bar{x}(\cdot) \)), then (1.10) is reduced to the following refined form

\[
\dot{p}(t) \in \text{co}\{u \mid (u, p(t)) \in N((\bar{x}(t), \dot{\bar{x}}(t)); \text{gph } F)\}
\]  

(1.12)

which obviously implies (1.11). Observe that the refined condition (1.12) requires less convexification: only to the components involving derivatives of the adjoint function instead of to all components at once. This makes (1.12) essentially stronger than (1.11) in certain situations; see Remark 4.5 in Section 4.

It has been recently proved by Loewen and Rockafellar [29] that the general case of fixed-time Mayer problems for convex differential inclusions can be actually reduced to the case when the sets \( F(x) \) are strictly convex along the optimal trajectory under consideration. In this way, using the Hamiltonian analysis, they establish the refined condition (1.12) with no single-valuedness assumption on the maximum set (1.8).

Note that in the convex-valued setting for \( F \), the refined Euler-Lagrange inclusion (1.12) automatically implies the maximum condition (1.9); see Proposition 4.6 stated below. Therefore, it also implies the "fuzzy" inclusion (1.7) as well as the Hamiltonian inclusion (1.5), and thus it appears to be the strongest result in this direction for convex problems.

The principal necessary conditions for differential inclusions considered above are obtained under the convexity assumption on \( F(x) \) which is essentially used in their proofs. What happens if the sets \( F(x) \) are no longer assumed to be convex? First note that in this setting neither Clarke’s form (1.11) of the Euler-Lagrange inclusion nor the refined form (1.12) implies the maximum condition (1.9). Could one ensure that these inclusions themselves are necessary for optimality in nonconvex problems?

The positive answer for the case of (1.11) can be found in Clarke’s paper [10] under the calmness hypothesis imposed on a Mayer fixed-time problem. The latter hypothesis is a kind of regularity (constraint qualification) assumption for problems with endpoint constraints which ensures normality in transversality conditions; see Section 2 for more information. Recently Kaskosz and Lojasiewicz [27] have released the calmness assumption proving that Clarke’s form of the Euler-Lagrange inclusion holds for any boundary trajectory in nonconvex
differential inclusions.

We have considered fixed-time optimization problems for nonconvex differential inclusions in the recent paper [43]. In that paper, we prove that the refined form (1.12) of the Euler-Lagrange inclusion is a necessary condition for optimality in Mayer problems as well as for boundary trajectories. Therein we also prove that the following analogue

$$\dot{p}(t) \in \text{co}\{u| (u, p(t)) \in \lambda \partial f(\bar{x}(t), \dot{x}(t)) + N((\bar{x}(t), \dot{x}(t)); \text{gph } F)\}$$

(1.13)

of the refined Euler-Lagrange inclusion (1.12) with a multiplier $\lambda \geq 0$ appears to be a necessary optimality condition for fixed-time Bolza problems involving nonconvex differential inclusions. The latter result (in contrast to those for Mayer problems and boundary trajectories) is proved under a certain relaxation stability assumption; cf. Section 2. The core of our approach in [43] consists in using a method of discrete (finite difference) approximations together with appropriate tools of nonsmooth analysis.

The primal objective of the present paper is to extend the main constructions and results of [43] to free-time Bolza problems for nonconvex differential inclusions. To the best of our knowledge, such problems have never been considered in the literature and results for them cannot be directly derived from those for fixed-time problems.

Here we pursue a twofold goal. First, to develop a discrete approximation approach for free-time Bolza problems involving nonconvex differential inclusions. And second, to obtain necessary optimality conditions in the refined Euler-Lagrange form (1.13) with an additional characterization of the optimal time interval $[0, \bar{T}]$.

Discrete approximation techniques have been long time recognized as a powerful tool for studying and solving infinite dimensional variational problems. This approach goes back to Euler (1744) who used finite differences (broken lines) to prove the classical Euler-Lagrange equation in the calculus of variations as well as for proving the existence of solutions to differential equations.

In further applications, Euler’s finite difference method and its modifications are mostly employed for computational purposes. There is a number of works devoted to numerical aspects of discrete approximations for optimal control and differential inclusion problems. We refer the reader to the recent papers of Dontchev and Lempio [19] and Polak [45] containing
surveys and new developments in this area; see also Dontchev's contribution to this volume [17].

Besides a numerical analysis of variational problems, consistent discrete approximations provide a possibility to obtain qualitative (theoretical) results for infinite dimensional problems by passing to the limit in corresponding results for their finite dimensional approximations. For instance, in this way one can derive necessary optimality conditions for variational problems using those in finite dimensional optimization. Such an approach may be successful if it is possible

1) to construct "right" discrete approximations with appropriate convergence properties;

2) to derive "robust" necessary conditions in the finite dimensional optimization problems obtained; and then

3) to justify the convergence procedure in those optimality conditions.

Some implementations of this approach applied to optimal control and differential inclusion problems can be found in Mordukhovich [33, 35, 36, 39, 43], Pshenichnyi [47], and Smirnov [56]. Observe that finite dimensional approximations for such problems always contain many equality and/or geometric constraints arising from finite difference replacements of differential relations.

Due to the natural presence of many geometric constraints, the finite dimensional problems obtained in this way appear to be objects of nonsmooth analysis and optimization even for the case of smooth functional data in the original models. Moreover, to achieve the purposes 2) and 3) stated above, they require to use only generalized differential constructions with special properties (or postulate such properties as in [47]). One can see that our constructions in Section 4 just fit all the requirements. At the same time, other widely spreaded constructions in nonsmooth analysis cannot be employed without some restrictive assumptions; see, in particular, discussions in Remark 4.9.

Previous efforts in using discrete approximations to obtain necessary optimality conditions for differential inclusions were mostly concerned with fixed-time Mayer problems under the convexity assumption on $F(x)$. In [39], we consider a free-time problem of Mayer with convexity and formulate necessary optimality conditions grouped around the "fuzzy" Euler-Lagrange inclusion (1.7). The recent paper [43] employs discrete approximations to prove
the refined Euler-Lagrange inclusion (1.13) for fixed-time Bolza problems in the nonconvex setting.

In the present paper we develop a discrete approximation procedure for free-time Bolza problems involving nonconvex differential inclusions. This procedure and the results obtained have some essential distinctions from the previous considerations.

To perform finite difference approximations for differential inclusion problems with free time, we use the simplest uniform Euler scheme but on a varying time interval. This implies that for each step of approximation, a discrete grid (stepsize) is variable and becomes a subject to optimization. The latter requires more regularity with respect to the time variable in order to prove necessary conditions involving optimal time.

In this way, we construct a sequence of discrete approximation problems \((P_K)\) with a varying grid whose optimal solutions strongly converge in \(W^{1,2}\)-norm to a reference optimal solution \(\{\bar{x}(\cdot), \bar{T}\}\) for the original Bolza problem \((P)\) with general endpoint constraints. Problems \((P_K)\) with discrete-time dynamics can be reduced to special static problems of nonsmooth optimization in finite dimensions with many equality, inequality, and geometric type constraints. Necessary optimality conditions for \((P_K)\) are directly derived from a generalized Lagrange multiplier rule in nondifferentiable programming. Passing to the limit as \(K \to \infty\) and using convergence results together with appropriate tools of nonsmooth analysis, we get a set of necessary optimality conditions for the original nonconvex problem \((P)\) with free time.

In these necessary conditions, the differential relation is expressed in the form of the refined Euler-Lagrange inclusion (1.13) for a.e. \(t \in [0, \bar{T}]\) with additional relations for \((p(0), p(\bar{T}), \bar{T})\) in terms of (nonconvex) subdifferentials of the cost function \(\varphi\) in (1.1) and endpoint constraints. In the case when \(\varphi\) and endpoint constraints do not depend on \(T\), the relations obtained imply that

\[
\int_0^{\bar{T}} H(\bar{x}(t), \dot{\bar{x}}(t), p(t), \lambda) dt = 0
\]

(1.14)

in terms of the so-called pseudo-Hamiltonian

\[
H(x, v, p, \lambda) := \langle p, v \rangle - \lambda f(x, v)
\]

(1.15)
of the Bolza problem \((P)\) calculated on the optimal solution \(\{\bar{x}(\cdot), \bar{T}\}\) and the corresponding adjoint pair \(\{p(\cdot), \lambda\}\).

Note that in general nonconvex setting under consideration, the refined Euler-Lagrange inclusion (1.13) does not imply the maximum condition

\[
H(\bar{x}(t), \dot{\bar{x}}(t), p(t), \lambda) = \mathcal{H}(\bar{x}(t), p(t), \lambda) := \max\{\langle p, v \rangle - \lambda f(x, v) | v \in F(x)\}
\]

for a.e. \(t \in [0, \bar{T}]\) as well as the constancy condition

\[
\mathcal{H}(\bar{x}(t), p(t), \lambda) \equiv \text{const} \text{ on } [0, \bar{T}].
\]

If the latter conditions hold, then (1.14) is reduced to (1.6) for the Hamiltonian \(\mathcal{H}\) of the Bolza problem. In general, (1.14) appears to be an independent integral condition in terms of the pseudo-Hamiltonian (1.15) over the optimal time interval \([0, \bar{T}]\).

The remainder of the paper is organized as follows. In Section 2 we formulate the problem and consider the property of relaxation stability employed for obtaining the principal results. Section 3 is devoted to constructing correct discrete approximations of the original problem and proving the strong convergence of optimal solutions. In Section 4 we review some concepts and results in nonsmooth analysis used in the paper. Section 5 is concerned with necessary optimality conditions for discrete approximation problems. In Section 6 we prove the main theorem about necessary optimality conditions for the differential inclusion problem under consideration. In the concluding Section 7 we discuss some open questions and further generalizations of the results obtained.

In this paper we basically use standard notation. Some special symbols are introduced and explained in Section 4. Throughout the paper, the set \(B\) stands for the unit closed ball of the space in question; the adjoint (transposed) matrix to \(A\) is denoted by \(A^*\). Note that we consider all finite dimensional vectors to be vector-columns although they may be written as vector-rows for the purpose of convenience.

2. Problem Formulation and Relaxation

Let us consider the following problem \((P)\) of dynamic optimization with a varying time
interval:

\[ \text{minimize } J[x, T] := \varphi_0(x(0), x(T), T) + \int_0^T f(t, x(t), \dot{x}(t)) dt \]  \hspace{1cm} (2.1) \\

over all arcs \( x(\cdot) \in W^{1,\infty}[0, T] \) satisfying the differential inclusion

\[ \dot{x}(t) \in F(t, x(t)) \text{ a.e. } t \in [0, T] \]  \hspace{1cm} (2.2) \\

and the general endpoint constraints

\[ \varphi_i(x(0), x(T), T) \leq 0 \text{ for } i = 1, 2, \ldots, q; \]  \hspace{1cm} (2.3) \\

\[ \varphi_i(x(0), x(T), T) = 0 \text{ for } i = q + 1, q + 2, \ldots, q + r; \]  \hspace{1cm} (2.4) \\

\[ (x(0), x(T), T) \in \Omega \subset \mathbb{R}^{2n+1}. \]  \hspace{1cm} (2.5)

Here \( F \) is a set-valued mapping (multifunction) from \( \mathbb{R}^{n+1} \) into \( \mathbb{R}^n \) and \( f, \varphi_i \) are real-valued functions defined on \( \mathbb{R}^{2n+1} \). We call problem \( (P) \) the Bolza problem for differential inclusion with free time. If \( f \equiv 0 \) in (2.1), then \( (P) \) is reduced to the corresponding Mayer problem for differential inclusions.

Any solution \( x(\cdot) \in W^{1,\infty} \) to (2.2) is called an (original) trajectory for the differential inclusion, and any trajectory for (2.2) satisfying constraints (2.3)--(2.5) is called a feasible solution to problem \( (P) \). A feasible solution \( \bar{x}(t), 0 \leq t \leq \bar{T} \), minimizing the cost functional (2.1) over all other feasible solutions \( x(t), 0 \leq t \leq T \), (with different \( T \)) is called an (original) optimal solution to \( (P) \).

Along with problem \( (P) \), we consider its relaxation (variational extension) which is defined by the following way going back to the classical works of Bogoljubov and Young in the 30s; cf. [4, 7, 21, 25, 57, 59]. Let

\[ f_F(x, v, t) := f(t, x, v) + \delta(v, F(t, x)) \]  \hspace{1cm} (2.6) \\

where \( \delta(v, \Lambda) = 0 \) if \( v \in \Lambda \) and \( \delta(v, \Lambda) = \infty \) if \( v \notin \Lambda \) (the indicator function). Denote by \( \hat{f}_F(t, x, v) \) the convexification (the biconjugate function) for \( f_F \) in the \( v \) variable, i.e., the
largest convex function majorized by \( f_F(t, x, \cdot) \) for each \( x \) and \( t \). The \textit{relaxed problem} \((R)\) is defined as follows:

\[
\text{minimize } J[x, T] := \varphi_0(x(0), x(T), T) + \int_0^T \dot{J}_F(t, x(t), \dot{x}(t))dt
\]  

(2.7)

over all arcs \( x(\cdot) \in W^{1,\infty}[0, T] \) subject to constraints (2.3)–(2.5). Observe that if \( J[x, T] < \infty \), then \( x(\cdot) \) satisfies the convexified differential inclusion

\[
\dot{x}(t) \in \text{co } F(t, x(t)) \quad \text{a.e. } t \in [0, T].
\]  

(2.8)

Any trajectory for (2.8) is called an \textit{relaxed trajectory} for (2.2) in contrast to original trajectories satisfying (2.2). It is well known (cf., e.g., [1, 7, 21, 25]) that under natural assumptions involving the Lipschitz continuity of \( F \) in \( x \), the following approximation property holds:

\textit{Every relaxed trajectory } \( x(t), \ 0 \leq t \leq T, \text{ can be uniformly in } [0, T] \text{ approximated by original trajectories } x_k(t), \ 0 \leq t \leq T, \text{ starting from the same initial point (but may not satisfied endpoint constraints) such that}

\[
\liminf_{k \to \infty} \int_0^T f(t, x_k(t), \dot{x}_k(t))dt \leq \int_0^T \dot{J}_F(t, x(t), \dot{x}(t))dt.
\]  

(2.9)

Probably the first result in this vein has been obtained by Bogoljubov [4] who proved such a property for the classical problem of the calculus of variations (no differential inclusions). The approximation property is related to the so-called "hidden convexity" of continuous-time systems under consideration which is reflected (from an abstract viewpoint) by the celebrated Lyapounov theorem about the range convexity of nonatomic vector measures [30] (the same as the convexity of Aumann's multivalued integral; see, e.g., [11, 26]).

The discussions above make natural the following definition.

2.1. DEFINITION. Denote by \( \inf(P) \) and \( \inf(R) \) the infima of the cost functionals in problems \((P)\) and \((R)\) respectively. Then one says that \((P)\) possesses the property of \textit{relaxation stability} (or \((P)\) is \textit{stable with respect to relaxation}) if

\[
\inf(P) = \inf(R).
\]  

(2.10)

Note that by virtue of the convexity with respect to velocities in the relaxed problem, the infimum in \((R)\) is attained under well known growth conditions of the Tonelli type; see,
e.g., [12, 26]. This means the existence of optimal solutions to the relaxed problem which is not the case for the original problem \((P)\). On the other hand, the approximation property allows us to obtain a minimizing sequence of original trajectories which, however, may not exactly satisfy the boundary conditions.

Obviously, we always have \(\inf(R) \leq \inf(P)\). To establish the relaxation stability, one should prove the opposite inequality which is somehow connected with the approximation property. Let us present a result in this direction going back to the classical Bogoljubov theorem.

2.2. PROPOSITION. Let \(F \equiv 0\) in \((P)\), and let the integrand \(f\) be continuous. Then \((P)\) is stable with respect to relaxation and

\[
f(t, \bar{x}(t), \dot{\bar{x}}(t)) = \hat{f}(t, \bar{x}(t), \dot{\bar{x}}(t)) \text{ a.e. } t \in [0, \bar{T}]
\]

(2.11)

for any optimal solution \(\bar{x}(t), 0 \leq t \leq \bar{T}\), to \((P)\).

Proof. Assume that \(\inf(R) < \inf(P)\). Then there exist \(T > 0\) and a function \(x(\cdot) \in W^{1,\infty}[0, T]\) which satisfy all the constraints (2.3)–(2.5) and

\[
\varphi_0(x(0), x(T), T) + \int_0^T \hat{f}(t, x(t), \dot{x}(t))dt < \inf(P).
\]

(2.12)

According to the version of Bogoljubov’s theorem in [26, Section 9.2.4], for this \(x(\cdot)\) we can find a sequence of \(x_k(\cdot) \in W^{1,\infty}[0, T]\) such that \(x_k(0) = x(0), x_k(T) = x(T), x_k(\cdot)\) converges to \(x(\cdot)\) uniformly in \([0, T]\), and (2.9) holds with \(f_F = f\). So, all \(x_k(t), 0 \leq t \leq T,\) appear to be feasible solutions to problem \((P)\) in (2.1), (2.3)–(2.5) with

\[
\lim_{k \to \infty} \inf I[x_k, T] < \inf(P)
\]

due to (2.9) and (2.12). This contradiction proves the relaxation stability of \((P)\).

If \(\bar{x}(t), 0 \leq t \leq \bar{T},\) is an optimal solution to \((P)\), then by virtue of (2.10) it solves the relaxed problem \((R)\) as well. This ensures

\[
\int_0^T [f(t, \bar{x}(t), \dot{\bar{x}}(t)) - \hat{f}(t, \bar{x}(t), \dot{\bar{x}}(t))]dt = 0.
\]

(2.13)

From the definition one always has

\[
f(t, \bar{x}(t), \dot{\bar{x}}(t)) - \hat{f}(t, \bar{x}(t), \dot{\bar{x}}(t)) \geq 0 \text{ a.e. } t \in [0, \bar{T}].
\]
Therefore, (2.13) is equivalent to (2.11). □

2.3. Remark. Proposition 2.2 implies the corresponding result of Clarke [7, Theorem 1] where $f$ is assumed to be Lipschitz continuous in $(x,v)$. As it was observed in [7], (2.11) is the essence of the necessary condition of Weierstrass in the calculus of variations.

It follows directly from the approximation property stated above that the relaxation stability is inherent in any problem $(P)$ involving (Lipschitz) differential inclusions with endpoint constraints at either $t = 0$ or $t = T$ (one of the ends is free). In general, the relaxation stability is clearly related to a kind of the value stability (regularity) of $(P)$ with respect to perturbations of endpoint constraints. Such a regularity condition has been developed by Clarke and Rockafellar under the name of calmness; see [6–11, 50] and references therein. As it has been proved in Clarke [7, 9], the calmness property implies the relaxation stability and actually allows us to reduce problems involving differential inclusions to the classical ones as in Proposition 2.2.

Moreover, the calmness property is fulfilled for most endpoint constraints (at least of inequality type; cf. [6, 8]) and shows that the relaxation stability may fail only for ill-posed problems where small perturbations of endpoint constraints produce proportionally unbounded variations of the minimum (value function).

Note also that according to Clarke [9, 10], the calmness hypothesis implies that corresponding necessary optimality conditions can be taken normal. A general result that normality implies relaxation stability for optimal control systems has been obtained by Warga [57, 58].

For special classes of problems $(P)$ with arbitrary endpoint constraints, the relaxation stability holds with no calmness or normality assumptions. In particular, let differential inclusion (2.2) be represented in the linear form:

$$\dot{x}(t) \in F_1(t)x(t) + F_2(t)$$

where the multifunctions $F_1$ is convex-valued while $F_2$ is not. If, in addition, the function $f$ in (2.1) is convex in $v$, then any of such problems possesses the property of relaxation stability. This can be proved by using the Lyapounov-Aumann theorem about the convexity of set-valued integrals; cf. the arguments in Mordukhovich [35, Theorem 19.7]. Similarly,
the relaxation stability holds for general problems (P) involving one-dimensional differential
inclusions; see Remark 19.2 in [35].

In the subsequent sections of the paper, we shall use the property of relaxation stability to
establish convergence results for discrete approximations and to obtain necessary optimality
conditions for differential inclusions.

3. Finite Difference Approximations

This section is devoted to constructing finite difference (discrete) approximations of the
original problem of Bolza for differential inclusions with free time and to establishing the
principal theorem about the strong convergence of optimal solutions to discrete approxima-
tions in the $W^{1,2}$-norm.

In what follows we use the simplest uniform Euler scheme

$$
\dot{x}(t) \approx \frac{x(t + h) - x(t)}{h}
$$

for the replacement of the derivative in (2.2). Note that most of the qualitative results
obtained below hold for many other first-order and higher-order finite difference approxima-
tions.

For any positive integer $K = 1, 2, \ldots$, we consider a real number $T_K$ approximating $T$
and the uniform grid

$$
t_0 = 0, \quad t_{j+1} = t_j + h_K \quad \text{for} \quad j = 0, 1, \ldots, K - 1
$$

with the stepsize $h_K = T_K/K$ (so $t_K = T_K$). We define a discrete approximation inclusion
as follows

$$
x_K(t_{j+1}) \in x_K(t_j) + h_KF(t_j, x_K(t_j)) \quad \text{for} \quad j = 0, 1, \ldots, K - 1 \quad (3.1)
$$

with some initial state $x_K(0) = x_{0K}$. A collection of vectors $\{x_{jK} := x_K(t_j) \mid j = 0, \ldots, K\}$
satisfying (3.1) is called a discrete trajectory for (3.1). The corresponding collection $\{v_{jK} :=
(x_K(t_{j+1}) - x_K(t_j))/h_K \mid j = 0, \ldots, K - 1\}$ is called a discrete velocity.
We also consider piecewise-constant extensions of discrete velocities
\[
v_K(t) := \frac{x_K(t_{j+1}) - x_K(t_j)}{h_K} \quad \text{for } t \in [t_j, t_{j+1}) \quad \& \quad j = 0, \ldots, K - 1
\] (3.2)
and the corresponding piecewise-linear extensions of discrete trajectories
\[
x_K(t) := x_{0K} + \int_0^t v_K(s)ds \quad \text{for } t \in [0, T_K]
\] (3.3)
to the continuous time interval \([0, T_K]\). We shall call (3.2) and (3.3), respectively, extended discrete velocities and extended discrete trajectories for (3.1). It follows from (3.3) that
\[
\dot{x}_K(t) = v_K(t) \quad \text{a.e. } t \in [0, T_K]
\]
for extended discrete trajectories and velocities. So, given an extended discrete trajectory \(x_K(\cdot)\), one can always identify the corresponding discrete velocity with \(\dot{x}_K(\cdot)\).

Now let us fix arbitrary original trajectory \(\bar{x}(t), 0 \leq t \leq \bar{T}\), for the differential inclusion (2.2) and formulate an important result about its strong approximation by discrete trajectories. For this purposes, we assume that the multifunction \(F\) is bounded and locally Lipschitzian in \(x\) around \(\bar{x}(\cdot)\) and it is Hausdorff continuous in t a.e. on \([0, \bar{T}]\). In the sequel we actually need these assumptions and the result only for the case when \(\bar{x}(t), 0 \leq t \leq \bar{T}\), is an optimal solution to the initial problem \((P)\).

More precisely, we impose the following hypotheses:

(H1) There are an open set \(U \subset \mathbb{R}^n\) and positive numbers \(m_F, l_F\) such that \(\bar{x}(t) \in U\) for any \(t \in [0, \bar{T}]\), the sets \(F(t, x)\) are closed for all \((t, x) \in [0, \bar{T}] \times U\), and
\[
F(t, x) \subset m_F B \quad \forall (t, x) \in [0, \bar{T}] \times U,
\] (3.4)
\[
F(t, x_1) \subset F(t, x_2) + l_F |x_1 - x_2| B \quad \forall x_1, x_2 \in U, \quad t \in [0, \bar{T}].
\] (3.5)

(H2) The multifunction \(F(\cdot, x)\) is Hausdorff continuous for a.e. \(t \in [0, \bar{T}]\) uniformly in \(x \in U\).

Following Dontchev and Farkhi [18], we consider the so-called averaged modulus of continuity for the multifunction \(F(t, x)\) in \(t \in [0, \bar{T}]\) when \(x \in U\). This modulus \(\tau(F; h)\) depending on the parameter \(h > 0\) is defined as
\[
\tau(F; h) := \int_0^\bar{T} \sigma(F; t, h)dt
\] (3.6)
where \( \sigma(F; t, h) := \sup \{ \omega(F; t, x, h) | x \in U \} \),

\[
\omega(F; t, x, h) := \sup \{ \text{haus}(F(t', x), F(t'', x)) | t', t'' \in [t - h/2, t + h/2] \cap [0, \bar{T}] \},
\]

\text{haus}(\cdot, \cdot) is the Hausdorff distance between compact sets.

It is proved in [18] that \( F(\cdot, x) \) is Hausdorff continuous for a.e. \( t \in [0, \bar{T}] \) uniformly in \( x \in U \), then \( \tau(F; h) \to 0 \) as \( h \to 0 \). Moreover, \( \tau(F; h) = O(h) \) if \( F(\cdot, x) \) has a bounded variation [18] uniformly in \( x \in U \) (in particular, if \( F \) is Lipschitz continuous in \( t \) with a uniform Lipschitz constant).

Note that in the case of single-valued bounded functions \( f(t) \) not depending on \( x \), the construction (3.6) has been originally developed in Sendov and Popov [55] under the name of "averaged modulus of smoothness". It has been proved in [55] that \( \tau(f; h) \to 0 \) as \( h \to 0 \) if and only if \( f \) is Riemann integrable on \([0, \bar{T}]\), i.e., \( f \) is continuous for a.e. \( t \in [0, \bar{T}] \). If \( f \) is of bounded variation on \([0, \bar{T}]\), then \( \tau(f; h) = O(h) \). In this paper we shall use the name "averaged modulus of continuity" for both single-valued and multi-valued cases.

Now we formulate an auxiliary approximation result which is of independent interest for qualitative and numerical aspects of discrete approximations.

3.1. LEMMA. Let \( \bar{x}(t), 0 \leq t \leq \bar{T}, \) be an original trajectory for the differential inclusion (2.2) under hypotheses (H1) and (H2). Then there exists a sequence of solutions \( \{z_{K}(t_{j})\} \) \( j = 0, \ldots, K \) to discrete inclusions (3.1) with \( T_{K} = \bar{T} \) such that \( z_{K}(0) = \bar{x}(0) \) for any \( K = 1, 2, \ldots \), and the extended discrete trajectories \( z_{K}(t), 0 \leq t \leq \bar{T}, \) converge to \( \bar{x}(\cdot) \) as \( K \to \infty \) in the norm topology of \( W^{1,2}[0, \bar{T}] \).

Proof. The complete proof of this result can be found in Mordukhovich [43]. The main idea is related to the so-called proximal algorithm to construct discrete trajectories for (3.1) by using projections of the derivative \( \dot{x}(t) \) on the admissible velocity sets \( F(t_{j}; z_{K}(t_{j})) \); cf. [35, 36, 56]. In this way, we establish the strong \( L^{2}[0, \bar{T}] \)-convergence of the extended discrete velocities \( \dot{z}_{K}(\cdot) \) to \( \dot{x}(\cdot) \) with effective error estimates. The latter estimates involve the boundedness and Lipschitz constants \( m_{F} \) and \( l_{F} \) in (3.4), (3.5) as well as the averaged modulus of continuity (3.6).

Now let \( \bar{x}(t), 0 \leq t \leq \bar{T}, \) be a given optimal solution to the original problem \( (P) \) for the differential inclusion (3.1) satisfying (H1) and (H2) around \( \bar{x}(\cdot) \). Because of \( U \) in (H1) is an
open neighborhood of $\bar{x}(t)$ for all $t \in [0, \bar{T}]$, one can find a number $\epsilon > 0$ such that

$$B_{\epsilon}(\bar{x}(t)) \subset U \ \forall t \in [0, \bar{T}].$$ \hspace{1cm} (3.7)

Using Lemma 3.1, we construct a sequence of discrete approximation problems for finite difference inclusions whose optimal solutions strongly $W^{1,2}$-converge to the given to the given trajectory $\bar{x}(\cdot)$.

For any $K = 1, 2, \ldots$, we consider the numbers

$$\alpha_{iK} := \varphi_i(\bar{x}(0), z_K(T)) - \varphi_i(\bar{x}(0), \bar{x}(T)) \text{ for } i = 1, \ldots, q; \hspace{1cm} (3.8)$$

$$\beta_{iK} := |\varphi_i(\bar{x}(0), z_K(T))| \text{ for } i = q + 1, \ldots, q + r; \hspace{1cm} (3.9)$$

$$\gamma_K := |\bar{x}(T) - z_K(T)| \hspace{1cm} (3.10)$$

where $z_K(t)$, $0 \leq t \leq \bar{T}$, is the extended discrete trajectory from Lemma 3.1.

According to this lemma, $\gamma_K \to 0$ as $K \to \infty$, and also $\alpha_{iK}, \beta_{iK} \to 0$ as $K \to \infty$ when the functions $\varphi_i$ are continuous in the second variable at the point $(\bar{x}(0), \bar{x}(T), T)$. It follows directly from (3.8)–(3.10) that

$$|\alpha_{iK}| \leq l_i \gamma_K \text{ for } i = 1, \ldots, q \ & \beta_{iK} \leq l_i \gamma_K \text{ for } i = q + 1, \ldots, q + r$$

if the corresponding functions $\varphi_i(\bar{x}(0), \cdot)$ are Lipschitz continuous around $\bar{x}(T)$ with constants $l_i$. Note that the number $\gamma_K$ in (3.10) can be effectively estimated in terms of the initial data of the problem; see [43].

Now for each $K = 1, 2, \ldots$, we define the discrete approximation problem $(P_K)$ as follows:

$$\text{minimize } J_K[x_K, T_K] := \varphi_0(x_K(0), x_K(T_K), T_K) + |x_K(0) - \bar{x}(0)|^2 + (T_K - \bar{T})^2 + \hspace{1cm} (3.11)$$

$$h_K \sum_{j=0}^{K-1} f(t_j, x_K(t_j), \frac{x_K(t_{j+1}) - x_K(t_j)}{h_K}) + \sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} \frac{|x_K(t_{j+1}) - x_K(t_j) - \dot{x}(t)|^2 dt}{h_K}$$

over trajectories $\{x_K(t_j) \mid j = 0, \ldots, K\}$ for the finite difference inclusion (3.1) subject to the constraints

$$\varphi_i(x_K(0), x_K(T_K), T_K) \leq \alpha_{iK} \text{ for } i = 1, \ldots, q; \hspace{1cm} (3.12)$$
\[- \beta_{iK} \leq \varphi_i(x_K(0), x_K(T_K), T_K) \leq \beta_{iK} \quad \text{for } i = q + 1, \ldots, q + r; \quad (3.13)\]

\[(x_K(0), x_K(T_K), T_K) \in \Omega_K := \Omega + \gamma_K B; \quad (3.14)\]

\[x_K(t_j) \in B_i(\bar{x}(t_j)) \quad \forall j = 0, \ldots, K; \quad T_K \leq \bar{T} + \varepsilon \quad (3.15)\]

where $\varepsilon$ satisfies (3.7) and $\varepsilon$ is a given (arbitrarily small) positive number.

Let us emphasize that in each problem $(P_K)$ the final time $T_K$ and the discretization step $h_K$ are *variable* for any fixed $K = 1, 2, \ldots$.

We assume that the multifunction $F$ satisfies hypotheses (H1) and (H2) along the given optimal solution $\bar{x}(\cdot)$ for $t \in [0, \bar{T} + \varepsilon]$. In addition to this, we impose the following hypotheses on $f$, $\varphi_i$, and $\Omega$:

(H3) $f(\cdot, x, v)$ is continuous for a.e. $t \in [0, \bar{T} + \varepsilon]$ and bounded uniformly in $(x, v) \in U \times (m_F B)$.

(H4) There exists $\nu > 0$ such that the function $f(t, \cdot, \cdot)$ is continuous on the set

\[A_{\nu}(t) := \{(x, v) \in U \times (m_F + \nu)B | v \in F(t', x) \text{ for some } t' \in (t - \nu, t)\}\]

uniformly in $t \in [0, \bar{T} + \varepsilon]$.

(H5) The functions $\varphi_0, \varphi_1, \ldots, \varphi_q$ are lower semicontinuous on $U \times U \times [0, \bar{T} + \varepsilon]$ being continuous in the second variable at $(\bar{x}(0), \bar{x}(T), \bar{T})$.

(H6) The functions $\varphi_{q+1}, \ldots, \varphi_{q+r}$ are continuous on $U \times U \times [0, \bar{T} + \varepsilon]$.

(H7) The set $\Omega$ is closed around $(\bar{x}(0), \bar{x}(T), \bar{T})$.

3.2. THEOREM. Let $\bar{x}(t)$, $0 \leq t \leq \bar{T}$, be an original optimal solution to problem $(P)$ which possesses the property of relaxation stability. Assume that hypotheses (H1)–(H7) hold. Then:

(i) The discrete approximation problems $(P_K)$ admit optimal solutions $\{\bar{x}_K(t_j) | j = 0, \ldots, K\}$ for all $K$ large enough.

(ii) For any sequence of extended optimal trajectories $\{\bar{x}_K(t), 0 \leq t \leq \bar{T}_K\}$ in $(P_K)$ one has

\[\bar{T}_K \to \bar{T} \quad \text{as } K \to \infty, \quad (3.16)\]

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\[
\max \{|\tilde{x}_K(t) - \tilde{x}(t)| : t \in \tilde{T}_K\} \to 0 \text{ as } K \to \infty, \tag{3.17}
\]
\[
\int_0^{T_K} |\dot{\tilde{x}}_K(t) - \dot{\tilde{x}}(t)|^2 dt \to 0 \text{ as } K \to \infty. \tag{3.18}
\]

Proof. First let us show that the discrete approximation problem \((P_K)\) has a feasible solution for any \(K\) large enough. In fact, we check that the trajectory \(\{z_K(t_j) : j = 0, \ldots, K\}\) constructed in Lemma 3.1 satisfies all constraints (3.12)–(3.15). For the case of (3.12)–(3.14), it immediately follows from the definitions of the perturbations \(\alpha_{iK}, \beta_{iK},\) and \(\gamma_K\) in (3.8)–(3.10).

According to Lemma 3.1, the extended trajectories \(z_K(t), \ 0 \leq t \leq \tilde{T},\) converge to \(\tilde{x}(t)\) uniformly in \([0, \tilde{T}]\). Now taking any \(\epsilon\) satisfying (3.7), one can find a natural number \(K\) such that
\[
|z_K(t) - \tilde{x}(t)| \leq \epsilon \ \forall K \geq \bar{K}.
\]
Therefore, we ensure (3.15) for \(z_K(\cdot)\) when \(K \geq \bar{K}.\) Now the existence of optimal solutions to \((P_K)\) for \(K \geq \bar{K}\) follows directly from the classical Weierstrass theorem due to the compactness and continuity assumptions made. This proves assertion (i).

To prove (ii), let us start with establishing the inequality
\[
\limsup_{K \to \infty} J_K[\tilde{x}_K, \tilde{T}_K] \leq J[\tilde{x}, \tilde{T}] \tag{3.19}
\]
for any sequence of optimal solutions to \((P_K)\). If (3.19) is not true, then there is a sequence \(\mathcal{N}\) of natural numbers \(K \to \infty\) such that
\[
\varphi_0(\tilde{x}(0), \tilde{x}(\tilde{T}), \tilde{T}) + \int_0^\tilde{T} f(t, \tilde{x}(t), \dot{\tilde{x}}(t)) dt < J_K[\tilde{x}_K, \tilde{T}_K] \ \forall K \in \mathcal{N}. \tag{3.20}
\]

To get a contradiction from (3.20), let us again use Lemma 3.1 and consider an approximating sequence of the discrete trajectories \(\{z_K(t_j) : j = 0, \ldots, K; \ T_K = \tilde{T}\}\) which are proved to be feasible for \((P_K)\). By virtue of \(z_K(0) = \tilde{x}(0)\) and the continuity of \(\varphi_0\) in the second variable, one has
\[
\varphi_0(z_K(0), z_K(T_K), T_K) \to \varphi_0(\tilde{x}(0), \tilde{x}(\tilde{T}), \tilde{T}) \text{ as } K \to \infty.
\]

Observe that in the cost functional expression (3.11) for \(z_K(\cdot),\) the second and third terms vanish. For the last term therein we get
\[
\sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} \left| \frac{z_K(t_{j+1}) - z_K(t_j)}{h_K} - \tilde{x}(t) \right|^2 dt = \int_0^\tilde{T} |\dot{z}_K(t) - \tilde{x}(t)|^2 dt \to 0 \text{ as } K \to \infty
\]
by virtue of the extension rules (3.2), (3.3) and the convergence result in Lemma 3.1.

It remains to estimate the forth term in (3.11). Let us prove that

\[ \eta_K := h_K \sum_{j=0}^{K-1} f(t_j, z_K(t_j), \frac{z_K(t_j+1) - z_K(t_j)}{h_K}) \rightarrow \int_0^T f(t, \bar{x}(t), \dot{\bar{x}}(t)) \, dt \quad \text{as} \quad K \to \infty \]

under assumptions (H1)–(H4). Note that (H3) implies that \( \tau(f; h_K) \to 0 \) as \( K \to \infty \) for the averaged modulus of continuity (3.6).

In what follows we use the sign "\( \sim \)" for expressions which are equivalent as \( K \to \infty \).

Due to (3.2), (3.3), (3.6), and Lemma 3.1, one gets

\[
\eta_K = \sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} f(t_j, z_K(t_j), \dot{z}_K(t)) \, dt \sim \int_0^T f(t, x(t), \dot{x}(t)) \, dt + \tau(f; h_K) \sim
\]

\[
\sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} f(t, \bar{x}(t), \dot{\bar{x}}(t)) \, dt = \int_0^T f(t, \bar{x}(t), \dot{\bar{x}}(t)) \, dt \sim \int_0^T f(t, \bar{x}(t), \dot{\bar{x}}(t)) \, dt.
\]

To justify the last conclusion, we observe that the strong \( L^2[0, \bar{T}] \)-convergence of \( z_K(\cdot) \to \dot{x}(\cdot) \) in Lemma 3.1 implies the existence of a subsequence \( \{ \dot{z}_K(t) \} \) converging to \( \dot{x}(t) \) for a.e. \( t \in [0, \bar{T}] \). Now one can employ the classical Lebesgue theorem about the limit under the integral sign.

Thus we have proved that

\[ J_K[z_K, \bar{T}] \to J[\bar{x}, \bar{T}] \quad \text{as} \quad K \to \infty. \]

By virtue of (3.20) and the feasibility of \( z_K(\cdot) \) for \((P_K)\), this contradicts the optimality of \( \bar{x}_K(\cdot) \) for the discrete approximations under consideration. Therefore, we ensure (3.19).

In the discussions above we have heavily used Lemma 3.1 but have not yet used the property of relaxation stability for the original problem \((P)\). Now let us prove that the relaxation stability property together with result (3.19) imply the desirable convergences (3.16)–(3.18). We are going to show that

\[ \lim_{K \to \infty} [\delta_K := |\bar{x}_K(0) - \bar{x}(0)|^2 + |\bar{T}_K - \bar{T}|^2 + \int_0^{\bar{T}_K} |\dot{\bar{x}}_K(t) - \dot{\bar{x}}(t)|^2 \, dt] = 0. \quad (3.21) \]

Suppose that (3.21) doesn’t hold and consider any limiting point \( \delta > 0 \) of the sequence \( \{\delta_K\} \) in (3.21). For the purpose of simplicity, we assume that \( \delta = \lim \delta_K \) for all \( K \to \infty \).
Using the boundedness of $\bar{T}_K$ by virtue of (3.7), one can find a real number $\bar{T} \leq \bar{T} + \varepsilon$ such that $\bar{T}_K \to \bar{T}$ as $K \to \infty$ (here and on we take all natural $K$ without loss of generality). Let us consider the extended discrete trajectories $\bar{x}_K(t)$ on the time interval $[0, \bar{T}]$ defining $\bar{x}_K(t) \equiv \bar{x}_K(T_K)$ for $t \in (T_K, \bar{T}]$ when $T_K < \bar{T}$.

Taking into account the boundedness conditions (3.7) and (3.4) for $t \in [0, \bar{T}]$ and employing the classical compactness results, we claim the existence of an absolutely continuous function $\hat{x}(t)$ in $[0, \bar{T}]$ such that $\bar{x}_K(\cdot) \to \hat{x}(t)$ uniformly in $[0, \bar{T}]$ and $\dot{x}_K(\cdot) \to \dot{\hat{x}}(\cdot)$ weakly in $L^2[0, \bar{T}]$ as $K \to \infty$. Due to assumptions (H5)–(H7), the limiting function $\hat{x}(t)$, $0 \leq t \leq \bar{T}$, satisfies endpoint constraints (2.3)–(2.5). Now we study the limit of the cost functional $J_K[\bar{x}_K, \bar{T}_K]$ in (3.11) as $K \to \infty$.

According to the well-known Masur theorem, there is a sequence of convex combinations of $\dot{x}_K(\cdot)$ which converges to $\dot{x}(\cdot)$ in the norm topology of $L^2[0, \bar{T}]$. Hence it contains a subsequence converging to $\dot{x}(\cdot)$ for a.e. $t \in [0, \bar{T}]$.

From here one can easily conclude that $\hat{x}(\cdot)$ satisfies the convexified differential inclusion (2.8). Moreover, taking into account that
\[ h_K \sum_{j=0}^{K-1} f(t_j, \bar{x}_K(t_j), \bar{x}_K(t_{j+1}) - \bar{x}_K(t_j)) \sim \int_0^{\bar{T}} f(t, \bar{x}_K(t), \dot{\bar{x}}_K(t))dt \quad \text{as} \quad K \to \infty \]
and also the definition of the convexified function $\hat{f}_F$ for (2.6), we get
\[ \int_0^{\bar{T}} \hat{f}_F(t, \hat{x}(t), \dot{\hat{x}}(t))dt \leq \liminf_{K \to \infty} h_K \sum_{j=0}^{K-1} f(t_j, \bar{x}_K(t_j), \bar{x}_K(t_{j+1}) - \bar{x}_K(t_j)). \]  

(3.22)

Let us observe that
\[ \sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} \frac{\bar{x}_K(t_{j+1}) - \bar{x}_K(t_j)}{h_K} \dot{\bar{x}}(t) dt = \int_0^{T_K} |\dot{\bar{x}}_K(t) - \dot{\hat{x}}(t)|^2 dt \sim \int_0^{\bar{T}} |\dot{\bar{x}}_K(t) - \dot{\hat{x}}(t)|^2 dt \quad \text{as} \quad K \to \infty. \]

By virtue of the convexity in $v$ of the function $g(v, t) := |v - \dot{x}(t)|^2$, the integral functional
\[ I[v] := \int_0^{\bar{T}} |v(t) - \dot{\hat{x}}(t)|^2 dt \]
is lower semicontinuous in the weak topology of $L^2[0, \bar{T}]$. Therefore,
\[ \int_0^{\bar{T}} |\dot{\hat{x}}(t) - \dot{x}(t)|^2 dt \leq \liminf_{K \to \infty} \sum_{j=0}^{K-1} \frac{\bar{x}_K(t_{j+1}) - \bar{x}_K(t_j)}{h_K} - \dot{x}(t)|^2 dt. \quad \text{(3.23)} \]
Now passing to the limit in (3.11) for $J_K[\bar{x}_K, \bar{\tau}_K]$ and taking into account (3.22), (3.23), and the lower semicontinuity of $\varphi_0$, one has
\begin{equation}
\varphi_0(\bar{x}(0), \bar{x}(\bar{T}), \bar{T}) + \int_0^\bar{T} \hat{f}_F(t, \bar{x}(t), \dot{x}(t))dt + \delta \leq \liminf_{K \to \infty} J_K[\bar{x}_K, \bar{\tau}_K].
\end{equation}
(3.24)

By virtue of (3.19) and our assumption about $\delta > 0$, (3.24) implies that

$$J[\bar{x}, \bar{T}] < J[\bar{x}, \bar{T}].$$

But the latter is impossible because

$$J[\bar{x}, \bar{T}] = \inf(P) = \inf(R)$$

due to the relaxation stability property for $(P)$. Therefore, $\delta = 0$ and we get relationship (3.21).

The relationship obtained directly implies (3.16), (3.18), and the convergence $\bar{x}_K(0) \to \bar{x}(0)$ as $K \to \infty$. The latter and (3.18) provide (3.17). This ends the proof of the theorem. □

3.3. **Remark.** Denote by $\bar{J}_K$ the optimal value of the cost functional in the discrete approximation problem $(P_K)$ for each $K = 1, 2, \ldots$. We have actually proved in Theorem 3.2 that

$$\inf(R) \leq \liminf_{K \to \infty} \bar{J}_K \leq \limsup_{K \to \infty} \bar{J}_K \leq \inf(P)$$

(3.25)

with no assumption about the relaxation stability. Moreover, (3.25) implies that the relaxation stability property for $(P)$ is in fact equivalent to the value convergence $\bar{J}_K \to \inf(P)$ of the discrete approximations under appropriate perturbations of constraints. We refer to Mordukhovich [32, 35, 36] and the recent book of Dontchev and Zolezzi [20] for related properties and discussions in other problems of optimal control.

3.4. **Remark.** In the convergence results stated above, one may avoid the continuity hypothesis (H3) on $f$ in $t$ by changing the approximation

$$h_K \sum_{j=0}^{K-1} f(t_j, x_K(t_j), \frac{x_K(t_{j+1}) - x_K(t_j)}{h_K}) \quad \text{for} \quad \sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} f(t, x_K(t_j), \frac{x_K(t_{j+1}) - x_K(t_j)}{h_K}).$$
Indeed, we can handle the latter approximation in the same way as the last term in (3.11) under the measurability (summability) assumption \( f \) in \( t \). On the other hand, one can change

\[
\sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} \frac{|x_K(t_{j+1}) - x_K(t_j)|}{h_K} \hat{\omega}(t) dt
\]

assuming that \( \hat{\omega}(\cdot) \) is continuous for a.e. \( t \in [0, \bar{T}] \). These two kinds of approximations are treated by different techniques from the viewpoint of necessary optimality conditions; cf. [43] and Section 5 below.

3.5. Remark. The convergence results obtained in this section allow us to make a bridge between variational problems for differential inclusions with free time and dynamic optimization problems in finite dimensions. The latter can be reduced to special finite dimensional problems of mathematical programming; see Section 5. In this paper we develop this procedure to obtain necessary optimality conditions for the original variational problem \((P)\) by passing to the limit in corresponding necessary conditions for finite dimensional optimization problems \((P_K)\).

Note that the convergence results in Theorem 3.2 ensure that optimal solutions to problems \((P_K)\) belong to the interiority of the constraints in (3.15). Therefore, from the viewpoint of necessary conditions, constraints (3.15) can be omitted without any loss of generality. In what follows we shall always consider problems \((P_K)\) with no constraints (3.15).

3.6. Remark. Problems \((P_K)\) and equivalent problems of mathematical programming always have many geometric constraints arising from the approximation of differential inclusions. Such problems appear to be objects of nonsmooth analysis and optimization.

For the variational analysis of these problems and then for passing to the limit in necessary optimality conditions as \( K \to \infty \), we need to use generalized differential constructions with special properties which are the subject of the next section.

4. Generalized Differentiation

In this section we briefly review some constructions and results on the generalized differentiation of nonsmooth and set-valued mappings which are widely employed in the paper.
Most of these results with detailed proofs and discussions can be found in Mordukhovich [35, 40, 41]. We also refer the reader to Clarke [12], Ioffe [22–24], Loewen [28], Rockafellar [48, 52], and Rockafellar and Wets [53] for related and additional material.

Developing a geometric approach to the generalized differentiation, we begin with the definition of a normal cone to arbitrary sets in finite dimensions.

Let $\Omega$ be a nonempty set in $\mathbb{R}^n$, and let

$$\Pi(x, \Omega) := \{\omega \in \text{cl } \Omega | \ |x - \omega| = \text{dist}(x, \Omega)\}$$

be the (multi-valued) Euclidean projector of $x$ on the set $\text{cl } \Omega$. In the following definition, "cone" stands for the conic hull of a set and "Limsup" denotes the well-known Kuratowski-Painlevé upper limit for multifunctions, i.e., the collection of all limiting points in their values (see, e.g., [2, p. 41]).

4.1. DEFINITION. Given $\bar{x} \in \text{cl } \Omega$, the closed cone

$$N(\bar{x}; \Omega) := \text{Limsup}_{x \to \bar{x}}[\text{cone}(x - \Pi(x, \Omega))]$$

(4.1)

is called the normal cone to the set $\Omega$ at the point $\bar{x}$. If $\bar{x} \notin \text{cl } \Omega$, we put $N(\bar{x}; \Omega) = \emptyset$.

This definition of the normal cone first appeared in Mordukhovich [31] motivated by applications to optimal control problems. The normal cone defined (or equivalent constructions) are widely used in the literature, sometimes under different names: the "approximate normal cone" [22], the "cone of the limiting proximal normals" [48], the "prenormal cone" [12], the "limiting normal cone" [28, 29, 54], etc.

If $\Omega$ is convex, then (4.1) is reduced to the normal cone of convex analysis. In general, the normal cone (4.1) is frequently nonconvex and its convex closure coincides with the Clarke normal cone

$$N_C(\bar{x}; \Omega) = \text{cl co } N(\bar{x}; \Omega)$$

(4.2)

which is the dual (polar) construction to Clarke's tangent cone [11]. Furthermore, (4.1) always admits the representation

$$N(\bar{x}; \Omega) = \text{Limsup}_{x \to \bar{x}} \hat{N}(x; \Omega)$$
where the cone

$$\hat{N}(x; \Omega) := \{ x^* \in \mathbb{R}^n | \limsup_{x'(\in \Omega) \to x} \frac{(x^*, x' - x)}{|x' - x|} \leq 0 \} \text{ for } x \in \text{cl } \Omega$$  \hfill (4.3)

appears to be dual to the well-known Bouligand contingent cone; see, e.g., [2, Chapter 2].

Observe that our basic normal cone in (4.1) is not dual to any tangent cone because it is not convex, except situations where all three normal cones (4.1)–(4.3) coincide at $\bar{x}$. (The latter fails in many important settings, e.g., for sets $\Omega$ which can be locally represented as graphs of nonsmooth Lipschitz continuous functions; see Remark 4.5.)

Despite its nonconvexity, the normal cone (4.1) possesses many nice properties essential for applications. First, it is always robust with respect to perturbations of $\bar{x}$, i.e., the multifunction $N(\cdot, \Omega)$ has closed graph. What is really surprising a priori, that this nonconvex normal cone and related differential objects enjoy rich calculi which is even better than ones for convex-valued counterparts; see below. The progress in this direction has been achieved by using a variational approach instead of convex analysis.

Now we consider generalized differentiation constructions for multifunctions and nonsmooth mappings induced by the normal cone (4.1) to their graphs. The following notion was first introduced in [33].

**4.2. DEFINITION.** Let $F$ be a multifunction from $\mathbb{R}^n$ into $\mathbb{R}^m$ which graph

$$\text{gph } F := \{(x, y) \in \mathbb{R}^n \times \mathbb{R}^m | y \in F(x)\}$$

is nonempty, and let $(\bar{x}, \bar{y}) \in \text{cl}(\text{gph } F)$. The multifunction $D^*F(\bar{x}, \bar{y})$ from $\mathbb{R}^m$ into $\mathbb{R}^n$ defined by

$$D^*F(\bar{x}, \bar{y})(y^*) := \{ x^* \in \mathbb{R}^n | (x^*, -y^*) \in N((\bar{x}, \bar{y}); \text{gph } F) \}$$  \hfill (4.4)

is called the coderivative of $F$ at $(\bar{x}, \bar{y})$. We put $D^*F(\bar{x}, \bar{y})(y^*) = \emptyset$ if $(\bar{x}, \bar{y}) \notin \text{cl}(\text{gph } F)$. The symbol $D^*F(\bar{x})$ is used in (4.4) when $F$ is single-valued at $\bar{x}$ and $\bar{y} = F(\bar{x})$.

One can see that the coderivative $D^*F(\bar{x}, \bar{y})(\cdot)$ is a positive homogeneous multifunction with closed values. These values may be not convex by virtue of the nonconvexity of (4.1). Therefore, the coderivative (4.4) is not dual to any tangentially generated derivative of multifunctions (see, e.g., [2, Chapter 5]).
Let us present two useful representations of the coderivative (4.4) in the following classical settings.

4.3. PROPOSITION. Let $F$ be single-valued around $\bar{x}$ and strictly differentiable at $\bar{x}$ with the Jacobian $\nabla F(\bar{x}) \in \mathbb{R}^{m \times n}$, i.e.,

$$\lim_{x, x' \to \bar{x}} \frac{F(x) - F(x') - \nabla F(\bar{x})(x - x')}{|x - x'|} = 0.$$ 

Then one has

$$D^*F(\bar{x})(y^*) = \{(\nabla F(\bar{x}))^* y^*\} \quad \forall y^* \in \mathbb{R}^m.$$ 

4.4. PROPOSITION. Let $F$ be a multifunction of convex graph. Then for any point $(\bar{x}, \bar{y}) \in \text{cl}(\text{gph} F)$ and for any $y^* \in \mathbb{R}^m$ one has

$$D^*F(\bar{x}, \bar{y})(y^*) = \{x^* \in \mathbb{R}^n | \langle x^*, \bar{x} \rangle - \langle y^*, \bar{y} \rangle = \sup_{(x,y) \in \text{gph} F} [\langle x^*, x \rangle - \langle y^*, y \rangle] \}.$$ 

4.5. Remark. Note that in both cases considered above the coderivative (4.4) coincides with the Clarke coderivative $D^c F(\bar{x}, \bar{y})(\cdot)$ which is obtained in the scheme (4.4) by replacing the normal cone (4.1) with its Clarke’s counterpart (4.2). However, this is not longer true for a broad class of multifunctions whose graphs are nonsmooth Lipschitzian manifolds in the sense of Rockafellar [50], i.e., they are locally homeomorphic around $(\bar{x}, \bar{y})$ to graphs of nonsmooth Lipschitz continuous functions. Besides locally Lipschitzian vector functions, this class includes maximal monotone relations, in particular, subdifferential operators for for convex, concave, and saddle functions; see [50].

Indeed, for such multifunctions the coderivative (4.4) is always strictly smaller that its Clarke’s counterpart; moreover, they may be distinguished in dimensions. (We refer the reader to [42, Section 3] for more details and related discussions.) That is is why the refined form of the Euler-Lagrange inclusion in (1.12) involving the coderivative (4.4) is essentially stronger than Clarke’s one (1.11) involving $D^c F$.

Let us consider some general properties of the coderivative (4.4) which are useful in the framework of this paper. First we note that it is a robust construction with respect
to perturbations of the data \((\bar{x}, \bar{y}, y^*)\). The next result [35, Theorem 3.1] shows that the considered Euler-Lagrange conditions for differential and discrete inclusions automatically imply the maximum (minimum) conditions in problems with convex velocities. In what follows, we use a conventional concept of lower (inner) semicontinuity for multifunctions; see, e.g., [2, p. 39].

4.6. PROPOSITION. Let \(F\) be convex-valued around \(\bar{x}\) and lower semicontinuous at \(\bar{x}\). Then one has

\[
[D^*F(\bar{x}, \bar{y})(y^*) \neq \emptyset] \implies [(y^*, \bar{y}) = \min\{\langle y^*, y \rangle \mid y \in F(x)\}].
\]

One of the most important advantages of the coderivative (4.4) in the general setting consists in effective using this construction for complete dual characterizations of Lipschitzian properties of multifunctions and nonsmooth mappings. These results play a crucial role to justify the convergence of adjoint functions in necessary optimality conditions for discrete approximations; see the proof of Theorem 6.1 in Section 6.

Recall that the multifunction \(F\) is said to be pseudo-Lipschitzian around \((\bar{x}, \bar{y}) \in \text{gph } F\) if there is a neighborhood \(U\) of \(\bar{x}\), a neighborhood \(V\) of \(\bar{y}\), and a constant \(l \geq 0\) such that

\[
F(x') \cap V \subseteq F(x) + l|x' - x|B \quad \forall x, x' \in U.
\]  

(4.5)

This definition goes back to Aubin who imposed the additional condition \(F(x) \cap V \neq \emptyset\) for all \(x \in U\); see [2, Definition 1.4.5]. Rockafellar [49] obtained some characterizations of the pseudo-Lipschitzian property and established its interrelations with other Lipschitzian properties of multifunctions. Note that the pseudo-Lipschitzian property of \(F\) appears to be equivalent to such fundamental properties as metric regularity and openness at linear rate for the inverse mapping \(F^{-1}\); see Borwein and Zhuang [5], Penot [44], and Mordukhovich [40] for various modifications.

The next dual characterizations were obtained in Mordukhovich [38, Theorem 5.1] and [40, Theorem 5.7]. Moreover, therein one can find formulae for calculating the exact bound of Lipschitz moduli \(l\) in (4.5).

4.7. PROPOSITION. Let \(F\) be a multifunction from \(\mathbb{R}^n\) into \(\mathbb{R}^m\) whose graph is closed
around \((\bar{x}, \bar{y})\). Then the following are equivalent:

(a) \(F\) is pseudo-Lipschitzian around \((\bar{x}, \bar{y})\);

(b) there exist a neighborhood \(U\) of \(\bar{x}\), a neighborhood \(V\) of \(\bar{y}\), and a constant \(l \geq 0\) such that

\[
\sup\{|x^*| : x^* \in D^*F(x, y)(y^*)\} \leq l|y^*|
\]  \hspace{1cm} (4.6)

for any \(x \in U\), \(y \in F(x) \cap V\), and \(y^* \in \mathbb{R}^m\);

(c) \(D^*F(\bar{x}, \bar{y})(0) = \{0\}\).

If \(F\) is locally bounded around \(\bar{x}\), then its classical (Hausdorff) Lipschitzian behavior \((V = \mathbb{R}^m \text{ in } (4.5))\) is equivalent to \(F\) being pseudo-Lipschitzian around \((\bar{x}, \bar{y})\) for every \(\bar{y} \in F(\bar{x})\); see [49]. Therefore, we get dual criteria for the classical local Lipschitz continuity of multifunctions.

4.8. COROLLARY. Let a closed-graph multifunction \(F\) be locally bounded around the point \(\bar{x}\) where \(F(\bar{x}) \neq \emptyset\). Then the following are equivalent:

(a) \(F\) is locally Lipschitzian around \(\bar{x}\);

(b) there are a neighborhood \(U\) of \(\bar{x}\) and a number \(l \geq 0\) such that estimate (4.6) holds for any \(x \in U\), \(y \in F(x)\), and \(y^* \in \mathbb{R}^m\);

(c) \(D^*F(\bar{x}, y)(0) = \{0\} \; \forall \bar{y} \in F(\bar{x})\).

4.9. Remark. If one replaces the coderivative (4.4) by its Clarke’s counterpart in the ”null-criteria” (c) of Propositions 4.7 and 4.8, then the conditions obtained are far removed from the necessity for \(F\) to possess the Lipschitzian properties. Indeed, they are never fulfilled even in the case of single-valued Lipschitz continuous functions which do not happen to be strictly differentiable at \(\bar{x}\) (and also in more general settings with nonsmooth Lipschitzian manifolds in Remark 4.5). In fact, the condition \(D_C^*F(\bar{x}, \bar{y})(0) = \{0\}\) implies a ”strictly smooth” property of multifunctions whose graphs are Lipschitzian manifolds; see [42, 50]. So, one cannot ensure an analogue of the basic estimate (4.6) in terms of \(D_C^*\) for such nonsmooth multifunctions.

Now let us consider some calculus rules for the coderivative (4.4) and related differential constructions which are valid under natural assumptions and appear to be of great impor-
tance for applications. The proofs of the following and other calculus results based on an extremal principle for systems of sets can be found in Mordukhovich [41].

4.10. PROPOSITION. Let \( F_1 \) and \( F_2 \) be closed-graph multifunctions from \( \mathbb{R}^n \) into \( \mathbb{R}^m \), and let \( \bar{y} \in F_1(\bar{x}) + F_2(\bar{x}) \). Assume that the multifunction \( S \) from \( \mathbb{R}^{n+m} \) into \( \mathbb{R}^{2m} \) defined by

\[
S(x, y) := \{(y_1, y_2) \in \mathbb{R}^{2m} | y_1 \in F_1(x), \ y_2 \in F_2(x), \ y_1 + y_2 = y\}
\]

is locally bounded around \((\bar{x}, \bar{y})\) and the qualification condition

\[
D^*F_1(\bar{x}, y_1)(0) \cap (-D^*F_2(\bar{x}, y_2)(0)) = \{0\} \quad \forall (y_1, y_2) \in S(\bar{x}, \bar{y})
\]

is fulfilled. Then for any \( y^* \in \mathbb{R}^m \) one has

\[
D^*(F_1 + F_2)(\bar{x}, \bar{y})(y^*) \subset \bigcup_{(y_1, y_2) \in S(\bar{x}, \bar{y})} \left[D^*F_1(\bar{x}, y_1)(y^*) + D^*F_2(\bar{x}, y_2)(y^*) \right]
\]

where equality holds if either \( F_1 \) or \( F_2 \) is strictly differentiable at \( \bar{x} \).

Observe that according to Proposition 4.7, the qualification condition (4.7) is automatically fulfilled if for each \((y_1, y_2) \in S(\bar{x}, \bar{y})\) either \( F_1 \) is pseudo-Lipschitzian around \( (\bar{x}, y_1) \) or \( F_2 \) is pseudo-Lipschitzian around \( (\bar{x}, y_2) \).

The next calculus result is concerned with general chain rules for the composition

\[
(G \circ F)(x) = G(F(x)) := \bigcup_{y \in F(x)} G(y)
\]

of multifunctions \( F \) from \( \mathbb{R}^n \) into \( \mathbb{R}^m \) and \( G \) from \( \mathbb{R}^m \) into \( \mathbb{R}^q \).

4.11. PROPOSITION. Let \( F \) and \( G \) be closed-graph, and let \( \bar{z} \in (G \circ F)(\bar{x}) \). Assume that the multifunction

\[
(x, z) \rightarrow F(x) \cap G^{-1}(z) = \{y \in F(x) | z \in G(y)\}
\]

is locally bounded around \((\bar{x}, \bar{z})\) and the qualification condition

\[
D^*G(y, \bar{z})(0) \cap \ker D^*F(\bar{x}, y) = \{0\} \quad \forall y \in F(\bar{x}) \cap G^{-1}(\bar{z})
\]

is fulfilled. Then one has

\[
D^*(G \circ F)(\bar{x}, \bar{z}) \subset \bigcup_{y \in F(\bar{x}) \cap G^{-1}(\bar{z})} \left[D^*F(\bar{x}, y) \circ D^*G(y, \bar{z}) \right]
\]

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where equality holds in each of the following cases:

(i) $F$ is strictly differentiable at $\bar{x}$ with the quadratic $(n = m)$ and nonsingular Jacobian matrix $\nabla F(\bar{x})$;

(ii) $F$ is single-valued and Lipschitz continuous around $\bar{x}$ while $G$ is strictly differentiable at $\bar{y} = F(\bar{x})$.

Note that according to criterion (c) in Proposition 4.7 and the inverse criterion for the (local) metric regularity in [40, Corollary 4.3], the qualification condition (4.8) is automatically fulfilled if for each $y \in F(\bar{x}) \cap G^{-1}(\bar{z})$ either $G$ is pseudo-Lipschitzian around $(y, \bar{z})$ or $F$ is metrically regular around $(\bar{x}, y)$.

These major calculus results implies some other calculus rules for the coderivatives of multifunctions and associated constructions of the first and second order subdifferentials for extended-real-valued functions $f : \mathbb{R}^n \to \bar{\mathbb{R}} = [\infty, \infty]$; see [35, 41]. Now we consider some results for the (first order) subdifferentials of such functions important in what follows.

4.12. DEFINITION. Let $|f(\bar{x})| < \infty$, and let

$$E_f(x) := \{\mu \in \mathbb{R} | \mu \geq f(x)\}$$

be the epigraphical multifunction ($\text{gph } E_f = \text{epi } f$) associated with $f$. The set

$$\partial f(\bar{x}) := D^* E_f(\bar{x}, f(\bar{x}))(1) = \{x^* \in \mathbb{R}^n | (x^*, -1) \in N((\bar{x}, f(\bar{x})); \text{epi } f)\}$$

is called the subdifferential of $f$ at $\bar{x}$. We put $\partial f(\bar{x}) = \emptyset$ if $|f(\bar{x})| = \infty$.

The subdifferential (4.9) has been studied in details in the book of Mordukhovich [35] and previous publications starting from [31]. There are various analytic representations of (4.9) in terms of other subdifferential mappings named Dini, Frechét, viscosity, proximal subdifferentials, etc. We refer the reader to [12, 16, 22, 28, 35, 52, 53] for more information about these and related questions. Therein construction (4.9) is often used in some equivalent forms under different names (e.g., the approximate subdifferential, the presubdifferential, the set of limiting proximal subgradients or basic subgradients).

Note that for functions $f : \mathbb{R}^n \to \mathbb{R}$ lower semicontinuous around $\bar{x}$, the subdifferential (4.9) can be expressed directly in terms of the coderivative (4.4) for $f$:

$$\partial f(\bar{x}) = D^* f(\bar{x})(1),$$

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i.e., \((\text{epi } f)\) in (4.9) can be replaced by \((\text{gph } f)\); see [35, Proposition 2.1].

On the other hand, if \(f : \mathbb{R}^n \to \mathbb{R}^m\) is a vector function Lipschitz continuous around \(\bar{x}\), then the coderivative of \(f\) can be expressed in terms of the subdifferential (4.9) for its Lagrange scalarization:

\[
D^* f(\bar{x})(y^*) = \partial \langle y^*, f(\bar{x}) \rangle \quad \forall y^* \in \mathbb{R}^m
\]

where \(\langle y^*, f(x) \rangle := \langle y^*, f(x) \rangle\); see proofs and comments in [22, Section 5] and [35, Section 3].

For the case of real-valued Lipschitz continuous functions we have the following well-known results (see, e.g., [12, Propositions 1.1 and 1.2] and [35, Theorem 2.1]).

4.13. PROPOSITION. Let a real-valued function \(f\) be locally Lipschitzian around \(\bar{x}\) with modulus \(l\). Then:

(i) \(\partial f(\bar{x}) \neq \emptyset \& \ |x^*| \leq l \ \forall x^* \in \partial f(\bar{x});\)

(ii) one has

\[
\partial_C f(\bar{x}) = \text{co} \{ \partial f(\bar{x}) = \text{co} \{ \lim_{\nu \to \infty} \nabla f(x_\nu) \} \text{ if differentiable at } x_\nu \to \bar{x}, \ x_\nu \notin S \}
\]

for the generalized gradient of Clarke, where \(S\) is arbitrary set of measure zero.

It is easy to see that

\[
N(\bar{x}; \Omega) = \partial \delta(\bar{x}, \Omega) \text{ if } \bar{x} \in \Omega
\]

for the indicator function of the set \(\Omega\). We shall also use another representation of the normal cone (4.1) in terms of the subdifferential (4.9) for the Lipschitz continuous distance function \(\text{dist}(\cdot, \Omega)\). The following result is proved in [35, Proposition 2.7].

4.14. PROPOSITION. For any nonempty set \(\Omega\), one has

\[
N(\bar{x}; \Omega) = \text{cone} \{ \partial \text{dist}(\bar{x}, \Omega) \} \text{ if } \bar{x} \in \text{cl } \Omega.
\]

Various calculus results for the subdifferentials (4.9) and the normal cones (4.1) can be easily deduced from the coderivative results stated above; cf. [41]. A number of calculus rules for (4.1) and (4.9) have been proved in [12, 22, 28, 35, 38, 53] (see also references therein) by using different but somewhat close variational approximations. In this paper we employ the following simple corollary of Proposition 4.10.
4.15. PROPOSITION. Let $f_1$ and $f_2$ be extended-real-valued and lower semicontinuous functions one of which is Lipschitz continuous around $\bar{x}$. Then one has

$$\partial(f_1 + f_2)(\bar{x}) \subset \partial f_1(\bar{x}) + \partial f_2(\bar{x}).$$

(4.10)

Moreover, (4.10) becomes an equality if either $f_1$ or $f_2$ is strictly differentiable at $\bar{x}$.

5. Nonsmooth Optimization in Finite Dimensions

In this section we study nonsmooth optimization problems in finite dimensions and obtain necessary optimality conditions by using generalized differentiation constructions in Section 4. First we consider a broad class of mathematical programming problems with many inequality, equality, and geometric type constraints. We provide necessary conditions for such problems in the form of a generalized Lagrange multiplier rule. Then we employ this result for studying the finite difference problems ($P_K$) with a variable stepsize (varying discrete time interval) approximating the differential inclusion problem ($P$) with free time. We derive necessary conditions for the discrete approximation problems in a refined Euler-Lagrange form with no convexity in the original and/or adjoint inclusions.

For our purposes of applications to dynamic optimization problems like ($P_K$), we need to consider mathematical programming problems with many geometric constraints, nonsmooth inequality constraints, and smooth equality constraints.

Given real-valued functions $\phi_i$, $n$-vector-valued functions $g_j$, and sets $\Delta_j$ in the space $\mathbb{R}^d$, we formulate the mathematical programming problem ($MP$) as follows:

minimize $\phi_0(z)$ for $z \in \mathbb{R}^d$ subject to

$$\phi_i(z) \leq 0 \quad \text{for} \quad i = 1, \ldots, s;$$  

(5.2)

$$g_j(z) = 0 \in \mathbb{R}^n \quad \text{for} \quad j = 0, \ldots, m;$$  

(5.3)

$$z \in \Delta_j \quad \text{for} \quad j = 0, \ldots, l.$$  

(5.4)
5.1. PROPOSITION. Let \( \bar{z} \) be an optimal solution to problem (MP). Assume that the functions \( \phi_i \) are Lipschitz continuous, the functions \( g_j \) are smooth, and the sets \( \Delta_j \) are closed around \( \bar{z} \). Then there exist real numbers \( \{ \mu_i \mid i = 0, \ldots, s \} \) as well as vectors \( \{ \psi_j \in \mathbb{R}^n \mid j = 0, \ldots, m \} \) and \( \{ z_j^+ \in \mathbb{R}^d \mid j = 0, \ldots, l \} \), not all zero, such that

\[
z_j^+ \in N(\bar{z}; \Delta_j) \quad \text{for} \; j = 0, \ldots, l; \tag{5.5}\]

\[
\mu_i \geq 0 \quad \text{for} \; i = 0, \ldots, s; \tag{5.6}\]

\[
\mu_i \phi_i(\bar{z}) = 0 \quad \text{for} \; i = 1, \ldots, s; \tag{5.7}\]

\[
-z_0^+ - \cdots - z_l^+ \in \partial (\sum_{i=0}^{s} \mu_i \phi_i)(\bar{z}) + \sum_{j=0}^{m} (\nabla g_j(\bar{z}))^* \psi_j. \tag{5.8}\]

Proof. This proposition follows from general necessary conditions in nondifferentiable programming proved in Mordukhovich [33, Theorem 1] and [35, Corollary 7.5.1] on the basis of the so-called metric approximation method. This method allows us to approximate the nonsmooth constrained problem (MP) by a special parametric family of smooth unconstrained minimization problems and then to get necessary conditions (5.5)–(5.8) by passing to the limit in the classical Fermat stationary rule. In such a way, we obtain more general results in the presence of nonsmooth equality constraints, vector objective functions, non-Lipschitzian data, etc.; see [35, Chapter 2]. □

Now let us reduce the discrete approximation problems \( (P_K) \) in (3.11)–(3.14) to the (MP) form (5.1)–(5.4). For any fixed \( K = 1, 2, \ldots \), we consider the following minimization problem with respect to variables \( \theta > 0 \) and \( (x_0, x_1, \ldots, x_K) \in \mathbb{R}^{(K+1)n} \):

\[
\text{minimize} \; \varphi_0(x_0, x_K, \theta) + |x_0 - \bar{x}(0)|^2 + (\theta - \bar{T})^2 + \tag{5.9}\]

\[
(\theta/K)^{K-1} \sum_{j=0}^{K-1} f(j\theta/K, x_j, (K/\theta)(x_{j+1} - x_j)) + \sum_{j=0}^{K-1} \int_{(j+1)\theta/K}^{(j+1)\theta/K} |(K/\theta)(x_{j+1} - x_j) - \dot{x}(t)|^2 dt
\]

subject to the constraints

\[
x_{j+1} \in x_j + (\theta/K)F(j\theta/K, x_j) \quad \text{for} \; j = 0, \ldots, K - 1; \tag{5.10}\]

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\[ \varphi_i(x_0, x_K, \theta) \leq \alpha_i K \quad \text{for} \quad i = 1, \ldots, q; \]  

\[ -\beta_i K \leq \varphi_i(x_0, x_K, \theta) \leq \beta_i K \quad \text{for} \quad i = q + 1, \ldots, q + r; \]  

\[ (x_0, x_K, \theta) \in \Omega_K := \Omega + \gamma_K B \] 

where \( \bar{x}(t), 0 \leq t \leq \bar{T}, \) is the considered optimal solution to the original problem \( (P) \) and \( (\alpha_K, \beta_K, \gamma_K) \) are the defined constraint perturbations in \( (P_K) \).

One can easily see that for each \( K = 1, 2, \ldots \) problems \( (P_K) \) and (5.9)–(5.13) are equivalent by virtue of the following correspondence between decision variables:

\[ \{x_K(t_j), T_K\} \leftrightarrow \{x_j, \theta\} \quad \text{for} \quad j = 0, \ldots, K. \]  

For convenience, let us introduce the auxiliary variables

\[ y_j := (K/\theta)(x_{j+1} - x_j) \quad \text{for} \quad j = 0, \ldots, K - 1. \] 

Now problem (5.9)–(5.13) (and, therefore, \( (P_K) \)) can be rewritten in the equivalent form (5.1)–(5.4) with respect to variables \( z = (x_0, \ldots, x_K, y_0, \ldots, y_{K-1}, \theta) \in \mathbb{R}^{(2K+1)n+1} \) as follows:

\[ \text{minimize} \quad \phi_0(z) := \varphi_0(x_0, x_K, \theta) + |x_0 - \bar{x}(0)|^2 + (\theta - \bar{T})^2 + \]

\[ (\theta/K) \left( \sum_{j=0}^{K-1} f(j\theta/K, x_j, y_j) + \sum_{j=0}^{K-1} \int_{j\theta/K}^{(j+1)\theta/K} |y_j - \dot{x}(t)|^2 \, dt \right) \]

subject to

\[ \phi_i(z) := \varphi_i(x_0, x_K, \theta) - \alpha_i K \leq 0 \quad \text{for} \quad i = 1, \ldots, q; \]  

\[ \phi_i(z) := \varphi_i(x_0, x_K, \theta) - \beta_i K \leq 0 \quad \text{for} \quad i = q + 1, \ldots, q + r; \]  

\[ \phi_{q+i}(z) := -\varphi_i(x_0, x_K, \theta) - \beta_i K \leq 0 \quad \text{for} \quad i = q + 1, \ldots, q + r; \]  

\[ g_j(z) := x_{j+1} - x_j - (\theta/K)y_j = 0 \quad \text{for} \quad j = 0, \ldots, K - 1; \]

\[ z \in \Delta_j := \{(x_0, \ldots, y_{K-1}, \theta) \in \mathbb{R}^{(2K+1)n+1} | y_j \in F(j\theta/K, x_j)\} \quad \text{for} \quad j = 0, \ldots, K - 1; \]  

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\[ z \in \Delta_K := \{(x_0, \ldots, y_{K-1}, \theta) \in \mathbb{R}^{(2K+1)n+1} | (x_0, x_K, \theta) \in \Omega_K \}. \] (5.21)

Obviously, (5.15)–(5.21) is a problem of mathematical programming in the form (5.1)–(5.4) where \( d = (2K + 1)n + 1, \ s = q + 2r, \ m = K - 1, \) and \( l = K. \) Moreover, the real-valued functions \( \phi_i, \) the smooth vector functions \( g_j, \) and the sets \( \Delta_j \) have special structures. Now one can employ Proposition 5.1 to obtain necessary optimality conditions for the dynamic optimization problem \((P_K)\) taking into account the special nature of (5.15)–(5.21) and calculus rules for the generalized differentiation constructions in Section 4.

For simplicity, in the following theorem we deal with autonomous systems where \( F \) and \( f \) do not depend on the time variable. Moreover, to avoid technical complications and taking into account applications in Section 6, we focus on the case when the derivative \( \dot{x}(\cdot) \) of the reference optimal solution to \((P)\) is Riemann integrable on \([0, \bar{T}],\) i.e., continuous for a.e. \( t \in [0, \bar{T}]. \) The general case of \( \dot{x}(\cdot) \in W^{1,\infty}[0, \bar{T}] \) will be discussed in Remark 5.5.

5.2. THEOREM. Let \( \{\bar{x}_K(\cdot), \bar{T}_K\} \) be an optimal solution to problem \((P_K)\) of autonomous dynamics where \( \dot{x}(\cdot) \) is Riemann integrable on \([0, \bar{T}_K].\) Assume that the functions \( \varphi_i \) and \( f \) are Lipschitz continuous and the sets \( \Omega \) and \( \text{gph} \ F \) are closed around \( \{\bar{x}_K(\cdot), \bar{T}_K\}. \) Then there exist real numbers \( \{\lambda_{iK} \mid i = 0, \ldots, q + r\} \) and a discrete \( n \)-vector function \( \{p_K(t_j) \mid j = 0, \ldots, K\}, \) not all zero, such that

\[ \lambda_{iK} \geq 0 \text{ for } i = 0, \ldots, q; \] (5.22)

\[ \lambda_{iK} (\varphi_i(\bar{x}_K(0), \bar{x}_K(\bar{T}_K), \bar{T}_K) - \alpha_{iK}) = 0 \text{ for } i = 1, \ldots, q; \] (5.23)

\[ \left( \frac{p_K(t_{j+1}) - p_K(t_j)}{h_K}, \ p_K(t_{j+1}) + \frac{\lambda_0}{h_K} p_J(t_j) \right) \in \lambda_0 \partial f(\bar{x}_K(t_j), \bar{x}_K(t_{j+1}) - \bar{x}_K(t_j)) + \] (5.24)

\[ N((\bar{x}_K(t_j), \frac{\bar{x}_K(t_{j+1}) - \bar{x}_K(t_j)}{h_K}); \text{gph} \ F) \text{ for } j = 0, \ldots, K - 1; \]

\[ (p_K(0) + 2\lambda_0 (\bar{x}(0) - \bar{x}_K(0)), -p_K(\bar{T}_K), \bar{H}_K + 2\lambda_0 (\bar{T} - \bar{T}_K) + \lambda_0 \text{g}_K) \in \] (5.25)

\[ \partial \left( \sum_{i=0}^{q+r} \lambda_{iK} \varphi_i \right)(\bar{x}_K(0), \bar{x}_K(\bar{T}_K), \bar{T}_K) + N((\bar{x}_K(0), \bar{x}_K(\bar{T}_K), \bar{T}_K); \Omega_K) \]

where

\[ h_K := \frac{\bar{T}_K}{K}; \ t_j := jh_K \text{ for } j = 0, \ldots, K \ (t_K = \bar{T}_K); \] (5.26)
\[
H_K := \frac{1}{K} \sum_{j=0}^{K-1} \left[ \left( p_K(t_{j+1}) - p_K(t_j) \right) - \lambda_0 f(x_K(t_j), \frac{x_K(t_{j+1}) - x_K(t_j)}{h_K}) \right]; \tag{5.27}
\]

\[
\rho_{jK} := 2 \int_{t_j}^{t_{j+1}} \left( \dot{x}(t) - \frac{x_K(t_{j+1}) - x_K(t_j)}{h_K} \right) dt \quad \text{for} \quad j = 0, \ldots, K - 1; \tag{5.28}
\]

\[
g_K := \sum_{j=0}^{K-1} \frac{1}{K} \left[ \frac{x_K(t_{j+1}) - x_K(t_j)}{h_K} - \dot{x}(t_j) \right]^2 - \frac{(j+1)}{K} \left[ \frac{x_K(t_{j+1}) - x_K(t_j)}{h_K} - \dot{x}(t_{j+1}) \right]^2. \tag{5.29}
\]

**Proof.** Let \( \tilde{z} = (\tilde{x}_0, \ldots, \tilde{x}_K, \tilde{y}_0, \ldots, \tilde{y}_{K-1}, \tilde{\theta}) \) be an optimal solution to the mathematical programming problem (5.15)–(5.21). According to Proposition 5.1, there exist real numbers \( \{\mu_i\mid i = 0, \ldots, q + 2r\} \) as well as vectors \( \psi_j \in \mathbb{R}^n \) \( (j = 0, \ldots, K - 1) \) and \( z^*_j := (x^*_j, \ldots, x^*_j, \tilde{y}_j, \ldots, \tilde{y}_{j-1}, \tilde{\theta}^*_j) \in \mathbb{R}^{(2K+1)n+1} \) \( (j = 0, \ldots, K) \), not all zero, such that conditions (5.5)–(5.8) are fulfilled for the initial data in (5.15)–(5.21). Note that these \( \mu_i, \psi_j, \) and \( z^*_j \) as well as the solutions \( \tilde{z} \) depend on \( K \) but here we omit the index "\( K \)" for simplicity.

Without loss of generality one can always suppose that \( \beta_{iK} > 0 \) for \( i = q+1, \ldots, q+r \) and all \( K = 1, 2, \ldots \). Then the complementary slackness conditions (5.17) and (5.18) obviously imply that

\[
\mu_i \cdot \mu_{i+r+i} = 0 \quad \forall i = q + 1, \ldots, q + r.
\]

Denoting

\[
\lambda_i := \mu_i \quad \text{for} \quad i = 0, \ldots, q \quad \& \quad \lambda_i := \mu_i - \mu_{i+r+i} \quad \text{for} \quad i = q + 1, \ldots, q + r,
\]

we get conditions

\[
\lambda_i \geq 0 \quad \text{for} \quad i = 0, \ldots, q \quad \text{and} \tag{5.30}
\]

\[
\lambda_i(\phi_i(\tilde{x}_0, \tilde{x}_K, \tilde{\theta}) - \alpha_{iK}) = 0 \quad \text{for} \quad i = 1, \ldots, q \tag{5.31}
\]

ensuring that \( \{\lambda_i\mid i = 0, \ldots, q + r\} \) are not equal to zero simultaneously with \( \{\psi_j\mid j = 0, \ldots, K - 1\} \) and \( \{z^*_j\mid j = 0, \ldots, K\} \).

Now let us express condition (5.8) in terms of the initial data in problem (5.15)–(5.21). From the structure of (5.15)–(5.18) and the calculus rule in Proposition 4.15 one has

\[
\partial \left( \sum_{i=0}^{q+2r} \mu_i \phi_i(\tilde{z}) \right) \subset \partial \left( \sum_{i=0}^{q+r} \lambda_i \phi_i(\tilde{z}) \right) + \lambda_0 \partial \zeta(\tilde{z}) + \lambda_0 \partial \xi(\tilde{z}) + \tag{5.32}
\]

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\[ 2(\lambda_0(\bar{x}_0 - \bar{x}(0)), 0, \ldots, 0, \lambda_0(\bar{\theta} - \bar{T})) \]

where

\[ \zeta(z) = \zeta(x_0, \ldots, x_K, y_0, \ldots, y_K, \theta) := \frac{\theta}{K} \sum_{j=0}^{K-1} f(x_j, y_j), \quad (5.33) \]

\[ \xi(z) = \xi(x_0, \ldots, x_K, y_0, \ldots, y_K, \theta) := \sum_{j=0}^{K-1} \int_{j\theta/K}^{(j+1)\theta/K} |y_j - \hat{x}(t)|^2 dt. \quad (5.34) \]

It is easy to see that

\[ \partial(\sum_{i=0}^{q+r} \lambda_i\varphi_i)(\bar{z}) = \{u_0, 0, \ldots, u_K, 0, \vartheta\} \cap \{u_0, u_K, \vartheta\} \in \partial(\sum_{i=0}^{q+r} \lambda_i\varphi_i)(\bar{x}_0, \bar{x}_K, \bar{\theta}), \quad (5.35) \]

\[ \partial \xi(\bar{z}) = \{(v_0, \ldots, v_{K-1}, w_0, \ldots, w_{K-1}, 1) \sum_{j=0}^{K-1} f(\bar{x}_j, \bar{y}_j)| (v_j, w_j) \in \partial f(\bar{x}_j, \bar{y}_j)\}. \quad (5.36) \]

Next let us consider the function \( \xi \) in (5.34). This function is obviously differentiable in the \((x, y)\) variables. Moreover, under the Riemann integrability assumption on \( \hat{x}(\cdot) \), this function is also differentiable in \( \theta \). The latter follows from a variant of the fundamental theorem of the classical calculus where an integrand may not be continuous but admits a primitive and takes all the intermediate values of its range.

Now using the classical formulae for the differentiation under the integral sign and with respect to varying integral limits, one gets

\[ \nabla_{x_j} \xi(\bar{z}) = 0 \text{ for } j = 0, \ldots, K; \quad (5.37) \]

\[ \nabla_{y_j} \xi(\bar{z}) = \xi_j := 2 \int_{j\theta/K}^{(j+1)\theta/K} (\bar{y}_j - \hat{x}(t)) dt \text{ for } j = 0, \ldots, K - 1; \quad (5.38) \]

\[ \nabla_{\theta} \xi(\bar{z}) = \xi_\theta := \sum_{j=0}^{K-1} \left[ \frac{j+1}{K} |\bar{y}_j - \hat{x}((j+1)\theta/K)|^2 - \frac{j}{K} |\bar{y}_j - \hat{x}(j\theta/K)|^2 \right]. \quad (5.39) \]

Note that to justify (5.39) one needs to assume the one-sided continuity of \( \hat{x}(\cdot) \) at the points \( j\theta/K \) for \( j = 0, \ldots, K - 1 \) (otherwise, we should take \( \hat{x}(\cdot) \) at points nearby). But this does not restrict generality as \( K \to \infty \) due to the procedure in (6.18).
Next let us compute the vectors \((\nabla g_j(\bar{z}))^*\psi_j\) for \(g_j\) in (5.19). For each \(j = 0, \ldots, K - 1\), we have the following expressions

\[
(\nabla x_j g_j(\bar{z}))^*\psi_j = -\psi_j, \quad (\nabla x_{j+1} g_j(\bar{z}))^*\psi_j = \psi_j, \quad (\nabla x_k g_j(\bar{z}))^*\psi_j = 0 \text{ if } k \neq j; \quad (5.40)
\]

\[
(\nabla y_j g_j(\bar{z}))^*\psi_j = -(\bar{\theta}/K)\psi_j, \quad (\nabla y_k g_j(\bar{z}))^*\psi_j = 0 \text{ if } k \neq j; \quad (5.41)
\]

\[
(\nabla \theta g_j(\bar{z}))^*\psi_j = -\frac{1}{K} \sum_{j=0}^{K-1} \langle \psi_j, \bar{y}_j \rangle. \quad (5.42)
\]

Thus we have calculated the left-hand side of (5.8) for the data in (5.15)–(5.19). To represent the right-hand side of (5.8), we observe that conditions (5.5) for the sets \(\Delta_j\) in (5.20) and (5.21) are equivalent to

\[
(x_{jj}^*, y_{jj}^*) \in N((\bar{x}_j, \bar{y}_j); \text{gph } F) \quad & \quad (5.43)
\]

\[
x_{jk}^* = y_{jk}^* = 0 \text{ if } k \neq j, \quad \forall j = 0, \ldots, K - 1;
\]

\[
(x_{K0}^*, x_{KK}^*) \in N((\bar{x}_0, \bar{x}_K); \Omega_K) \quad & \quad x_{Kj}^* = y_{Kj}^* = 0 \text{ otherwise.} \quad (5.44)
\]

Now putting all the calculations (5.32)–(5.44) together in Proposition 5.1, one gets the equalities:

\[
-x_{00}^* - x_{K0}^* = u_0 + 2\lambda_0(\bar{x}_K - \bar{x}(0)) + \frac{\lambda_0\bar{\theta}}{K} v_0 - \psi_0;
\]

\[
x_{jj}^* = \frac{\lambda_0\bar{\theta}}{K} v_j + \psi_{j-1} - \psi_j \text{ for } j = 1, \ldots, K - 1;
\]

\[
x_{Kj}^* = u_K + \psi_{K-1};
\]

\[
y_{jj}^* = \frac{\lambda_0\bar{\theta}}{K} w_j - \frac{\theta}{K} \psi_j + \lambda_0 \xi_j \text{ for } j = 0, \ldots, K - 1;
\]

\[
0 = \bar{\theta} + \frac{\lambda_0}{K} \sum_{j=0}^{K-1} f(\bar{x}_j, \bar{y}_j) - \frac{1}{K} \sum_{j=0}^{K-1} \langle \psi_j, \bar{y}_j \rangle + 2\lambda_0(\bar{\theta} - \bar{T}) + \lambda_0 \xi_{\theta}
\]

where \(\xi_j\) and \(\xi_{\theta}\) are defined in (5.38) and (5.39),

\[
(u_0, u_K, \bar{\theta}) \in \partial(\sum_{i=0}^{q+r} \lambda_0 \varphi_i)(\bar{x}_0, \bar{x}_K, \bar{\theta}), \quad \text{and}
\]

\[
(v_j, w_j) \in \partial f(\bar{x}_j, \bar{y}_j) \text{ for } j = 0, \ldots, K - 1.
\]

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Thus denoting

\[ p_0 := x_{K0}^* + u_0 + 2\lambda_0(\bar{x}_0 - \bar{x}(0)) \quad \& \quad p_j := \psi_{j-1} \text{ for } j = 1, \ldots, K, \]

we obtain the following necessary conditions for the solution \((\bar{x}_0, \ldots, \bar{x}_K, \bar{y}_0, \ldots, \bar{y}_{K-1}, \bar{\theta})\) to problem (5.15)–(5.21): there are real numbers \(\{\lambda_i\} i = 0, \ldots, q + r\) and \(n\)-vectors \(\{p_j\} j = 0, \ldots, K\), not all zero, such that one has (5.30), (5.31), and

\[
\begin{align*}
((K/\bar{\theta})(p_{j+1} - p_j), p_{j+1} - (\lambda_0 K/\bar{\theta})\xi_j) \in \lambda_0 \partial f(\bar{x}_j, (K/\bar{\theta})(\bar{x}_{j+1} - \bar{x}_j)) + \\
N((\bar{x}_j, (K/\bar{\theta})(\bar{x}_{j+1} - \bar{x}_j)); \mathrm{gph} \ F) \text{ for } j = 0, \ldots, K - 1;
\end{align*}
\]

\[
(p_0 + 2\lambda_0(\bar{x}(0) - \bar{x}_0), -p_K, 2\lambda_0(\bar{T} - \bar{\theta}) - \xi_o) + \\
\frac{1}{K} \sum_{j=0}^{K-1} ((p_{j+1}, (K/\bar{\theta})(\bar{x}_{j+1} - \bar{x}_j)) - \lambda_0 f(\bar{x}_j, (K/\bar{\theta})(\bar{x}_{j+1} - \bar{x}_j))) \in \partial(\sum_{j=0}^{q+r} \lambda_i \varphi_i)(\bar{x}_0, \bar{x}_K, \bar{\theta}).
\]  

(5.45)

(5.46)

Now let \(\{\bar{x}_K(\cdot), \bar{T}_K\}\) be an optimal solution to the discrete approximation problem \((P_K)\). Using correspondence (5.14), one gets an optimal solution \((\bar{x}_0, \ldots, \bar{x}_K, \bar{\theta})\) to problem (5.15)–(5.21) for which the necessary optimality conditions (5.30), (5.31), (5.45), and (5.46) hold. For any fixed \(K\) in these optimality conditions, we mark the dependence of the multipliers \(\lambda_i\) on \(K\) and set

\[
p_K(t_j) := p_j \text{ for } j = 0, \ldots, K
\]

taking (5.26) into account. Then conditions (5.30), (5.31), (5.45), and (5.46) turn into the necessary optimality conditions (5.22)–(5.25) for the problem \((P_K)\) under consideration. This ends the proof of the theorem. □

5.3. COROLLARY. In addition to the assumptions of Theorem 5.2, let us suppose that the multifunction \(F\) is pseudo-Lipschitzian around \((\bar{x}_K(t_j), \bar{x}_K(t_{j+1}) - \bar{x}_K(t_j))/h_K\) for each \(j = 0, \ldots, K - 1\). Then conditions (5.22)–(5.25) hold with \((\lambda_{0K}, \ldots, \lambda_{q+rK}, p_K(\bar{T}_K)) \neq 0\).

Therefore, one can set

\[
|p_K(\bar{T}_K)| \leq \sum_{i=0}^{q} \lambda_{iK} + \sum_{i=q+1}^{q+r} |\lambda_{iK}| = 1 \quad \forall K = 1, 2, \ldots
\]

(5.47)

Proof. If \(\lambda_{0K} = 0\), then (5.24) is represented as

\[
\frac{p_K(t_{j+1}) - p_K(t_j)}{h_K} \in D^* F(\bar{x}_K(t_j), \bar{x}_K(t_{j+1}) - \bar{x}_K(t_j))/h_K (-p_K(t_{j+1})) \text{ for } j = 0, \ldots, K - 1
\]

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in terms of the coderivative (4.4). Now using criterion (c) in Proposition 4.7, one gets that
\( p_K(T_K) = 0 \) implies \( p_K(t_j) = 0 \) for all \( j = 0, \ldots, K - 1 \). This proves the corollary. \( \Box \)

5.4. **Remark.** From Theorem 5.2, one can easily obtain necessary optimality conditions for nonautonomous problems \((P_K)\) using a standard reduction to the autonomous case with respect to a new state variable \( z = (t, x) \). The extended finite difference inclusion for \( z \) is written in the form

\[
z_K(t_{j+1}) \in z_K(t_j) + h_K \tilde{F}(z_K(t_j)) \quad \text{for} \quad j = 0, \ldots, K - 1
\]

where \( \tilde{F}(z) := (1, F(z)) \).

5.5. **Remark.** If the time \( T_K \) is fixed in problem \((P_K)\), then \( \theta \) is fixed in the equivalent problem (5.9)–(5.13). In this case we do not need the assumption about the Riemann integrability of \( \dot{x}(\cdot) \) in the proof of Theorem 5.2 and its applications in Section 6 which work for any \( \bar{x}(\cdot) \in W^{1,\infty} \); cf. [43]. The only place where we use the Riemann integrability of \( \dot{x}(\cdot) \) in the latter proof is the differentiability of function (5.34) in the \( \theta \) variable.

In the general setting when \( \bar{x}(\cdot) \in W^{1,\infty} \), the function \( \xi \) in (5.34) is Lipschitz continuous in its variables jointly being differentiable at almost all points. Moreover, one can compute the gradients of \( \xi \) at the points of differentiability according to the classical results. This allows us to use effectively the construction of Clarke’s generalized gradient and its connection with the subdifferential (4.9) for estimating the impact of the term (5.34) to the conditions of Theorem 5.2.

It follows from (5.34) and Proposition 4.15 that

\[
\partial \xi(\bar{z}) \subset \partial \xi_0(\bar{z}) + \cdots + \partial \xi_{K-1}(\bar{z})
\]

(5.48)

where

\[
\xi_j(z) = \xi_j(x_0, \ldots, x_k, y_0, \ldots, y_{K-1}, \theta) := \int_{j\theta/K}^{(j+1)\theta/K} |y_j - \dot{x}(t)|^2 dt
\]

(5.49)

for \( j = 0, \ldots, K - 1 \). By virtue of Proposition 4.13(ii) one has

\[
\partial \xi_j(\bar{z}) \subset \partial C \xi_j(\bar{z}) = \text{co}\{ \lim_{\nu \to \infty} \nabla \xi_j(z_\nu) \mid \xi_j \text{ is differentiable at } z_\nu \to \bar{z} \}.
\]

(5.50)

where the last expression is invariant to "excluding sets of measure zero".
Now let us calculate the partial derivatives of \( \xi_j \) at \( z_\nu = (x_0, \ldots, x_K, y_0, \ldots, y_{K-1}, \theta_\nu) \) for any \( j = 0, \ldots, K - 1 \). From (5.49) one obviously gets

\[
\nabla_{x_s} \xi_j(z_\nu) = 0 \ (s = 0, \ldots, K) \ \& \ \nabla_{y_s} \xi_j(z_\nu) = 0 \ (s = 0, \ldots, K - 1; \ s \neq j); 
\text{ (5.51)}
\]

\[
\nabla_{y_j} \xi_j(z_\nu) = 2 \int_{\theta_\nu/K}^{(j+1)\theta_\nu/K} (y_{j\nu} - \hat{x}(t)) \, dt. 
\text{ (5.52)}
\]

Moreover, we can compute

\[
\nabla_{\theta} \xi_j(z_\nu) = \frac{j + 1}{K} |y_{j\nu} - \hat{x}((j + 1)\theta_\nu/K)|^2 - \frac{j}{K} |y_{j\nu} - \hat{x}(j\theta_\nu/K)|^2. 
\text{ (5.53)}
\]

at almost all \( z_\nu \) where \( \xi_j \) is differentiable. Thus using (5.48)–(5.53), we obtain

\[
\partial \xi(\bar{z}) \subset (\nabla_{x_0} \xi(\bar{z}), \ldots, \nabla_{x_K} \xi(\bar{z}), \nabla_{y_0} \xi(\bar{z}), \ldots, \nabla_{y_{K-1}} \xi(\bar{z}), C_\theta(\bar{z})) 
\text{ (5.54)}
\]

where \( \nabla_{x_j} \xi(\bar{z}) \) and \( \nabla_{y_j} \xi(\bar{z}) \) are expressed in (5.37) and (5.38) while

\[
C_\theta(\bar{z}) := \frac{1}{K} \sum_{j=0}^{K-1} \cos \left[ \lim_{\theta \to \bar{\theta}} \left( (j + 1) |\bar{y}_j - \hat{x}((j + 1)\theta_\nu/K)|^2 - j |\bar{y}_j - \hat{x}(j\theta_\nu/K)|^2 \right) \right]. 
\text{ (5.55)}
\]

(Note that similarly to Clarke [11, Example 2.2.5], one can express the convex hulls of the limiting points in (5.55) in terms of the essential supremum and essential infimum of the functions

\[
\eta_{jK}(\theta) := (j + 1) |\bar{y}_j - \hat{x}((j + 1)\theta/K)|^2 - j |\bar{y}_j - \hat{x}(j\theta/K)|^2 \text{ for } j = 0, \ldots, K - 1
\]

at \( \theta = \bar{\theta} \).)

Now coming back to the notation of problem \((P_K)\), we provide necessary optimality conditions in form (5.22)–(5.28) where instead of equality (5.29) for \( g_K \) one has the inclusion

\[
g_K \in \frac{1}{K} \sum_{j=0}^{K-1} \cos \left[ \lim_{\theta \to T_K} \left( \frac{x_K(t^{\theta}_{j+1}) - \hat{x}_K(t^{\theta}_j)}{h_K} - \hat{x}_K(t^{\theta}_j) \right) \right] \right) \] \[x_K(t^{\theta}_{j+1}) - \hat{x}_K(t^{\theta}_j) \] \[h_K] \]

\[
\hat{x}_K(t^{\theta}_j)^2 \right) \] \[ t^{\theta}_j := j\theta/K \] \[ j = 0, \ldots, K - 1. 
\]

From (5.56) one can conclude that \( g_K \to 0 \) as \( K \to \infty \) when \( \hat{x}(\cdot) \) is Riemann integrable on \([0, T]\); cf. the arguments in (6.18). The question is about such a conclusion in more general settings for problems with non-fixed time.
6. Necessary Conditions for Differential Inclusions

In this section we prove necessary optimality conditions for the original Bolza problem (P) with free time by passing to the limit in the necessary conditions obtained above for its discrete approximations. The following two circumstances are most important in this procedure:

1) the strong $W^{1,2}$-convergence of discrete optimal solutions proved in Section 2; and

2) robustness of the generalized differential constructions and the dual differential characterization of the Lipschitzian behavior of multifunctions in Section 4 ensuring the convergence of the adjoint arcs in optimality conditions.

Note that the collection of generalized differentiation properties we need is inherent in objects of Section 4 but not in other known generalized differential constructions.

Now we obtain necessary optimality conditions for problem (P) in the refined Euler-Lagrange form. Using Theorem 5.1, we assume in what follows that the derivative $\dot{x}(\cdot)$ of the optimal trajectory under consideration is Riemann integrable on $[0, \bar{T}]$. First we deal with the autonomous case when $F$ and $f$ do not depend on $t$.

6.1. THEOREM. Let $\bar{x}(t), 0 \leq t \leq \bar{T}$, be an optimal solution to the autonomous problem (P) which possesses the property of relaxation stability. In addition to (H1) and (H7), we assume that the functions $\varphi_i$ are Lipschitz continuous around $(\bar{x}(0), \bar{x}(\bar{T}), \bar{T})$ and the function $f$ is Lipschitz continuous with modulus $l_f$ around any point of the set

$$A := \{(x,v) \in \mathbb{R}^n | x \in U, v \in F(x)\}.$$ (6.1)

Then there exist real numbers $\lambda_0, \ldots, \lambda_{q+r}$ and an absolutely continuous function $p : [0, \bar{T}] \rightarrow \mathbb{R}^n$, not all zero, such that

$$\lambda_i \geq 0 \ for \ i = 0, \ldots, q;$$ (6.2)

$$\lambda_i \varphi_i(\bar{x}(0), \bar{x}(\bar{T}), \bar{T}) = 0 \ for \ i = 1, \ldots, q;$$ (6.3)

$$\dot{p}(t) \in \text{co}\{u | (u, p(t)) \in \lambda_0 \partial f(\bar{x}(t), \dot{\bar{x}}(t)) + N((\bar{x}(t), \dot{\bar{x}}(t)); \text{gph} \ F) \ a.e. \ t \in [0, \bar{T}]\};$$ (6.4)
\[(p(0), -p(\bar{T}), \bar{H}) \in \partial(\sum_{i=0}^{2+r} \lambda_i \varphi_i)(\bar{x}(0), \bar{x}(\bar{T}), \bar{T}) + N((\bar{x}(0), \bar{x}(\bar{T}), \bar{T}); \Omega) \quad (6.5)\]

where

\[\bar{H} := \frac{1}{\bar{T}} \int_0^{\bar{T}} [\langle p(t), \dot{x}(t) \rangle - \lambda_0 f(\bar{x}(t), \dot{x}(t))] dt. \quad (6.6)\]

**Proof.** Let us consider a sequence of discrete approximations \((P_K)\) in (3.1), (3.11)–(3.14) and a sequence of optimal solutions \(\{\bar{x}_K(\cdot), \bar{T}_K\}\) to \((P_K)\) which converges to \(\{\bar{x}(\cdot), \bar{T}\}\) in the sense of Theorem 3.2. Now using the necessary optimality conditions for \(\{\bar{x}_K(\cdot), \bar{T}_K\}\) in Theorem 5.2, we find sequences of real numbers \(\{\lambda_{ij} | i = 0, \ldots, q + r\}\) and discrete \(n\)-vector functions \(\{p_K(t_j) | j = 0, \ldots, K\}\), satisfying (5.22)–(5.29). Due to Corollary 5.3, one can always impose the normalization condition (5.47).

We shall consider the piecewise-linear extensions \(\bar{x}_K(t)\) and \(p_K(t)\) of the corresponding discrete functions on the continuous-time intervals \([0, \bar{T}_K]\) according to (3.2) and (3.3). We also denote

\[\rho_K(t) := \frac{\rho_{jk}}{h_K} \quad \text{for} \quad t \in [t_j, t_{j+1}), \quad j = 0, \ldots, K-1\]

where the numbers \(\rho_j\) are defined in (5.28). One can see that

\[\int_0^{\bar{T}_K} |p_K(t)| dt = \sum_{j=0}^{K-1} |\rho_{jk}| \leq 2 \sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} |\dot{x}(t) - \frac{\bar{x}_K(t_{j+1}) - \bar{x}_K(t_j)}{h_K}| dt = \quad (6.7)\]

\[2 \int_0^{\bar{T}_K} |\dot{x}(t) - \dot{x}_K(t)| dt \to 0 \quad \text{as} \quad K \to \infty\]

by virtue of Theorem 3.2. Considering (if necessary) the piecewise-constant extensions of \(\dot{x}_K(t)\) and \(\rho_K(t)\) on the interval \([0, \bar{T}]\) and using the classical results, we can suppose without any loss of generality that

\[\dot{x}_K(t) \to \dot{x}(t) \quad \text{and} \quad \rho_K(t) \to 0 \quad \text{a.e.} \quad t \in [0, \bar{T}] \quad \text{as} \quad K \to \infty. \quad (6.8)\]

Now let us obtain an estimate of the adjoint arcs \(p_K(\cdot)\) for large \(K\) which appears to be a crucial point of the proof. According to the adjoint discrete inclusion (5.24) and Definition 4.2 of the coderivative \(D^*F\), one can find vectors \((v_{jK}, w_{jK}) \in \partial f(\bar{x}_K(t_j)), (\bar{x}_K(t_{j+1}) - \bar{x}_K(t_j))/h_K)\) such that

\[\frac{p_K(t_{j+1}) - p_K(t_j)}{h_K} - \lambda_0 K v_{jK} \in D^*F(\bar{x}_K(t_j), \frac{\bar{x}_K(t_{j+1}) - \bar{x}_K(t_j)}{h_K})(\lambda_0 K w_{jK} - \quad (6.9)\]

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\[ \lambda_0 K \rho_j K / h_K - p_K(t_{j+1}) \text{ for } j = 0, \ldots, K - 1. \]

By virtue of the Lipschitz continuity of \( F \) around \( \bar{x}(t) \) with modulus \( l_F \) in (3.5) and due to the uniform convergence \( \bar{x}_K(\cdot) \to \bar{x}(\cdot) \), we employ Corollary 4.8 in (6.9) and provide the estimate
\[ \left\| \frac{p_K(t_{j+1}) - p_K(t_j)}{h_K} - \lambda_0 K v_j K \right\| \leq l_F \lambda_0 K w_j K - \lambda_0 K \rho_j K / h_K - p_k(t_{j+1}) \] (6.10)
for \( j = 0, \ldots, K - 1 \) when \( K \) is large enough. Taking into account that \( \lambda_0 K \in [0,1] \), one gets from (6.10) the following recurrent sequence for \( p_K(t_j) \):
\[ |p_K(t_j)| \leq (1 + l_F h_K) |p_K(t_{j+1})| + h_K (|v_j K| + l_F |w_j K|) + l_F |\rho_j K| \] (6.11)
for \( j = 0, \ldots, K - 1 \). Now observe that
\[ (\bar{x}_K(t_j), \frac{\bar{x}_K(t_{j+1}) - \bar{x}_K(t_j)}{h_K}) \in A \text{ for } j = 0, \ldots, K - 1 \]
and all large \( K \), where the set \( A \) is defined in (6.1). So we can employ Proposition 4.13(i) and obtain the estimates
\[ |v_j K| \leq l_F \text{ & } |w_j K| \leq l_F \text{ for all } j = 0, \ldots, K - 1 \text{ and large } K \] (6.12)
in terms of the Lipschitz modulus \( l_f \) for the function \( f \) in our assumptions. From (6.11), (6.12), and \( |p_K(T_K)| \leq 1 \) due to (5.47), one gets
\[ |p_K(t_j)| \leq (1 + h_K l_F) |p_K(t_{j+1})| + h_K l_f (1 + l_F) + l_F |\rho_j K| \leq \cdots \leq \]
\[ (1 + l_F T_K / K)^K + T_K l_f (1 + l_F) + l_F \sum_{j=0}^{K-1} |\rho_j K| \text{ for all } j = 0, \ldots, K - 1 \]
when \( K \) is large enough. Taking into account (6.7) and
\[ \tilde{T}_K \to \tilde{T} \text{ & } (1 + l_F T_K / K)^K \to \exp[l_F \tilde{T}] \text{ as } K \to \infty, \]
we establish the uniform boundedness of \( \{p_K(t)\} \) on \([0, T_K]\) as \( K \to \infty \).

Then employing (6.10) and (6.12), one gets the estimate of the extended adjoint velocities \( \dot{p}_K(t) \) as follows:
\[ |\dot{p}_K(t)| = \left| \frac{p_K(t_{j+1}) - p_K(t_j)}{h_K} \right| \leq l_f + l_F (l_f + |\rho_K(t)| + |p_K(t_{j+1})|) \text{ for } t_j \leq t < t_{j+1}. \] (6.14)
Without loss of generality, we can consider \( \dot{p}_K(t) \) on the interval \([0, \bar{T}]\) using, if necessary, the piecewise-constant extension on \([T_K, \bar{T}]\). By virtue of (6.7), (6.13), and the classical compactness criterion, estimate (6.14) implies that the sequence \( \{\dot{p}_K(t)\} \) is weakly compact in \( L^1[0, \bar{T}] \). Therefore, one can find an absolutely continuous function \( p : [0, \bar{T}] \to \mathbb{R}^n \) such that \( p_K(\cdot) \to p(\cdot) \) uniformly in \([0, \bar{T}]\) and \( \dot{p}_K(\cdot) \to \dot{p}(\cdot) \) weakly in \( L^1[0, \bar{T}] \) (as usual we take all \( K = 1, 2, \ldots \)).

Now we carry out the limiting process in the necessary optimality conditions of Theorem 5.2. Passing to the limit in (5.22) and (5.23) and taking into account that \( \alpha_{iK} \to 0 \) as \( K \to \infty \), one easily gets the sign and complementary slackness conditions (6.2) and (6.3) respectively. Taking the limit in (5.47), we provide the normalization condition

\[
|p(\bar{T})| + \sum_{i=0}^{q} \lambda_i + \sum_{i=q+1}^{q+r} |\lambda_i| = 1
\]

(6.15)

which ensures that \( \lambda_0, \ldots, \lambda_{q+r} \) and \( p(\cdot) \) are not equal to zero simultaneously. Employing the limiting procedure in (6.13), we can actually conclude that if \( p(t_0) = 0 \) at some point \( t_0 \in [0, \bar{T}] \), then \( p(t) \equiv 0 \) in the whole interval \([0, \bar{T}]\).

Let us pass to the limit in the discrete Euler-Lagrange inclusion (5.24). Using our continuous-time notation, we represent (5.24) in the following equivalent form:

\[
\dot{p}_K(t) \in \{ u \in \mathbb{R}^n \mid (u, p_K(t_{j+1}) + \lambda_0 K \rho_K(t)) = \lambda_0 K \partial f(x_K(t_j), \dot{x}(t)) + \}
\]

\[
N((x_K(t), \dot{x}(t)); \text{gph } F) \quad \text{for } t \in [t_j, t_{j+1}), \ j = 0, \ldots, K - 1.
\]

(6.16)

Employing the classical Masur theorem, we find a sequence of convex combinations of functions \( \hat{p}_k(t) \) on \([0, \bar{T}]\) which converges to \( \dot{p}(t) \) for a.e. \( t \in [0, \bar{T}] \). Now passing to the limit in (6.15) as \( K \to \infty \) and using (6.8) as well as the robustness of the subdifferential \( \partial f(\cdot) \) and the normal cone \( N(\cdot; \text{gph } F) \), we establish the differential Euler-Lagrange inclusion (6.4).

It remains to prove the endpoint inclusion (6.5) which combines tranversality conditions on \( (p(0), p(\bar{T})) \) with an additional condition on the optimal time interval \([0, \bar{T}]\). First let us consider the left-hand side of (5.25) as \( K \to \infty \). Obviously

\[
(p_K(0) + 2\lambda_0 K(x(0) - x_K(0)), -p_K(T_K), 2\lambda_0 K(T - T_K)) \to (p(0), -p(\bar{T}), 0).
\]

(6.17)
Considering $\varrho_K$ in (5.29) and using (3.2), (5.26) as well as Riemann integrability of $\dot{x}(\cdot)$ and $\tau(\dot{x}, f) \to 0$ when $h \to 0$, one has

$$
\varrho_K = \frac{1}{T_K} \sum_{j=0}^{K-1} \left[ j \int_{t_j}^{t_{j+1}} |\dot{x}_K(t) - \dot{x}(t_j)|^2 dt - (j + 1) \int_{t_j}^{t_{j+1}} |\dot{x}_K(t) - \dot{x}(t_{j+1})|^2 dt \right] \sim (6.18)
$$

$$
\frac{1}{T_K} \sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} |\dot{x}_K(t) - \dot{x}(t)|^2 dt = \frac{1}{T_K} \int_0^{T_K} |\dot{x}_K(t) - \dot{x}(t)|^2 dt \to 0 \text{ as } K \to \infty
$$

by virtue of the convergence (3.18) in Theorem 3.2.

Now let us evaluate $\bar{H}_K$ in (5.27). Using (3.2), (5.26), and the convergences (3.16)–(3.18), (6.8) as well as $p_K(\cdot) \to p(\cdot)$ uniformly in $[0, T]$, we get

$$
\bar{H}_K = \frac{1}{T_K} \sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} [(p_K(t_{j+1}), \dot{x}_K(t_j)) - \lambda_0 f(\bar{x}_K(t_j), \dot{x}(t)) dt] \sim (6.19)
$$

$$
\frac{1}{T_K} \sum_{j=0}^{K-1} \int_{t_j}^{t_{j+1}} [(p_K(t), \dot{x}_K(t)) - \lambda_0 f(\bar{x}_K(t), \dot{x}_K(t)) dt] = \frac{1}{T_K} \int_0^T [(p(t), \dot{x}(t)) - \lambda_0 f(\bar{x}(t), \dot{x}(t)) dt] := \bar{H} \text{ as } K \to \infty
$$

due to the classical Lebesgue limiting theorem.

Finally let us consider the limit of the right-side expression in (5.25). First we note that

$$
\limsup_{K \to \infty} \partial^q \left( \sum_{i=0}^{q+r} \lambda_i \varphi_i \right)(\bar{x}_K(0), \bar{x}_K(T_K), \bar{T}_K) = \partial^q \left( \sum_{i=0}^{q+r} \lambda_i \varphi_i \right)(\bar{x}(0), \bar{x}(T), \bar{T})
$$

(6.20)

due to the robustness of the subdifferential (4.9). Then observe that the set $\Omega_K$ in (3.14) is represented in the form

$$
\Omega_K = \{(x_0, x_K, T) \in \mathbb{R}^{2n+1} | \text{dist}((x_0, x_K, T), \Omega) \leq \gamma_K \}.
$$

(6.21)

Thus the geometric constraint (3.14) can be reduced to an inequality constraint with a Lipschitz continuous function. Now using Proposition 4.14 if $(\bar{x}_K(0), \bar{x}_K(T_K), \bar{T}_K) \in \Omega$ and just the definition of the normal cone (4.1) if $(\bar{x}_K(0), \bar{x}_K(T_K), \bar{T}_K) \notin \Omega$ in (6.21), we get

$$
\limsup_{K \to \infty} N((\bar{x}_K(0), \bar{x}_K(T_K), \bar{T}_K); \Omega_K) = N((\bar{x}(0), \bar{x}(T), \bar{T}); \Omega).
$$

(6.22)
Putting together relationships (6.17)–(6.20) and (6.22) we obtain the endpoint inclusion (6.5) by passing to the limit in its discrete counterpart (5.25). This ends the proof of the theorem. □

6.2. COROLLARY. In the assumptions of Theorem 6.1, let the functions \( \varphi_i \) and the set \( \Omega \) do not depend on the \( T \) variable. Then one has all the conclusions of the theorem with changing (6.5) for

\[
(p(0), -p(T)) \in \partial(\sum_{i=0}^{q+r} \lambda_i \varphi_i)(\bar{x}(0), \bar{x}(T)) + N(\bar{x}(0), \bar{x}(T)); \Omega \) and
\]

\[
\int_0^T [(p(t), \dot{x}(t)) - \lambda_0 f(\bar{x}(t), \dot{x}(t))] dt = 0. \tag{6.24}
\]

**Proof.** This immediately follows from (6.5) and (6.6) under the additional assumption made. □

6.3. Remark. The integrand

\[
H(t) := \langle p(t), \dot{x}(t) \rangle - \lambda_0 f(\bar{x}(t), \dot{x}(t)), \quad 0 \leq t \leq \bar{T}, \tag{6.25}
\]

in (6.6) and (6.24) is the pseudo-Hamiltonian of the Bolza problem \( (P) \) calculated on the optimal solution \( \{\bar{x}(\cdot), \bar{T}\} \) and the corresponding adjoint pair \( \{p(\cdot), \lambda_0\} \). If we have the Weierstrass-Pontryagin maximum condition in the problem under consideration, then

\[
H(t) = \max\{\langle p(t), v \rangle - \lambda_0 f(\bar{x}(t), v) \} \quad \text{a.e.} \quad t \in [0, \bar{T}], \tag{6.26}
\]

i.e., the values of the pseudo-Hamiltonian (6.25) coincides with the corresponding values of the (maximized) Hamiltonian

\[
\mathcal{H}(x, p, \lambda_0) := \max\\{\langle p, v \rangle - \lambda_0 f(x, v) \mid v \in F(x)\}
\]

along optimal processes. The latter always holds (actually it follows from the Euler-Lagrange condition (6.4)) for convex problems \( (P) \) when the sets \( F(x) \) are convex and the function \( f \) is convex in the \( v \) variable.

Moreover, it is well known that for classical autonomous problems in the calculus of variations and optimal optimal control the pseudo-Hamiltonian (6.25) is constant:

\[
H(t) \equiv c \quad \text{on} \quad [0, \bar{T}] \tag{6.27}
\]
where \( c = 0 \) if endpoint constraints do not depend on \( T \). An analogue of the constancy relation (6.27) for the maximized Hamiltonian \( \mathcal{H} \) is proved by Clarke [11] in the framework of his Hamiltonian conditions for Mayer problems involving convex differential inclusions.

One can easily see that in the case of (6.26) and (6.27), the number \( \bar{H} \) in (6.5) and (6.6) is equal to the value of the Hamiltonian at any point \( t \in [0, \bar{T}] \). In the general nonconvex setting of Theorem 6.1, the number \( \bar{H} \) appears to be the averaged value of the pseudo-Hamiltonian on the optimal interval \([0, \bar{T}]\).

6.4. Remark. It is essential in Theorem 6.1 that \( \{\tilde{x}(\cdot), \bar{T}\} \) is a feasible solution to the original nonconvex problem \( (P) \) but not to its relaxation. Indeed, the Euler-Lagrange inclusion (6.4) for \( (P) \) may be different from its counterpart for the relaxed problem \( (R) \). It happens because the normal cone to the graph of \( F \) and to the graph of its convex hull are not the same (as well as the subdifferentials for \( f \) and \( \hat{f}_F \)).

Theorem 6.1 provides necessary optimality conditions in the Bolza problem \( (P) \) for autonomous differential inclusions with the property of relaxation stability. Now we consider a corollary of the theorem where the latter property is automatically fulfilled.

6.5. COROLLARY. Let \( \{\tilde{x}(\cdot), \bar{T}\} \) be an optimal solution to the Bolza problem (2.1), (2.3)-(2.5) with no differential inclusion. Suppose that for some numbers \( \mu > 0 \) and open set \( U \subset \mathbb{R}^n \) one has:

\[
\tilde{x}(t) \in U \quad \forall t \in [0, \bar{T}] \quad \& \quad |\dot{\tilde{x}}(t)| < \mu \quad a.e. \quad t \in [0, \bar{T}],
\]

(6.28)

the set \( \Omega \) is closed, the functions \( \varphi_i \) are locally Lipschitz around \((\tilde{x}(0), \tilde{x}(\bar{T}), \bar{T})\), and the function \( f = f(x,v) \) is Lipschitz continuous around any point \((x,v) \in U \times (\mu B)\). Then there exist real numbers \( \lambda_0, \ldots, \lambda_{q+r} \) and an absolutely continuous function \( p : [0, \bar{T}] \to \mathbb{R}^n \), not all zero, such that conditions (6.2), (6.3), and (6.5) are fulfilled and

\[
\dot{p}(t) \in \operatorname{co}\{u | (u, p(t)) \in \lambda_0 \partial f(\tilde{x}(t), \dot{\tilde{x}}(t))\} \quad a.e. \quad t \in [0, \bar{T}].
\]

(6.29)

Proof. It follows from (6.28) that \( \tilde{x}(\cdot) \in W^{1,\infty}[0, \bar{T}] \). Using Proposition 2.2, we conclude that the problem under consideration possesses the property of relaxation stability. In fact, this problem is equivalent to the problem \( (P) \) with the (trivial) differential inclusion

\[
\dot{x} \in F(x) := \mu B \quad t \in [0, T]
\]

(6.30)
where \((\bar{x}(t), \dot{x}(t)) \in \text{int gph } F\) for a.e. \(t \in [0, \bar{T}]\). Obviously, all the assumptions in Theorem 6.1 are fulfilled for problem (2.1), (2.3)–(2.5), (6.30) and the Euler-Lagrange inclusion (6.4) is equivalent to (6.29). This proves the corollary. \[\square\]

In conclusion of this section, we consider problem \((P)\) with a non-autonomous differential inclusion where \(F(x, t)\) is Lipschitz continuous with respect to both variables. Such a problem can be reduced to the autonomous case treated above.

6.6. THEOREM. Let \(\{\bar{x}(\cdot), \bar{T}\}\) be an optimal solution to problem \((P)\) in (2.1)–(2.5) which possesses the property of relaxation stability. In addition to (H1) and (H7), we suppose that \(F\) is Lipschitz continuous in \((t, x)\) jointly, \(\varphi\); are Lipschitz continuous around \((\bar{x}(0), \bar{x}(\bar{T}), \bar{T})\), and \(f\) is Lipschitz continuous around any point of the set

\[
\bar{A} := \{(t, x, v) \in \mathbb{R}^{2n+1} | (t, x) \in [0, \bar{T}] \times U, \ v \in F(t, x)\}.
\]

Then there exist real numbers \(\lambda_0, \ldots, \lambda_{q+r}\) as well as absolutely continuous functions \(p^0 : [0, \bar{T}] \to \mathbb{R}\) and \(p : [0, \bar{T}] \to \mathbb{R}^n\) such that one has (6.2), (6.3),

\[
\{\lambda_0, \ldots, \lambda_{q+r}, p(\cdot)\} \neq 0; \tag{6.31}
\]

\[
(p^0(t), \dot{p}(t)) \in \text{co}\{(u^0, u) \in \mathbb{R}^{n+1} | (u^0, u, p(t)) \in \lambda_0 \partial f(t, \bar{x}(t), \dot{x}(t)) + N((t, \bar{x}(t), \dot{x}(t)); \text{gph } F) \text{ a.e. } t \in [0, \bar{T}]\}; \tag{6.32}
\]

\[
(p(0), -p(\bar{T}), -p^0(\bar{T})) \in \partial \left(\sum_{i=0}^{q+r} \lambda_i \varphi_i\right)(\bar{x}(0), \bar{x}(\bar{T}), \bar{T}) + N((\bar{x}(0), \bar{x}(\bar{T}), \bar{T}); \Omega), \ p^0(0) = 0; \tag{6.33}
\]

\[
\int_0^T p^0(t) dt = - \int_0^T H(t) dt \tag{6.34}
\]

where the pseudo-Hamiltonian \(H(t)\) is defined in (6.25) with \(f = f(t, \bar{x}(t), \dot{x}(t))\).

\textbf{Proof.} Let us denote \(t := x^0\) and introduce a new state variable \(z = (x^0, x)\), corresponding endpoint variables \(z^0 = (x^0_0, x_0)\) and \(z_T = (x^0_T, x_T)\), and a velocity variable \(w = (\vartheta, v)\) in \(\mathbb{R}^{n+1}\). We define

\[
\tilde{F}(z) := (1, F(x^0, x)), \quad \tilde{f}(z, w) := f(x^0, x, v), \tag{6.35}
\]
\[ \dot{\varphi}_i(z_0, z_T) := \varphi_i(x_0, x_T, x_0^0), \quad \hat{\Omega} := \{(z_0, z_T) | x_0^0 \in \mathbb{R}, (x_0, x_T, x_0^0) \in \Omega \}. \] (6.36)

Then one can see that the arc \( \bar{z}(t) = \{(t, \bar{x}(t)), 0 \leq t \leq \bar{T} \} \) is an optimal solution to the \( n + 1 \)-dimensional autonomous Bolza problem:

\[
\text{minimize } \tilde{J}[z, T] := \varphi_0(z(0), z(T)) + \int_0^T \tilde{f}(z(t), \dot{z}(t)) dt
\]

over all trajectories of the differential inclusion

\[ \dot{z}(t) \in \tilde{F}(z(t)) \text{ a.e. } t \in [0, T] \]

subject to the endpoint constraints

\[ \dot{\varphi}_i(z(0), z(T)) \leq 0 \text{ for } i = 1, \ldots, q; \]

\[ \dot{\varphi}_i(z(0), z(T)) = 0 \text{ for } i = q + 1, \ldots, q + r; \]

\[ (z(0), z(T)) \in \hat{\Omega} \in \mathbb{R}^{2n+2}. \]

Under the hypotheses of the theorem, the autonomous problem formulated satisfies all the assumptions of Corollary 6.2. Using this corollary and taking into account the special structure of the data (6.35) and (6.36), we get conditions (6.32) and (6.33) directly from (6.4) and (6.23). In this way, (6.34) follows from (6.24) and (6.25), and one can ensure

\[ \{\lambda_0, \ldots, \lambda_{q+r}, p^0(\cdot), p(\cdot)\} \neq 0. \] (6.37)

Suppose that (6.31) does not hold, i.e., \( \lambda_0, \ldots, \lambda_{q+r} \) are equal to zero simultaneously with \( p(\cdot) \). Then due to (4.4) and Corollary 4.8, (6.32) implies that \( p^0(t) = \dot{p}(t) = 0 \text{ a.e. } t \in [0, \bar{T}] \).

By virtue of the transversality condition \( p^0(0) = 0 \), now we can conclude that \( p^0(t) \equiv 0 \) on \([0, \bar{T}] \). This contradicts (6.37) and completes the proof of the theorem. \( \square \)

6.7. Remark. The additional assertion (6.27) in the framework of Corollary 6.2 would imply that

\[ p^0(t) \equiv -H(t) \text{ on } [0, \bar{T}] \]

and conditions (6.32) and (6.33) are reduced to the forms

\[ (-\dot{H}(t), \dot{p}(t)) \in \text{co}\{(u^0, u) \in \mathbb{R}^{n+1} | (u^0, u, p(t)) \in \lambda_0 \partial f(t, \bar{x}(t), \dot{\bar{x}}(t)) + \]
\( N((t, \ddot{x}(t), \dot{x}(t)); \text{gph } F) \) a.e. \( t \in [0, \bar{T}] \);
\[(p(0), -p(\bar{T}), H(\bar{T})) \in \partial(\sum_{i=0}^{q+r} \lambda_i \varphi_i)(\ddot{x}(0), \ddot{x}(\bar{T}), \bar{T}) + N((\ddot{x}(0), \ddot{x}(\bar{T}), \bar{T}); \Omega).\]

7. Concluding Remarks

Now we discussed some possible improvements and generalizations of the principal results obtained in this paper.

7.1. Remark. In the main body of the paper, we have used a discrete approximation procedure to obtain necessary optimality conditions in the constrained problem of Bolza for differential inclusions with free time. This method allows us to prove the refined Euler-Lagrange conditions for the original problem possessing the property of relaxation stability. An important question consists of discovering settings when the property of relaxation stability can be removed.

In the previous paper [43], we removed the latter property for the case of general (non-convex) Mayer problems with fixed time. To accomplish it, we developed another procedure for approximating the original problem by a parametric family of unconstrained (but non-smooth) problems of Bolza with no differential inclusion. This procedure is based on the metric approximation method in Mordukhovich [31, 33, 35] and the usage of Ekeland's variational principle as in Clarke [11] and Kaskosz and Lojasiewicz [27]. In this way, besides removing the property of relaxation stability, we obtained [43] more general transversality conditions with and without Lipschitzian assumptions on \( \varphi_i \).

To develop the latter approximation procedure for non-fixed time problems, one needs to employ necessary optimality conditions as in Corollary 6.5 for unconstrained problems of Bolza with optimal solutions belonging to \( W^{1, \infty} \). However, the results available in Corollary 6.5 are proved so far for the case of optimal solutions whose derivatives are Riemann integrable. This difference seems to be minor from the practical viewpoint but it plays an important role for the realization of the mentioned approximation procedure.

Thus any progress in justifying the results in Corollary 6.5 for the case of \( W^{1, \infty} \)-optimal solutions allows us to remove the property of relaxation stability in the necessary conditions
of Theorem 6.1 for general problems of Mayer. The same is true for local controllability and related results; cf. [43].

7.2. Remark. The discrete approximation procedure and necessary optimality conditions are proved above for global optimal solutions of the Bolza problem \((P)\). Obviously, they hold for strong local minima in the space of trajectories \(x(\cdot) = \{x(t), 0 \leq t \leq T\} \) with the \(C\)-norm

\[
\|x(\cdot)\|_C := T + \max_{t \in [0, T]} |x(t)|.
\]

Moreover, the method developed enables us to study the so-called intermediate local minimum with respect to the \(W^{1,p}\)-norm

\[
\|x(\cdot)\|_{W^{1,p}} := T + \max_{t \in [0, T]} |x(t)| + \left( \int_0^T |\dot{x}(t)|^p dt \right)^{1/p}
\]

for any \(p \in [1, \infty)\). This notion has been considered in [43] for fixed-time problems involving differential inclusions. Clearly, it takes an intermediate place between the classical concepts of strong and weak \((p = \infty)\) local minima.

The reader can check that the constructions of the paper allow us to keep the results obtained for feasible solutions to the original problem \((P)\) which provide an intermediate local minimum for the relaxed problem \((R)\) with the same value of the cost functional; cf. [43] in the setting of fixed-time problems.

7.3. Remark. Developing the approach of the paper, we can consider a generalization of the Bolza problem \((P)\) where constraints (2.3) and (2.4) are replaced by the following:

\[
\varphi_i(x(0), x(T), T) + \int_0^T f_i(t, x(t), \dot{x}(t)) dt \leq 0 \quad \text{for } i = 1, \ldots, q; \tag{7.1}
\]

\[
\varphi_i(x(0), x(T), T) + \int_0^T f_i(t, x(t), \dot{x}(t)) dt = 0 \quad \text{for } i = q + 1, \ldots, q + r. \tag{7.2}
\]

Note that new constraints (7.1) and (7.2) unify the previous endpoint constraints (2.3) and (2.4) with the isoperimetric type constraints in variational problems.

The constructions of Section 3 allow us to build a sequence of discrete approximations for problem (2.1), (2.2), (2.5), (7.1), and (7.2) whose solutions strongly \(W^{1,2}\)-converge to the reference optimal solution to the original problem under the corresponding property of
relaxation stability. Following the procedure in Sections 5 and 6, we obtain an analogue of the main Theorem 6.1 where conditions (6.3) (6.4), and (6.6) are changed for, respectively,

\[ \lambda_i[\varphi_i(\bar{x}(0), \bar{x}(\bar{T})), \bar{T}) - \int_0^T f_i(\bar{x}(t), \dot{x}(t))dt] = 0 \text{ for } i = 1, \ldots, q; \]

\[ \dot{p}(t) \in \text{co}\{u | (u, p(t)) \in \partial(\sum_{i=0}^{q+r} \lambda_i f_i(\bar{x}(t), \dot{x}(t)) + N((\bar{x}(t), \dot{x}(t)); \text{gph } F) \}
\]

for a.e. \( t \in [0, \bar{T}] \); and

\[ \bar{H} = \frac{1}{T} \int_0^T [\langle p(t), \dot{x}(t) \rangle - \sum_{i=0}^{q+r} \lambda_i f_i(\bar{x}(t), \dot{x}(t))]dt \]

with \( f_0 := f \).

7.4. Remark. The discrete approximation approach allows us to extend the results of this paper to problems of Bolza where the functions \( \varphi_i \) depend not only on endpoint state positions and a varying time interval but also on intermediate times \( \tau_s \in (0, T) \) and intermediate states \( x(\tau_s) \); cf. Clarke and Vinter [13, 14] in the framework of optimal multiprocesses. Our results for such (nonconvex) problems combine the refined Euler-Lagrange inclusion (6.4) with a new condition in the line of (6.5) involving jumps of the adjoint arc.

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