

Ref. copy

LOCAL BOUNDEDNESS OF NONLINEAR,
MONOTONE OPERATORS

R. T. Rockafellar

from the

MICHIGAN MATHEMATICAL JOURNAL

vol. 16 (1969)

pp. 397-407

LOCAL BOUNDEDNESS OF NONLINEAR, MONOTONE OPERATORS

R. T. Rockafellar

1. INTRODUCTION

Let X denote a locally convex Hausdorff (topological vector) space over the reals R . Let X^* denote the dual of X , and write $\langle x, x^* \rangle$ in place of $x^*(x)$ for $x \in X$ and $x^* \in X^*$.

A multivalued mapping $T: X \rightarrow X^*$ is called a *monotone operator* if

$$(1.1) \quad \langle x - y, x^* - y^* \rangle \geq 0$$

whenever $x^* \in T(x)$ and $y^* \in T(y)$. It is called a *maximal* monotone operator if, in addition, the graph of T , in other words, the set

$$(1.2) \quad \{(x, x^*) \mid x^* \in T(x)\} \subset X \times X^*,$$

is not properly contained in the graph of any other monotone operator $T': X \rightarrow X^*$. It is said to be *locally bounded* at x if there exists a neighborhood U of x such that the set

$$(1.3) \quad T(U) = \bigcup \{T(y) \mid y \in U\}$$

is an equicontinuous subset of X^* . (Of course, if X is a Banach space, then the equicontinuous subsets of X^* coincide with the bounded subsets.)

In the case where X is a Banach space, it follows from a result of T. Kato [7] that a monotone operator $T: X \rightarrow X^*$ is locally bounded at a point x if x is an interior point of the set

$$(1.4) \quad D(T) = \{x \in X \mid T(x) \neq \emptyset\}$$

and T is locally hemibounded at x (in other words, for each $u \in X$ there exists an $\varepsilon > 0$ such that the set

$$\bigcup \{T(x + \lambda u) \mid 0 \leq \lambda \leq \varepsilon\}$$

is equicontinuous in X^*). Moreover, Kato showed in [6] that the assumption of local hemiboundedness is redundant when X is finite-dimensional.

In this note, we establish the following more general result, which implies, among other things, that the assumption of local hemiboundedness is redundant even when X is an infinite-dimensional Banach space. (The abbreviations *conv*, *int*, and *cl* denote convex hull, interior, and (strong) closure, respectively.)

Received September 18, 1968.

This work was supported in part by the Air Force Office of Scientific Research under grant AF-AFOSR-1202-67.

THEOREM 1. *Let X be a Banach space, and let $T: X \rightarrow X^*$ be a maximal monotone operator. Suppose either that*

$$(1.5) \quad \text{int}(\text{conv } D(T)) \neq \emptyset$$

or that X is reflexive and there exists a point of $D(T)$ at which T is locally bounded. Then $\text{int } D(T)$ is a nonempty convex set whose closure is $\text{cl } D(T)$. Furthermore, T is locally bounded at each point of $\text{int } D(T)$, whereas T is not locally bounded at any boundary point of $D(T)$.

We shall prove Theorem 1 and its corollaries in Section 3.

The following corollary corresponds to the result of Kato [7] that a single-valued, monotone operator T on an open subset of a Banach space X is demicontinuous if it is hemicontinuous.

COROLLARY 1.1. *Suppose the hypothesis of Theorem 1 is satisfied, and let D_0 denote the subset of $D(T)$ where T is single-valued. Then $D_0 \subset \text{int } D(T)$, and T is demicontinuous on D_0 , in other words, continuous as a single-valued mapping from D_0 in the strong topology to X^* in the weak* topology.*

The convexity assertion of Theorem 1 is also worth noting. We have shown elsewhere [11] that if X is a reflexive Banach space and $T: X \rightarrow X^*$ is a maximal monotone operator, then $\text{cl } D(T)$ is a convex set. In fact, if X is also separable, then $D(T)$ itself is a *virtually convex* set, in the sense that for each relatively (strongly) compact subset K of $\text{conv } D(T)$ and each $\varepsilon > 0$ there exists a strongly continuous mapping p of K into $D(T)$ such that $\|p(x) - x\| \leq \varepsilon$ for every $x \in K$. In this context, Theorem 1 contributes a condition under which $D(T)$ is virtually convex even though X may not be reflexive.

COROLLARY 1.2. *Under the hypothesis of Theorem 1, $D(T)$ is virtually convex, and in particular $\text{cl } D(T)$ is convex. If in addition $D(T)$ is dense in X , then $D(T)$ must be all of X .*

When X is reflexive, we can apply Theorem 1 to the maximal monotone operator T^{-1} , where

$$(1.6) \quad T^{-1}(x^*) = \{x \mid x^* \in T(x)\}.$$

Since $D(T^{-1})$ is the same as the *range* of T , that is, the set

$$(1.7) \quad R(T) = \bigcup \{T(x) \mid x \in X\},$$

one can obtain various corollaries concerning the range of T .

COROLLARY 1.3. *Let X be a reflexive Banach space, and let $T: X \rightarrow X^*$ be a maximal monotone operator. Then $0 \in \text{int } R(T)$ if and only if $0 \in \text{cl } R(T)$ and there exist positive numbers α and ε such that*

$$(1.8) \quad \|x\| \geq \alpha \Rightarrow \|x^*\| \geq \varepsilon \quad (\forall x^* \in T(x)).$$

COROLLARY 1.4. *Let X be a reflexive Banach space, and let $T: X \rightarrow X^*$ be a maximal monotone operator. Suppose there exists a subset $B \subset X$ such that*

$$0 \in \text{int}(\text{conv } T(B)).$$

Then there exists an $x \in X$ such that $0 \in T(x)$.

COROLLARY 1.5. *Let X be a reflexive Banach space, and let $T: X \rightarrow X^*$ be a monotone operator (not necessarily maximal). Suppose there exist $x_i^* \in T(x_i)$ ($i = 1, 2, \dots$) such that*

$$\lim_{i \rightarrow \infty} \|x_i\| = \infty \quad \text{and} \quad \lim_{i \rightarrow \infty} \|x_i^* - x^*\| = 0.$$

Then x^ is a boundary point of $R(T)$.*

COROLLARY 1.6. *Let X be a reflexive Banach space, and let $T: X \rightarrow X^*$ be a maximal monotone operator. In order that $R(T)$ be all of X^* , it is necessary and sufficient that the sequence x_1^*, x_2^*, \dots have no strongly convergent subsequence whenever $x_i^* \in T(x_i)$ ($i = 1, 2, \dots$) and $\lim_{i \rightarrow \infty} \|x_i\| = \infty$.*

We remark that according to [11, Corollary 1 to Theorem 2], the condition $0 \in \text{cl } R(T)$ in Corollary 1.3 is equivalent to the nonexistence of a $u \in X$ and a $\delta > 0$ such that $\langle u, x^* \rangle \leq -\delta$ for every $x^* \in R(T)$.

Corollary 1.4 is a generalization of the main existence theorem of G. J. Minty [8], which requires that the unit ball of X is smooth and that, in effect,

$$0 \in \text{int}(\text{conv } T_0(B)),$$

where T_0 is some mapping with the properties that $T_0(x) \subset T(x)$ for every x and

$$\sup_{x \in B} \sup_{x^* \in T_0(x)} \langle x, x^* \rangle < \infty.$$

The necessary and sufficient condition in Corollary 1.6 is satisfied, in particular, if the following condition is satisfied:

$$\text{if } x_i^* \in T(x_i) \text{ (} i = 1, 2, \dots \text{) and } \lim_{i \rightarrow \infty} \|x_i\| = \infty, \text{ then } \lim_{i \rightarrow \infty} \|x_i^*\| = \infty.$$

(The two conditions are equivalent, of course, when X is finite-dimensional.) Under the additional assumption that X is uniformly convex and X^* is strictly convex, F. Browder [4, Theorem 4] established that the latter condition is sufficient for $R(T)$ to be all of X^* .

In the case where T is the subdifferential of a lower-semicontinuous, proper convex function f on X (see [10], [12]), Theorem 1 reduces to known results (see [1], [9]), provided $\text{int}(\text{conv } D(T))$ is nonempty; but the fact that the local boundedness of T at some point of $D(T)$ implies the nonemptiness of $\text{int}(\text{conv } D(T))$ has not been pointed out previously. (Theorem 1 gives this implication only for reflexive X , but reflexivity is used in the proof only to ensure that $\text{cl } D(T)$ is convex, and the latter is true for subdifferential mappings even if X is a nonreflexive Banach space [3].)

2. GENERAL BOUNDEDNESS THEOREM

Theorem 1 will be deduced from a broader result, which is applicable even when X is not a Banach space.

THEOREM 2. *Let X be a locally convex (real) Hausdorff space, and let $T: X \rightarrow X^*$ be a maximal monotone operator. Suppose there exist a subset $S \subset D(T)$ and an equicontinuous subset $A \subset X^*$ such that $T(x)$ meets A for every $x \in S$ and one of the following two conditions holds:*

- (a) $\text{int}(\text{cl } S) \neq \emptyset$,
- (b) $\text{int}(\text{cl}(\text{conv } S)) \neq \emptyset$ and $\sup_{x \in S} \sup_{x^* \in A} |\langle x, x^* \rangle| < \infty$.

Then $\text{int } D(T)$ is a nonempty, open, convex set whose closure is $\text{cl } D(T)$. Furthermore, T is locally bounded at each point of $\text{int } D(T)$, whereas T is not locally bounded at any boundary point of $D(T)$.

In proving Theorem 2, we shall use three lemmas.

LEMMA 1. *Let X be a locally convex Hausdorff space, and let $T: X \rightarrow X^*$ be a monotone operator. Let B be an equicontinuous subset of X^* . Then, for every $x \in X$, there exists an $x^* \in X^*$ such that*

$$\langle u - x, u^* - x^* \rangle \geq 0 \quad (\forall u \in X, \forall u^* \in T(u) \cap B).$$

Proof. Give X^* the weak* topology. Then B is a relatively compact subset of X^* , and the dual of X^* can be identified with X . Let S be the restriction of T^{-1} to B ; thus

$$S(u^*) = \{u \in X \mid u^* \in T(u)\}$$

if $u^* \in B$, while $S(u^*) = \emptyset$ if $u^* \notin B$. Then S is a monotone operator from X^* to X with $D(S) \subset B$. According to the theorem of H. Debrunner and P. Flor [5], there exists for every $x \in X$ an $x^* \in X^*$ such that

$$\langle u - x, u^* - x^* \rangle \geq 0 \quad (\forall u^* \in B, \forall u \in S(u^*)).$$

The latter relation is identical to the one in the lemma, in view of the definition of S .

COROLLARY. *Let X be a locally convex Hausdorff space, and let $T: X \rightarrow X^*$ be a maximal monotone operator. If T is globally bounded, in other words, if $R(T)$ is an equicontinuous subset of X^* , then $D(T)$ is all of X .*

LEMMA 2. *Let X be a locally convex Hausdorff space, and let $T: X \rightarrow X^*$ be a maximal monotone operator. Then, for each weak*-closed, equicontinuous subset B of X^* , the set*

$$T^{-1}(B) = \{x \mid B \cap T(x) \neq \emptyset\}$$

is closed in X .

Proof. Let $y \in \text{cl } T^{-1}(B)$. For each neighborhood U of y , the intersection $T(U) \cap B$ is nonempty; denote the weak* closure of this intersection by B_U . Since B is weak*-closed and equicontinuous, each B_U is weak*-compact. The collection of sets B_U , as U ranges over all neighborhoods U of y , has the property that every finite subcollection has a nonempty intersection, and hence this collection as a whole has a nonempty intersection. Thus there exists some $y^* \in B$ such that y^* belongs

to the weak* closure of $T(U)$ for every neighborhood U of y . We shall show that the latter implies that $y^* \in T(y)$, and this will prove the lemma.

Consider any $u \in X$ and $u^* \in T(u)$. For each $\varepsilon > 0$, we can find a neighborhood U of y and a weak* neighborhood U^* of y^* such that

$$(2.1) \quad |\langle x - y, u^* \rangle| \leq \varepsilon \quad (\forall x \in U),$$

$$(2.2) \quad |\langle u - y, x^* - y^* \rangle| \leq \varepsilon, \quad (\forall x^* \in U^*), \quad \text{and}$$

$$(2.3) \quad |\langle x - y, x^* \rangle| \leq \varepsilon \quad (\forall x \in U, \forall x^* \in B).$$

(Condition (2.3) can be met, because B is equicontinuous.) Let x^* be an element of the set $T(U) \cap U^* \cap B$, which is nonempty by the choice of y^* . Let x be an element of U such that $x^* \in T(x)$. The monotonicity of T gives the relation

$$\langle u - x, u^* - x^* \rangle \geq 0,$$

and hence

$$(2.4) \quad \begin{aligned} \langle u - y, u^* - y^* \rangle &= \langle u - x, u^* - x^* \rangle + \langle x - y, u^* \rangle \\ &+ \langle u - y, x^* - y^* \rangle - \langle x - y, x^* \rangle \geq 0 - \varepsilon - \varepsilon - \varepsilon = -3\varepsilon. \end{aligned}$$

Since (2.4) holds for arbitrary $\varepsilon > 0$, we must have that

$$(2.5) \quad \langle u - y, u^* - y^* \rangle \geq 0.$$

Furthermore, inequality (2.5) holds for each $u \in X$ and $u^* \in T(u)$. Therefore the maximality of T implies that $y^* \in T(y)$.

LEMMA 3. *Let X be a locally convex Hausdorff space, and let $T: X \rightarrow X^*$ be a maximal monotone operator. Suppose that $\text{cl}(\text{conv } D(T))$ has a nonempty interior and that x is a point of $D(T)$ not belonging to this interior. Then the set $T(x)$ contains at least one half-line (and consequently $T(x)$ is not equicontinuous).*

Proof. Since x is a boundary point of $\text{cl}(\text{conv } D(T))$, which is a closed, convex set with a nonempty interior, there exists a supporting hyperplane to $\text{cl}(\text{conv } D(T))$ at x . Thus there exists a $y^* \in X^*$ ($y^* \neq 0$) such that

$$(2.6) \quad \langle x, y^* \rangle \geq \langle u, y^* \rangle \quad (\forall u \in D(T)).$$

Let x^* be an element of $T(x)$. By (2.6) and the monotonicity of T , each vector $x^* + \lambda y^*$ ($\lambda \geq 0$) satisfies the condition

$$(2.7) \quad \begin{aligned} \langle u - x, u^* - (x^* + \lambda y^*) \rangle &= \langle u - x, u^* - x^* \rangle + \lambda \langle x - u, y^* \rangle \geq 0 \\ &(\forall u \in D(T), \forall u^* \in T(u)). \end{aligned}$$

Since T is maximal, (2.7) implies that $x^* + \lambda y^* \in T(x)$. Thus $T(x)$ contains the half-line

$$\{x^* + \lambda y^* \mid \lambda \geq 0\}.$$

Proof of Theorem 2. If condition (a) holds for S , then condition (b) holds for $S_\alpha = S \cap \alpha A_1^0$, where α is a sufficiently large, positive number and A_1^0 is the polar

of $A_1 = A \cup (-A)$. (Since A_1 is equicontinuous, A_1^0 is a neighborhood of the origin in X .) Thus it suffices to prove the theorem with condition (b).

Condition (b) implies in particular that $\text{cl}(\text{conv } D(T))$ has a nonempty interior. Let \bar{x} be a point in this interior. We shall prove that T is locally bounded at \bar{x} and that $\bar{x} \in D(T)$. This will establish Theorem 2 except for the assertion that T is not locally bounded at boundary points of $D(T)$.

We deal first with the case where

$$(2.8) \quad \bar{x} \in \text{int}(\text{cl}(\text{conv } S)).$$

For each equicontinuous subset B of X^* , we let $T_B(x)$ denote the set of all $x^* \in X^*$ such that

$$(2.9) \quad \langle u - x, u^* - x^* \rangle \geq 0 \quad (\forall u \in X, \forall u^* \in T(u) \cap B).$$

By Lemma 1 and the monotonicity of T , we have that

$$(2.10) \quad T(x) \subset T_B(x) \neq \emptyset \quad (\forall x \in X).$$

Note that $T_B(x)$ is always a weak*-closed set, since by definition it is the intersection of a certain collection of weak*-closed half-spaces in X^* .

To prove that T is locally bounded at \bar{x} , we consider the mapping $T_B: x \rightarrow T_B(x)$ in the case where $B = A$. Choose a convex neighborhood V of the origin in X such that

$$(2.11) \quad \bar{x} + 2V \subset \text{cl}(\text{conv } S),$$

as is possible by (2.8). Let

$$(2.12) \quad \mu = \sup_{x \in S} \sup_{u^* \in A} |\langle x, u^* \rangle|.$$

(Note that μ is finite by hypothesis.) For each $u^* \in A$, the closed, convex set

$$\{x \mid |\langle x, u^* \rangle| \leq \mu\}$$

contains S , and hence it contains $\text{cl}(\text{conv } S)$. Thus (2.12) actually implies the inequality

$$(2.13) \quad |\langle x, u^* \rangle| \leq \mu \quad (\forall x \in \text{cl}(\text{conv } S), \forall u^* \in A).$$

Select an $x \in (\bar{x} + V)$ and an $x^* \in T_A(x)$. Relations (2.11) and (2.13) imply that

$$\langle u - x, x^* \rangle \leq \langle u - x, u^* \rangle \leq |\langle u, u^* \rangle| + |\langle x, u^* \rangle| \leq 2\mu,$$

for every $u \in S$ and $u^* \in T(u) \cap A$. Thus $S \subset \{u \mid \langle u - x, x^* \rangle \leq 2\mu\}$, and it follows that

$$x + V \subset \bar{x} + 2V \subset \text{cl}(\text{conv } S) \subset \{u \mid \langle u - x, x^* \rangle \leq 2\mu\}.$$

Therefore $\langle v, x^* \rangle \leq 2\mu$ for every $v \in V$; hence

$$x^* \in (2\mu + 1)V^0,$$

where V^0 , the polar of a neighborhood of the origin in X , is an equicontinuous subset of X^* . Since x was any element of $\bar{x} + V$ and x^* was any element of $T_A(x)$, we may conclude from (2.10) that

$$T(\bar{x} + V) = \bigcup \{T(x) \mid x \in (\bar{x} + V)\} \\ \subset \bigcup \{T_A(x) \mid x \in (\bar{x} + V)\} \subset (2\mu + 1)V^0.$$

Thus $T(\bar{x} + V)$ is equicontinuous, and by definition T is locally bounded at \bar{x} .

To show that in fact $\bar{x} \in D(T)$, we consider the collection of all the (nonempty, weak*-closed) sets $T_B(\bar{x})$, where B is an equicontinuous subset of X^* containing A . This collection has the property that every finite subcollection has a nonempty intersection. Moreover, every $T_B(\bar{x})$ in the collection is contained in $T_A(\bar{x})$, which is equicontinuous (and hence weak*-compact) according to the preceding paragraph. The collection therefore has a nonempty intersection. Let \bar{x}^* be an element in the intersection. By the definition of the sets $T_B(\bar{x})$, we must have that

$$\langle u - \bar{x}, u^* - \bar{x}^* \rangle \geq 0 \quad (\forall u \in X, \forall u^* \in T(u)).$$

But T is a maximal monotone operator, so this implies $\bar{x}^* \in T(\bar{x})$. Thus $T(\bar{x}) \neq \emptyset$ and $\bar{x} \in D(T)$.

We deal now with the general case where \bar{x} is an interior point of $\text{cl}(\text{conv } D(T))$, not necessarily satisfying (2.8). We shall reduce this case to the previous case by demonstrating the existence of a subset $S' \subset D(T)$ and an equicontinuous subset $A' \subset X^*$ such that $T(x)$ meets A' for every $x \in S'$, condition (b) holds, and

$$(2.14) \quad \bar{x} \in \text{int}(\text{cl}(\text{conv } S')).$$

According to the argument already given, $D(T)$ contains a nonempty, open set on which T is locally bounded, namely the interior of $\text{cl}(\text{conv } S)$. Thus there exists a nonempty, open, convex set $W \subset D(T)$ such that $T(W)$ is equicontinuous. Let

$$E = \bigcup_F \text{int}(\text{conv}(W \cup F)),$$

where the union is taken over all finite subsets F of $D(T)$. Then E is a nonempty, open, convex set whose closure contains $D(T)$. It follows that

$$\text{int}(\text{cl}(\text{conv } D(T))) \subset \text{int}(\text{cl } E) = E,$$

and hence that $\bar{x} \in E$. Thus there exist elements x_1, \dots, x_n of $D(T)$ such that

$$(2.15) \quad \bar{x} \in \text{int}(\text{conv}(W \cup \{x_1, \dots, x_n\})).$$

Choose an arbitrary $x_i^* \in T(x_i)$ ($i = 1, \dots, n$), and let

$$A' = T(W) \cup \{x_1^*, \dots, x_n^*\}.$$

Then A' is equicontinuous. Since W is convex, relation (2.15) implies the existence of an $x_0 \in W$ such that

$$\bar{x} \in \text{int}(\text{conv}(U \cup \{x_1, \dots, x_n\})),$$

for every neighborhood U of x_0 . Take U to be a neighborhood of x_0 , contained in W , on which the linear functionals in A' are uniformly bounded, and let

$$S' = U \cup \{x_1, \dots, x_n\} \subset D(T).$$

Then (2.14) is satisfied, $T(x)$ meets A' for every $x \in S'$, and condition (b) holds for S' and A' as desired.

The proof of Theorem 2 will be complete as soon as we demonstrate that T is not locally bounded at any boundary point of $D(T)$. Let y be a boundary point, and suppose that U is a neighborhood of y such that $T(U)$ is equicontinuous. We shall derive a contradiction. Let B be the weak* closure of $T(U)$. According to Lemma 2, $T^{-1}(B)$ is closed. Since

$$D(T) \cap U \subset T^{-1}(B) \subset D(T)$$

and $y \in \text{cl } D(T)$, it follows that actually $y \in D(T)$. Now $y \notin \text{int } D(T)$, and we have shown above that

$$\text{int } D(T) = \text{int}(\text{conv } D(T)) \neq \emptyset.$$

Lemma 3 then implies that $T(y)$ is not an equicontinuous set, contrary to the assumption that $T(U)$ is equicontinuous. This proves Theorem 2.

COROLLARY 2.1. *Let X be a locally convex Hausdorff space, and let $T: X \rightarrow X^*$ be a maximal monotone operator. Suppose there exists an $x \in \text{int}(\text{cl } D(T))$ such that T is locally bounded at x . Then the conclusions of Theorem 2 hold.*

Proof. Let U be a neighborhood of x , contained in $\text{cl } D(T)$, such that $T(U)$ is an equicontinuous subset of X^* . Then the sets $S = U \cap D(T)$ and $A = T(U)$ satisfy the hypothesis of Theorem 2.

COROLLARY 2.2. *Let X be a locally convex Hausdorff space, and let $T: X \rightarrow X^*$ be a monotone operator (not necessarily maximal). Let C be an open subset of $\text{cl } D(T)$. If T is locally bounded at some point of C , then T is locally bounded at every point of C .*

Proof. By Zorn's Lemma, there exists a maximal monotone operator $T': X \rightarrow X^*$ such that $T'(x) \supset T(x)$ for every x . Let U be a nonempty, open subset of C such that $T(U)$ is an equicontinuous subset of X^* . Then $S = U \cap D(T)$ and $A = T(U)$ satisfy the hypothesis of Theorem 2, with T' in place of T . It follows that T' is locally bounded on the interior of $\text{cl } D(T')$. In particular, T is locally bounded throughout C .

Remark. Corollary 2.2 is the analogue for monotone operators of a familiar result about convex functions: if f is a real-valued, convex function on an open, convex subset C of X , and if f is continuous at some point of C , then f is continuous at every point of C . For the connection between these results in the case of subdifferential mappings, see a result of J. J. Moreau [9, p. 79] and its formulation as Theorem 2 of [1].

COROLLARY 2.3. *Let X be a locally convex, reflexive Hausdorff space, and let $T: X \rightarrow X^*$ be a maximal monotone operator. Suppose there exists a bounded subset A of X such that one of the following two conditions holds:*

$$(a) \ 0 \in \text{int}(\text{cl } T(A)),$$

(b) for some $S \subset T(A)$, one has $0 \in \text{int}(\text{cl}(\text{conv } S))$ and

$$\sup_{x \in A} \sup_{x^* \in S} |\langle x, x^* \rangle| < \infty.$$

Then there exists an $x \in X$ such that $0 \in T(x)$.

Proof. Apply Theorem 2 to T^{-1} . Since X is reflexive, the bounded subsets of X are equicontinuous subsets of X^{**} .

3. PROOFS OF THEOREM 1 AND ITS COROLLARIES

Proof of Theorem 1. We consider first the case where the set

$$C = \text{int}(\text{conv } D(T))$$

is nonempty. For each positive integer n , let S_n denote the set of all $x \in D(T)$ such that $\|x\| \leq n$ and $T(x)$ contains an x^* with $\|x^*\| \leq n$. Since $D(T) = \bigcup_{n=1}^{\infty} S_n$, we have the inclusion

$$(3.1) \quad C \subset \bigcup_{n=1}^{\infty} \text{conv } S_n.$$

Of course C , being a nonempty, open, convex subset of a Banach space, is of the second Baire category. The sets $C \cap \text{conv } S_n$ therefore cannot all be nowhere-dense. Thus

$$\text{int}(\text{cl}(\text{conv } S_n)) \neq \emptyset$$

for some n . The sets $S = S_n$ and

$$A = \{x^* \in X^* \mid \|x^*\| \leq n\}$$

then satisfy the hypothesis of Theorem 2, and the conclusion of Theorem 1 follows.

Next we consider the case where X is reflexive and T is locally bounded at some point of $D(T)$. In this case, there exists an open, convex set U , meeting $D(T)$, such that $T(U)$ is norm-bounded in X^* . If $U \subset D(T)$, the hypothesis of Theorem 2 is satisfied and the conclusions of Theorem 1 again follow. Suppose therefore that U is not included in $D(T)$. Then U contains a boundary point of $D(T)$. We shall show that this is impossible.

Let B be the weak* closure of $T(U)$. By Lemma 2, $T^{-1}(B)$ is closed. We have that

$$U \cap D(T) \subset T^{-1}(B) \subset D(T),$$

and this implies the inclusion

$$\text{cl}[U \cap D(T)] \subset D(T).$$

Therefore

$$(3.2) \quad U \cap D(T) = U \cap \text{cl } D(T),$$

in other words, every boundary point of $D(T)$ in U belongs to $D(T)$. Since X is a reflexive Banach space and T is a maximal monotone operator, $\text{cl } D(T)$ is a convex set (Rockafellar [11, Theorem 2]); hence the set of points where $\text{cl } D(T)$ has a supporting hyperplane is dense in the boundary of $\text{cl } D(T)$ (E. Bishop and R. R. Phelps [2, Theorem 1]). Since U contains a boundary point of $D(T)$, it follows from (3.2) that U actually contains a point $x \in D(T)$ such that $\text{cl } D(T)$ has a supporting hyperplane at x , in other words, such that (2.6) holds for some nonzero $y^* \in X^*$. The argument given to prove Lemma 3 now implies that $T(x)$ is unbounded, contrary to the assumption that $T(U)$ is bounded. This completes the proof of Theorem 1.

Proof of Corollary 1.1. Since $\text{int } D(T) = \text{int}(\text{conv } D(T)) \neq \emptyset$ by Theorem 1, Lemma 3 implies that $T(x)$ is an unbounded set for each $x \in D(T) \setminus \text{int } D(T)$. Therefore $D_0 \subset \text{int } D(T)$, and, by Theorem 1, T is locally bounded at each point of D_0 . Let x_0 be a point of D_0 , and let x_0^* be the unique element of $T(x_0)$. Let U be a neighborhood of x_0 such that $T(U)$ is equicontinuous, and let U^* be some weak*-open neighborhood of x_0^* . Let B be the intersection of the weak* closure of $T(U)$ with the complement of U^* in X^* . Thus B is a weak*-closed, equicontinuous set, so that $T^{-1}(B)$ is closed by Lemma 2. If there did not exist a neighborhood W of x_0 such that $T(W) \subset U^*$, then $T^{-1}(B)$ would meet every neighborhood W of x_0 . This would imply that $x_0 \in T^{-1}(B)$, contrary to the fact that $T(x_0)$ contains no element of B . Thus $T(W) \subset U^*$ for some neighborhood W of x_0 . This shows, in particular, that the restriction of T to D_0 is strong-to-weak continuous at x_0 .

Proof of Corollary 1.2. Every set containing the interior of its convex hull is virtually convex—see the proof of the lemma in [11]. According to Theorem 1, we have that

$$\text{cl } D(T) = \text{cl}(\text{int } D(T)),$$

where $\text{int } D(T)$ is convex. Thus

$$\text{int}(\text{cl } D(T)) = \text{int } D(T),$$

and if $\text{cl } D(T) = X$, it follows that

$$X = \text{int } D(T) \subset D(T).$$

Proof of Corollary 1.3. Applying Theorem 1 to T^{-1} , we obtain that $0 \in \text{int } D(T^{-1})$ if and only if $0 \in \text{cl } D(T^{-1})$ and T^{-1} is locally bounded at 0. The latter means that there exist positive numbers α and ε such that $\|x\| < \alpha$ whenever $x \in T^{-1}(x^*)$ and $\|x^*\| < \varepsilon$.

Proof of Corollary 1.4. Since $T(B) \subset R(T) = D(T^{-1})$, the corollary follows immediately from applying Theorem 1 to T^{-1} .

Proof of Corollary 1.5. Because $x_i \in T^{-1}(x_i^*)$ for every i , the set $T^{-1}(U)$ is a nonempty, unbounded subset of X for every neighborhood U of x^* in X^* . Thus x^* belongs to the closure of $D(T^{-1})$, but T^{-1} is not locally bounded at x^* . By Zorn's Lemma, there exists a maximal monotone operator $S: X^* \rightarrow X$ such that $S(y^*) \supset T^{-1}(y^*)$ for every $y^* \in X^*$. This operator S cannot be locally bounded at x^* , and hence Theorem 1 implies that $x^* \notin \text{int } D(S)$ and, in particular, that $x^* \notin \text{int } D(T^{-1})$. Thus x^* is a boundary point of $D(T^{-1}) = R(T)$.

Proof of Corollary 1.6. The stated condition means that T^{-1} is locally bounded at every point of X^* . By Theorem 1 (applied to T^{-1}), this is equivalent to $D(T^{-1})$ being an open, convex subset of X^* with no boundary points, and the only such non-empty subset is X^* itself.

REFERENCES

1. E. Asplund and R. T. Rockafellar, *Gradients of convex functions*. Trans. Amer. Math. Soc. 139 (1969), 443-467.
2. E. Bishop and R. R. Phelps, *The support functionals of a convex set*. Proc. Sympos. Pure Math., Vol. VII, pp. 27-35. Amer. Math. Soc., Providence, R. I., 1963.
3. A. Brøndsted and R. T. Rockafellar, *On the subdifferentiability of convex functions*. Proc. Amer. Math. Soc. 16 (1965), 605-611.
4. F. E. Browder, *Nonlinear maximal monotone operators in Banach space*. - Math. Ann. 175 (1968), 89-113.
5. H. Debrunner and P. Flor, *Ein Erweiterungssatz für monotone Mengen*. Arch. Math. 15 (1964), 445-447.
6. T. Kato, *Demicontinuity, hemicontinuity and monotonicity*. Bull. Amer. Math. Soc. 70 (1964), 548-550.
7. ———, *Demicontinuity, hemicontinuity and monotonicity*. II. Bull. Amer. Math. Soc. 73 (1967), 886-889.
8. G. J. Minty, *On the solvability of nonlinear functional equations of 'monotonic' type*. Pacific J. Math. 14 (1964), 249-255.
9. J. J. Moreau, *Fonctionelles convexes*. Mimeographed lecture notes, College de France, 1967.
10. R. T. Rockafellar, *Characterization of the subdifferentials of convex functions*. Pacific J. Math. 17 (1966), 497-510.
11. ———, *On the virtual convexity of the domain and range of a nonlinear maximal monotone operator*. Math. Ann. (to appear).
12. ———, *On the maximal monotonicity of subdifferential mappings*. Pacific J. Math. (to appear).

University of Washington
Seattle, Washington 98105