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# On selections of general linear inclusions

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Dedicated to Professor Zoltán Daróczy on his 70<sup>th</sup> birthday

**Abstract.** In this paper we prove that a set-valued map with closed, convex and uniformly bounded values in a Banach space, which satisfy a general linear inclusion, admits a selection that satisfies a general linear equation.

## 1. Introduction

The main notions of set-valued analysis as linearity, convexity, subadditivity, superadditivity, affinity are defined by functional inclusions. An important problem in set-valued analysis is to find selections of set-valued maps satisfying some conditions as continuity, measurability, integrability, etc (see e.g. [3]).

In the theory of functional equations one of the main topics is Hyers–Ulam stability (cf. e.g. [5], [8], [2] and the references therein). A first result on this topic was given by D. H. HYERS [7] who obtained the following result for the Cauchy functional equation:

Let X be a linear normed space, Y a Banach space and  $\varepsilon > 0$ . Then for every  $f: X \to Y$  satisfying the inequality

$$\|f(x+y) - f(x) - f(y)\| \le \varepsilon, \quad x, y \in X, \tag{1.1}$$

there exists a unique additive function  $g: X \to Y$  such that

$$\|f(x) - g(x)\| \le \varepsilon, \quad x \in X.$$
(1.2)

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An interesting connection between the stability of the Cauchy equation and subadditive set-valued maps was established by W. SMAJDOR [14] and by R. GER and Z. GAJDA [6]. They observed that if f is a solution of (1.1), then the setvalued map  $F: X \to \mathcal{P}_0(Y)$  ( $\mathcal{P}_0(X)$  denotes the collection of all nonempty subsets of Y) defined by the relation

$$F(x) = f(x) + B(0,\varepsilon), \quad x \in X,$$
(1.3)

where  $B(0,\varepsilon)$  is the closed ball of center 0 and radius  $\varepsilon$  in Y, is subadditive and the function g from (1.2) is an additive selection of F, i.e.  $g(x) \in F(x)$  for every  $x \in X$ .

Now one may ask under what conditions a subadditive set-valued map admits an additive selection. An answer to this question is given in [6]. Furthermore this result was generalized by D. POPA [12], [13], who considered multifunctions satisfying a general linear inclusion instead a subadditive set-valued map.

The transposition of the general linear equation, considered, among others, by J. ACZÉL, Z. DARÓCZY and L. LOSONCZI (cf. [1] and the references therein), for set-valued maps leads to the study of the following two linear inclusions:

$$F(\alpha x + \beta y + c) \subseteq \gamma F(x) + \delta F(y) + C \tag{1.4}$$

$$\alpha F(x) + \beta F(y) \subseteq F(\gamma x + \delta y + c) + C \tag{1.5}$$

where  $\alpha, \beta, \gamma, \delta$  are real numbers  $F : X \to \mathcal{P}_0(Y), X, Y$  are real vector spaces,  $c \in X$  and  $C \in \mathcal{P}_0(Y)$ .

Subadditive and superadditive set-valued functions, defined by particular cases of the linear inclusions (1.4) and (1.5) were studied by W. SMAJDOR [14], [15] and A. SMAJDOR [16].

D. Popa proved that a set valued map satisfying the general linear inclusion (1.4), in appropriate conditions, admits a selection f satisfying the general linear equation

$$f(\alpha x + \beta y + c) = \gamma f(x) + \delta f(y), \quad x, y \in X.$$
(1.6)

The goal of this paper is to obtain an analogous result for the general linear inclusion (1.5). This result is in connection with the results of convex analysis for set-valued maps. Indeed if in (1.5) one take  $\alpha = \gamma = 1 - t$ ,  $\beta = \delta = t$ , where  $t \in [0,1]$  is fixed,  $c = 0_X$ , and C is a convex cone, then F is called (t, C)-convex set-valued map (if  $C = \{0_Y\}$  then F is called t-convex set valued map) (see [9] and the references therein). If  $\alpha = \gamma$ ,  $\beta = \delta$  are positive fixed numbers,  $c = 0_X$ , and  $C = \{0_Y\}$  then F is a generalized convex process [3].

### 2. Main result

Throughout this section we denote by X a real linear space and by Y a real Banach space with the zero vectors denoted by  $0_X$  and  $0_Y$ , the collection of all nonempty subsets of Y is denoted by  $\mathcal{P}_0(Y)$  and ccl(Y) denotes the family of all nonempty convex and closed subsets of Y. For  $A, B \in \mathcal{P}_0(Y)$  and  $\lambda, \mu \in \mathbb{R}$  we define the sets A + B and  $\lambda A$  by

$$A + B = \{x \mid x = a + b, \ a \in A, \ b \in B\}$$
  
$$\lambda A = \{x \mid x = \lambda a, \ a \in A\}.$$
(2.1)

The next properties will be used often in the sequel

$$\lambda(A+B) = \lambda A + \lambda B$$
  
(\lambda+\mu)A \leq \lambda A + \mu A (2.2)

If A is a convex set and  $\lambda \mu \geq 0$ , then we have

$$(\lambda + \mu)A = \lambda A + \mu A. \tag{2.3}$$

For a set  $A \in \mathcal{P}_0(Y)$  we denote by d(A) the *diameter* of A, i.e.

$$d(A) = \sup\{\|x - y\| : x, y \in A\}.$$
(2.4)

A selection of a set-valued map  $F : X \to \mathcal{P}_0(Y)$  is a single valued map  $f : X \to Y$  with the property  $f(x) \in F(x)$  for all  $x \in X$ . Given a point  $z \in X, z \neq 0$ , denote by  $L_z$  the half-line with the origin  $0_X$  containing z, i.e.  $L_z = \{tz : t \geq 0\}.$ 

The main result of this paper is contained in the next theorem.

**Theorem 2.1.** Let K be a convex cone in X containing  $0_X$ ,  $\alpha$ ,  $\beta$ ,  $\gamma$ ,  $\delta$  be positive numbers  $\alpha + \beta \neq 1$ .

i) If  $\alpha + \beta < 1$ , then for every solution  $F: K \to ccl(Y)$  of the linear inclusion

$$\alpha F(x) + \beta F(y) \subseteq F(\gamma x + \delta y), \quad x, y \in K,$$
(2.5)

satisfying  $\sup\{d(F(x)) : x \in L_z\} < \infty$ , for every  $z \in K$ , there exists a unique selection  $f: K \to Y$  of F satisfying the general linear equation

$$\alpha f(x) + \beta f(y) = f(\gamma x + \delta y), \quad x, y \in K.$$
(2.6)

ii) If  $\alpha + \beta > 1$ , then every solution  $F : K \to \mathcal{P}_0(Y)$  of the linear inclusion (2.5), satisfying  $\sup\{d(F(x)): x \in L_z\} < \infty$ , for every  $z \in K$ , is single-valued.

PROOF. i) *Existence*. Suppose that  $\alpha + \beta < 1$  and (2.5) is satisfied. Following the method used by GAJDA and GER in [6], we put y = x in (2.5) and taking account that F has convex values we get

$$(\alpha + \beta)F(x) \subseteq F((\gamma + \delta)x), \quad x \in K.$$
(2.7)

Replacing x by  $\frac{x}{(\gamma+\delta)^{n+1}}$ , in (2.7) and multiplying by  $(\alpha+\beta)^n$ ,  $n\in\mathbb{N}$ , we get

$$(\alpha + \beta)^{n+1} F\left(\frac{x}{(\gamma + \delta)^{n+1}}\right) \subseteq (\alpha + \beta)^n F\left(\frac{x}{(\gamma + \delta)^n}\right).$$
(2.8)

Fix  $x \in K$  and denote

$$F_n(x) = (\alpha + \beta)^n F\left(\frac{x}{(\gamma + \delta)^n}\right), \quad n \ge 0.$$
(2.9)

By (2.8) follows that  $(F_n(x))_{n\geq 0}$  is a decreasing sequence of closed subsets of the Banach space Y and

$$\lim_{n \to \infty} d(F_n(x)) = \lim_{n \to \infty} (\alpha + \beta)^n d\left(F\left(\frac{x}{(\gamma + \delta)^n}\right)\right) = 0,$$
(2.10)

in view of the uniform boundedness of the values of F on the half-line  $L_x$ .

Hence the  $\bigcap_{n\geq 0} F_n(x)$  is a singleton and we denote

$$f(x) = \bigcap_{n \ge 0} F_n(x), \quad x \in K.$$
(2.11)

Thus we have obtained a single-valued mapping  $f : K \to Y$  satisfying the condition  $f(x) \in F_0(x) = F(x)$ , i.e. a selection of F.

Let  $x, y \in K$  be fixed. By (2.5) and (2.9) we have

$$\alpha F_n(x) + \beta F_n(y) = (\alpha + \beta)^n \left( \alpha F\left(\frac{x}{(\gamma + \delta)^n}\right) + \beta F\left(\frac{y}{(\gamma + \delta)^n}\right) \right)$$
$$\subseteq (\alpha + \beta)^n F\left(\frac{\gamma x + \delta y}{(\gamma + \delta)^n}\right) = F_n(\gamma x + \delta y), \ n \ge 0,$$

and, taking account that  $(F_n(x))_{n\geq 0}$  is decreasing, it follows

$$\alpha f(x) + \beta f(y) = \alpha \bigcap_{n \ge 0} F_n(x) + \beta \bigcap_{n \ge 0} F_n(y) \subseteq \bigcap_{n \ge 0} (\alpha F_n(x) + \beta F_n(y))$$
$$\subseteq \bigcap_{n \ge 0} F_n(\gamma x + \delta y) = f(\gamma x + \delta y).$$

Therefore

$$\alpha f(x) + \beta f(y) = f(\gamma x + \delta y), \quad x, y \in K.$$
(2.12)

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The existence is proved.

Uniqueness. Suppose that there exist two selections  $f_1, f_2 : K \to Y$  of F satisfying the equation (2.6). The following relations hold

$$(\alpha + \beta)^n f_k(x) = f_k((\gamma + \delta)^n x), \quad k \in \{1, 2\},$$
(2.13)

for every positive integer n and all  $x \in K$ , in view of the relation (2.6). We have

$$\frac{1}{(\alpha+\beta)^n} \|f_1(x) - f_2(x)\| = \left\| f_1\left(\frac{x}{(\gamma+\delta)^n}\right) - f_2\left(\frac{x}{(\gamma+\delta)^n}\right) \right\|$$
$$\leq d\left(F\left(\frac{x}{(\gamma+\delta)^n}\right)\right) \tag{2.14}$$

for every  $x \in K$  and every  $n \ge 0$ . The uniform boundedness of F on the half-line  $L_x$  leads to  $f_1(x) = f_2(x)$  for every  $x \in K$ . The uniqueness is proved.

ii) Suppose that  $\alpha + \beta > 1$  and F satisfies (2.5). Then (2.7) holds and replacing x in (2.7) by  $(\gamma + \delta)^n x$ , dividing by  $(\alpha + \beta)^{n+1}$ ,  $n \in \mathbb{N}$ , we get

$$\frac{F((\gamma+\delta)^n x)}{(\alpha+\beta)^n} \subseteq \frac{F((\gamma+\delta)^{n+1}x)}{(\alpha+\beta)^{n+1}}, \quad x \in K.$$
(2.15)

Let  $x \in K$  be fixed. Taking account of (2.15) it follows that the sequence of sets  $(F'_n(x))_{n\geq 0}$  given by

$$F'_n(x) = \frac{F((\gamma + \delta)^n x)}{(\alpha + \beta)^n}, \quad n \ge 0,$$

is increasing, hence the sequence of real numbers  $(d(F'_n(x)))_{n\geq 0}$  is increasing too. But

$$\lim_{n \to \infty} d(F'_n(x)) = \lim_{n \to \infty} \frac{1}{(\alpha + \beta)^n} d(F((\gamma + \delta)_n x)) = 0,$$
(2.16)

in view of the uniform boundedness of F on the half-line  $L_x$ .

Thus  $d(F_n'(x))=0$  for every  $n\in\mathbb{N},$  hence F is single valued and satisfies the equation

$$\alpha F(x) + \beta F(y) = F(\gamma x + \delta y), \quad x, y \in K.$$
(2.17)

The theorem is proved.

The following result is a simple consequence of Theorem 2.1.

**Corollary 2.1.** Let K be a convex cone in X containing  $0_X$ , C a nonempty compact and convex subset of Y,  $\alpha, \beta, \gamma, \delta > 0$ ,  $\alpha + \beta < 1$ ,  $\gamma + \delta \neq 1$ ,  $c \in K$  and  $x_0 = \frac{c}{1-\gamma-\delta}$ . Suppose that  $F: K + x_0 \rightarrow ccl(Y)$  satisfies the general linear inclusion

$$\alpha F(x) + \beta F(y) \subseteq F(\gamma x + \delta y + c) + C, \quad x, y \in K + x_0$$
(2.18)

and  $\sup\{d(F(x)): x \in L_z + x_0\} < \infty$  for every  $z \in K$ . Then there exists a unique single valued mapping  $f: K + x_0 \to Y$  satisfying the equation

$$\alpha f(x) + \beta f(y) = f(\gamma x + \delta y + c), \quad x, y \in K + x_0$$
(2.19)

and

$$f(x) \in F(x) + \frac{1}{1 - \alpha - \beta}C, \quad x \in K + x_0.$$
 (2.20)

**PROOF.** Let  $G: K \to ccl(Y)$  be defined by the relation

$$G(x) = F(x + x_0) + \frac{1}{1 - \alpha - \beta}C, \quad x \in K.$$
 (2.21)

The definition of G is correct since the sum of a closed set and a compact set is closed and the sum of two convex sets is a convex set. We will prove that G satisfies the following relation

$$\alpha G(x) + \beta G(y) \subseteq G(\gamma x + \delta y), \quad x, y \in K.$$
(2.22)

Indeed,

$$\begin{aligned} \alpha G(x) + \beta G(y) &= \alpha F(x+x_0) + \beta F(y+x_0) + \frac{\alpha+\beta}{1-\alpha-\beta}C \\ &\subseteq F(\gamma(x+x_0) + \delta(y+x_0) + c) + C + \frac{\alpha+\beta}{1-\alpha-\beta}C \\ &= F(\gamma x + \delta y + x_0) + \frac{1}{1-\alpha-\beta}C \\ &= G(\gamma x + \delta y), \ x, y \in K. \end{aligned}$$

Taking account of Theorem 2.1 it follows that there exists a unique selection g of G satisfying

$$\alpha g(x) + \beta g(y) = g(\gamma x + \delta y), \quad x, y \in K.$$
(2.23)

Now let  $f: K + x_0 \to Y$  be defined by the relation

$$f(x) = g(x - x_0), \quad x \in K + x_0.$$
(2.24)

Then

$$\alpha f(x) + \beta f(y) = f(\gamma x + \delta y + c), \quad x, y \in K + x_0$$
(2.25)

and

$$f(x) \in F(x) + \frac{1}{1 - \alpha - \beta}C, \quad x \in K + x_0.$$
 (2.26)

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Corollary 2.1 leads to the following result on the stability of the general linear equation.

**Corollary 2.2.** Let K be a convex cone in X containing  $0_X$ ,  $\alpha$ ,  $\beta$ ,  $\gamma$ ,  $\delta$ ,  $\varepsilon > 0$ ,  $\alpha + \beta < 1$ ,  $\gamma + \delta \neq 1$ ,  $c \in K$ ,  $k \in Y$  and  $x_0 = \frac{c}{1 - \gamma - \delta}$ . Suppose that  $f: K + x_0 \to Y$  satisfies the following relation

$$\|f(\gamma x + \delta y + c) - \alpha f(x) - \beta f(y) - k\| \le \varepsilon, \quad x, y \in K + x_0.$$
(2.27)

Then there exists a unique function  $g: K + x_0 \rightarrow Y$  satisfying:

$$g(\gamma x + \delta y + c) = \alpha g(x) + \beta g(y) + k, \quad x, y \in K + x_0$$
(2.28)

and

$$\|f(x) - g(x)\| \le \frac{\varepsilon}{1 - \alpha - \beta}, \quad x \in K + x_0.$$
(2.29)

PROOF. Define the function  $h: K + x_0 \to Y$  by the relation

$$h(x) = f(x) + \frac{k}{\alpha + \beta - 1}, \quad x \in K + x_0.$$
 (2.30)

Then h satisfies the inequality

$$\|h(\gamma x + \delta y + c) - \alpha h(x) - \beta h(y)\| \le \varepsilon, \quad x, y \in K + x_0.$$
(2.31)

Now we consider the set-valued map  $F: K + x_0 \to ccl(Y)$  given by

$$F(x) = h(x) + \frac{1}{1 - \alpha - \beta} B(0, \varepsilon), \quad x \in K + x_0.$$
 (2.32)

We have

$$\alpha F(x) + \beta F(y) = \alpha h(x) + \frac{\alpha}{1 - \alpha - \beta} B(0, \varepsilon) + \beta h(y) + \frac{\beta}{1 - \alpha - \beta} B(0, \varepsilon)$$
$$= \alpha h(x) + \beta h(y) + \frac{\alpha + \beta}{1 - \alpha - \beta} B(0, \varepsilon)$$

$$\subseteq h(\gamma x + \delta y + c) + B(0,\varepsilon) + \frac{\alpha + \beta}{1 - \alpha - \beta} B(0,\varepsilon)$$
  
=  $h(\gamma x + \delta y + c) + \frac{1}{1 - \alpha - \beta} B(0,\varepsilon)$   
=  $F(\gamma x + \delta y + c), \quad x, y \in K + x_0.$ 

Then, in view of Corollary 2.1, there exists a unique function  $g_1: K + x_0 \to Y$ 

$$g_1(\gamma x + \delta y + c) = \alpha g_1(x) + \beta g_1(y), \quad x, y \in K + x_0,$$

with the property

$$g_1(x) \in F(x) = h(x) + \frac{1}{1 - \alpha - \beta} B(0, \varepsilon), \quad x \in K + x_0.$$

Finally it follows that the function  $g: K + x_0 \to Y$ , given by

$$g(x) = g_1(x) + \frac{k}{1 - \alpha - \beta}, \quad x \in K + x_0,$$
 (2.33)

satisfies the relations (2.28) and (2.29). The corollary is proved.

Finally, we consider the selection problem for set-valued maps satisfying (1.5) with  $\alpha + \beta = 1$ . In the special case  $\alpha = \beta = \gamma = \delta = 1/2$  the next theorem gives conditions under which midconvex set-valued maps have Jensen selections. For  $\alpha = \gamma$  and  $\beta = \delta = 1 - \alpha$  we get a result on affine selections of convex set-valued maps. Under other assumptions results of this type were obtained by K. NIKODEM [10] and by A. SMAJDOR and W. SMAJDOR [17].

**Theorem 2.2.** Let  $\alpha \in (0,1)$ ,  $\gamma, \delta > 0$ , C a nonempty compact and convex subset of Y containing  $0_Y$  and K a convex cone in X containing  $0_X$ . Suppose that  $F: K \to ccl(Y)$  satisfies

$$(1 - \alpha)F(x) + \alpha F(y) \subseteq F(\gamma x + \delta y) + C, \quad x, y \in K$$
(2.34)

and  $\sup\{d(F(x)) : x \in K\} < \infty$ . Then there exists a function  $f : K \to Y$  satisfying

$$(1-\alpha)f(x) + \alpha f(y) = f(\gamma x + \delta y), \quad x, y \in K$$
(2.35)

and

$$f(x) \in F(x) + \frac{1}{\alpha}C, \quad x \in K.$$
(2.36)

PROOF. Take  $p \in F(0_X)$  and consider the set-valued map  $G: K \to ccl(Y)$  given by

$$G(x) = F(x) - p, \quad x \in K.$$
 (2.37)

Then

$$(1 - \alpha)G(x) + \alpha G(y) \subseteq G(\gamma x + \delta y) + C, \quad x, y \in K,$$
(2.38)

and  $0_Y \in G(0_X)$ . Put  $y = 0_X$  in (2.38) to get

$$(1-\alpha)G(x) + \alpha G(0_X) \subseteq G(\gamma x) + C, \quad x \in K.$$
(2.39)

Replacing x by  $\frac{x}{\gamma^{n+1}}$  and multiplying (2.39) by  $(1-\alpha)^n$  it follows

$$(1-\alpha)^{n+1}G\left(\frac{x}{\gamma^{n+1}}\right) + \alpha(1-\alpha)^n G(0_X) \subseteq (1-\alpha)^n G\left(\frac{x}{\gamma^n}\right) + (1-\alpha)^n C \quad (2.40)$$

and adding  $\frac{(1-\alpha)^{n+1}}{\alpha}C$  to both sides of (2.40) one gets

$$(1-\alpha)^{n+1}G\left(\frac{x}{\gamma^{n+1}}\right) + \frac{(1-\alpha)^{n+1}}{\alpha}C + \alpha(1-\alpha)^n G(0_X)$$
$$\subseteq (1-\alpha)^n G\left(\frac{x}{\gamma^n}\right) + \frac{(1-\alpha)^n}{\alpha}C.$$
(2.41)

Since  $0_Y \in G(0_X)$  the following relation holds

$$(1-\alpha)^{n+1}G\left(\frac{x}{\gamma^{n+1}}\right) + \frac{(1-\alpha)^{n+1}}{\alpha}C$$
$$\subseteq (1-\alpha)^{n+1}G\left(\frac{x}{\gamma^{n+1}}\right) + \frac{(1-\alpha)^{n+1}}{\alpha}C + \alpha(1-\alpha)^n G(0_X).$$
(2.42)

Now from (2.42) and (2.41) it follows that  $(G_n(x))_{n\geq 0}$  defined by

$$G_n(x) = (1-\alpha)^n G\left(\frac{x}{\gamma^n}\right) + \frac{(1-\alpha)^n}{\alpha}C$$
(2.43)

is a decreasing sequence of closed sets with

$$\lim_{n \to \infty} d(G_n(x)) = 0. \tag{2.44}$$

Then  $\bigcap_{n\geq 0} G_n(x)$  is a singleton. Put

$$g(x) = \bigcap_{n \ge 0} G_n(x), \quad x \in K.$$
(2.45)

Replacing x by  $\frac{x}{\gamma^n}$ , y by  $\frac{y}{\delta^n}$ , adding  $\frac{1}{\alpha}C$  to both sides of (2.38) and multiplying by  $(1-\alpha)^n$  one gets

$$(1-\alpha)G_n(x) + \alpha G_n(y) \subseteq G_n(\gamma x + \delta y) + (1-\alpha)^n C.$$
(2.46)

Now observe that  $((1 - \alpha)^n C)_{n \ge 0}$  is a decreasing sequence of compact sets. Indeed, taking account of  $0_Y \in C$  it follows that for every  $c \in C$ 

$$(1-\alpha)c = (1-\alpha)c + \alpha \cdot 0_Y \in C, \tag{2.47}$$

thus  $(1-\alpha)C \subseteq C$  and forward  $(1-\alpha)^{n+1}C \subseteq (1-\alpha)^n C$  for every positive integer n. It is known that if  $(A_n)_{n\geq 0}$ ,  $(B_n)_{n\geq 0}$  are decreasing sequences of closed sets in a topological vector space and  $B_1$  is compact then

$$\bigcap_{n \ge 0} (A_n + B_n) = \bigcap_{n \ge 0} A_n + \bigcap_{n \ge 0} B_n$$
(2.48)

(see Lemma 5.3 from [9]). Using this result we get

$$(1-\alpha)g(x) + \alpha g(y) = (1-\alpha) \bigcap_{n\geq 0} G_n(x) + \alpha \bigcap_{n\geq 0} G_n(y)$$
$$\subseteq \bigcap_{n\geq 0} ((1-\alpha)G_n(x) + \alpha G_n(y)) \subseteq \bigcap_{n\geq 0} (G_n(\gamma x + \delta y) + (1-\alpha)^n C)$$
$$= \bigcap_{n\geq 0} G_n(\gamma x + \delta y) + \bigcap_{n\geq 0} (1-\alpha)^n C = g(\gamma x + \delta y), \ x, y \in K.$$
(2.49)

The function  $f: K \to Y$ , f(x) = g(x) + p,  $x \in K$ , satisfies the relation

$$(1 - \alpha)f(x) + \alpha f(y) = f(\gamma x + \delta y), \quad x \in K.$$
(2.50)

On the other hand  $g(x) \in G_0(x) = G(x) + \frac{1}{\alpha}C$ . It follows

$$f(x) \in F(x) + \frac{1}{\alpha}C, \quad x \in K.$$
(2.51)
d.

The theorem is proved.

Remark 2.2. The selection f from Theorem 2.2 is not uniquely determined. For instance, the set valued map  $F: K \to ccl(Y), F(x) = C, x \in K$ , is a solution of the linear inclusion (2.34) and the function  $f: K \to Y, f(x) = c$ , where  $c \in C$ is an arbitrary element, satisfies (2.35) and (2.36).

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