Pando G. Georgiev (georgiev@bsp.brain.riken.go.jp), Laboratory for Advanced Brain Signal Processing, Brain Science Institute, The Institute of Physical and Chemical Research (RIKEN), 2-1, Hirosawa, Wako-shi, Saitama, 351-0198, JAPAN (On leave from Sofia University "St. Kl. Ohridski", Faculty of Mathematics and Informatics, Sofia, Bulgaria), Parametric Variational Principles in Optimal Control Problems

We present applications of parametric variational principles (Ekeland's and Borwein-Preiss' variational principles) to optimal control problems. We show that, in some classical optimal control problems, there exists a solution depending continuously on a parameter. Some of the results are based on the following lemma, which has independent interest.

Lemma (Parametric ε -variational principle) Suppose that X is a paracompact topological space, E is a Banach space, $Y \subset E$ is a closed, convex and nonempty subset, $F : X \to 2^Y$ is lower semi-continuous multivalued mapping with convex nonempty images, $\varepsilon > 0$ is given and the functions $f : X \times Y \to \mathbf{R}, g : X \to \mathbf{R}$ satisfy the conditions:

(1) f(x, .) is quasi-convex for every $x \in X$;

(2) f(., y) is upper semi-continuous for every $y \in Y$;

(3) g is lower semi-continuous and $g(x) \ge \inf_{y \in (F(x) + \varepsilon B) \cap Y} f(x, y)$ for every $x \in X$ (B is the closed unit ball).

Then there exists a continuous selection $\varphi_{\varepsilon} : X \to Y$ of the mapping $F_{\varepsilon}(x) = F(x) + \varepsilon B$ such that $f(x, \varphi_{\varepsilon}(x)) < g(x) + \varepsilon \quad \forall x \in X$.