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WEAK COMPACTNESS OF WEAK SOLUTIONS TO BACKWARD STOCHASTIC DIFFERENTIAL INCLUSIONS

MICHAŁ KISIELEWICZ

Faculty of Mathematics, Computer Science and Econometrics, University of Zielona Góra, Podgórna 50, 65–246 Zielona Góra, Poland

ABSTRACT. Weak compactness with respect to weak converegence in the Meyer-Zheng topology of sets of all weak solutions to backward stochastic differential inclusions is considered. Some existence theorems for backward stochastic differential inclusions are also given.

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1. INTRODUCTION

Given measurable and uniformly integrable bounded set-valued mappings $F : [0,T] \times \mathbb{R}^d \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ and $H : [0,T] \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ by a backward stochastic differential inclusion $BSDI(F,H)$ we mean relations

$$(1.1) \qquad \begin{cases} x_s \in E\left[x_t + \int_s^t F(\tau, x_\tau, z_\tau)d\tau | \mathcal{F}_s\right] \\ x_T \in \int_0^T H(t, z_t)dt \end{cases}$$

that have to be satisfied a.s. for every $0 \le s \le t \le T$ by a pair (x,z) of cádlág processes $x = (x_t)_{0\le t\le T}$ and $z = (z_t)_{0\le t\le T}$ defined on a complete filtered probability space $\mathcal{P}_{\mathbb{F}} = (\Omega, \mathcal{F}, P, \mathbb{F})$ with a filtration $\mathbb{F} = (\mathcal{F}_t)_{0\le t\le T}$ satisfying the usual hypothesis (see [11]). $E[x_t + \int_s^t F(\tau, x_\tau, z_\tau)d\tau|\mathcal{F}_s]$ denotes the set-valued conditional expectation (see [3], [4]) of the set-valued mapping $\Omega \ni \omega \longrightarrow x_t(\omega) + \int_s^t F(\tau, x_\tau(\omega), z_\tau(\omega))d\tau \subset \mathbb{R}^m$ with respect to the sub-σ-algebra $\mathcal{F}_s \subset \mathcal{F}$. If $\mathcal{P}_{\mathbb{F}}$ and a cádlág process z are given then x, satisfying conditions (1.1) with a filtration $\mathbb{F}^z$ generated by the process z is said to be a strong solution to $BSDI(F,H)$ with a driving process z. Usually the driving process z is an m-dimensional Browian motion or a strong solution of a forward stochastic differential equation. Let us recall that we call multifunctions F and H uniformly p-integrably bounded if there is a $m \in L^p([0,T], \mathbb{R}^+)$ such that $\max[h(F(t,x,z),\{0\}), h(H(t,z),\{0\})] \le m(t)$ for $(x,z) \in \mathbb{R}^d \times \mathbb{R}^m$ and a.e. $t \in [0,T]$, where h denotes the Hausdorff metric (see [7]). In a general case for given multifunctions F and H and a probability measure μ on a Borel σ-algebra of $D(\mathbb{R}^m)$ we can look for systems $(\mathcal{P}_{\mathbb{F}}, x, z)$ such that

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(i) $Pz^{-1} = \mu$,

(ii) every $\mathbb{F}^z$-martingale is also $\mathbb{F}$-martingale,

(iii) a pair (x, z) satisfies (1) on $\mathcal{P}_{\mathbb{F}}$ a.s. for every $0 \leq s \leq t \leq T$.

Such systems are said to be weak solutions to $BSDI(F, H)$ with a given distribution μ of the driving process. In what follows we denote the $BSDI(F, H)$ with a given driving process z or with a given distribution μ of this process by $BSDI(F, H, z)$ and $BSDI(F, H, \mu)$, respectively. It is clear that if x is a strong solution to $BSDI(F, H, z)$ on $\mathcal{P}_{\mathbb{F}^z}$, then a system $(\mathcal{P}_{\mathbb{F}^z}, x, z)$ is a weak solution to $BSDI(F, H, Pz^{-1})$. The backward stochastic differential inclusions considered in this paper generalize the backward stochastic differential equations considered in [1] and the backward stochastic differential inclusions with continuous solutions considered in [8]. In some special cases the $BSDI(F, H)$ describes a class of recursive utilities under uncertainty (see [5] and [8]). The existence of weak solutions to $BSDI(F, H, \mu)$ and weak compactness of the set of all such its solutions need some special topology on the space $D(\mathbb{R}^{d+m})$ introduced by Meyer and Zheng in [10]. We present it in the Section 2. Some properties of Aumann's integrals and their conditional expections are given in the Section 3. Some existence theorems for $BSDI(F, H)$ are contained in the Section 4. The main result of the paper, dealling with the weak compactness of the set of all weak solutions to $BSDI(F, H)$ with respect to the Meyer-Zheng weak topology, is given in Section 5.

Throughout the paper we denote by $\mathcal{P}_{\mathbb{F}}$ a complete filtered probability space $(\Omega, \mathcal{F}\, P, \mathbb{F})$ with a filtration $\mathbb{F} = (\mathcal{F}_t)_{0 \leq t \leq T}$ satisfying the usual hypotheses. Given $\mathcal{P}_{\mathbb{F}}$ we denote by $\mathbb{D}(\mathbb{F}, \mathbb{R}^m)$ the space of all m-dimensional $\mathbb{F}$-adapted cádlág processes on $\mathcal{P}_{\mathbb{F}}$ and by $\mathcal{S}^2(\mathbb{F}, \mathbb{R}^m)$ the set of all m-dimensional $\mathbb{F}$-semimartingales x such that $||x||^2_{\mathcal{S}^2} = E[\sup_{s \in [0,T]} |x_s|^2] < \infty$. We have $\mathcal{S}^2(\mathbb{F}, \mathbb{R}^m) \subset \mathbb{D}(\mathbb{F}, \mathbb{R}^m)$. It can be proved (see [11], Th.IV2.1.,Th.V.2.2.) that $(\mathcal{S}^2(\mathbb{F}, \mathbb{R}^m), || \cdot ||_{\mathcal{S}^2})$ is a Banach space.

2. THE MEYER-ZHENG TOPOLOGY

Let $T > 0$ be given and let $D(\mathbb{R}^k) = D([0, T], \mathbb{R}^k)$ denote the space of all cádlág functions $x : [0, T] \to \mathbb{R}^k$, i.e. every $x \in D(\mathbb{R}^k)$ is right continuous with left-hand limits such that $x(T) = \lim_{t \nearrow T} x(t)$, and by the convention $x(0-) = 0$. It is well known (see [7], Th.IV.1.14) that there is a metrizable topology on $D(\mathbb{R}^k)$, called the Skorokhod topology, for which this space is a Polish space. On the other hand there are not very much functions defined on $D(\mathbb{R}^k)$ that are continuous for the Skorokhod topology. For instance, the coordinate mapping π defined by $\pi_t(x) = x(t)$ for $x \in D(\mathbb{R}^k)$ is not continuous on $D(\mathbb{R}^k)$. Hence in particular, it follows that a function $g(t, \cdot)$ defined for fixed $t \in [0, T]$ by setting $g(t, x) = f(x(t))$ for $x \in D(\mathbb{R}^k)$ is not in general continuous on $D(\mathbb{R}^k)$ for a given continuous function $f : \mathbb{R}^k \to \mathbb{R}$. Therefore we are interested in introducing on $D(\mathbb{R}^k)$ another topology by which much more functions defined on $D(\mathbb{R}^k)$ is continuous. Such topology was defined on $D(\mathbb{R}^k)$

by Meyer and Zheng (see [10]) as the pseudopath topology. It was proved by Meyer and Zheng (see [10], Lemma 1) that the convergence of sequences in the pseudopath topology on $D(\mathbb{R}^k)$ is just convergence in the Lebesgue measure. Therefore (see [1], [11]) the pseudopath topology is metrizable and a compatible matric is given by

$$\rho(x,y) = \int_0^T (|x(t) - y(t)| \wedge 1)dt \tag{2.1}$$

for $x, y \in D(\mathbb{R}^k)$. The topology induced by this metric is called in [1] as the Meyer-Zheng topology on $D(\mathbb{R}^k)$. It can be verified (see [10], p. 355–356) that $(D(\mathbb{R}^k), \rho)$ is a separable metric space. But it is not complete. However (see [1], p. 33) it is a Lusin space. Then for every embedding in a compact metric space K, $D(\mathbb{R}^k)$ is a Borel set in K. It is easy to see that for every continuous function $f : \mathbb{R}^k \to L([0,T], \mathbb{R}^k)$ a function $f \circ \pi : D(\mathbb{R}^k) \to L([0,T], \mathbb{R}^k)$ is continuous for the Meyer-Zheng topology. In particular, a function

$$Y_t^k(x) = \frac{1}{\delta} \int_t^{T\wedge(t+\delta)} \pi_\tau^k(x) d\tau$$

with $\pi_t^k(x) = \pi_t(x)[(k + 1 - |\pi_t(x)|)^+ \wedge 1]$ for $k \geq 1$, $t \in [0,T]$ and $x \in D(\mathbb{R}^d)$ is bounded and continuous in the Meyer-Zheng topology for every $\delta > 0$.

Similarly as in [1] we will consider $D(\mathbb{R}^k)$ as a measurable space with a natural σ-algebra $\mathcal{D}(\mathbb{R}^k)$ defined by the projection π, i.e. with $\mathcal{D}(\mathbb{R}^k) = \sigma(\{\pi_u : 0 \leq u \leq T\})$. Similarly we define σ - algebras $\mathcal{D}_t(\mathbb{R}^k) = \sigma(\{\pi_u : 0 \leq u \leq t\})$ and $\mathcal{D}_t^T(\mathbb{R}^k) = \sigma(\{\pi_u : t \leq u \leq T\})$ for fixed $0 \leq t \leq T$. Throughout the paper we shall assume that the natural filtrations $(\mathcal{D}_t(\mathbb{R}^k))_{0\leq t\leq T}$ and $(\mathcal{D}_t^T(\mathbb{R}^k))_{t\leq t\leq T}$ are augmented and satisfy the usual hypotheses. We have the following result.

Proposition 2.1 ([1], Lemma 4.2.). *Let $\beta(D(\mathbb{R}^k))$ be the Borel σ-algebra of Borel subsets of $D(\mathbb{R}^k)$ in the Meyer-Zheng topology. Then $\beta(D(\mathbb{R}^k)) = \mathcal{D}(\mathbb{R}^k)$.*

In what follows we shall consider $D(\mathbb{R}^k)$ with $k = d + m$, i.e. $D(\mathbb{R}^{d+m}) = D(\mathbb{R}^d) \times D(\mathbb{R}^m)$. In such a case by π^d and π^m we denote partial coordinate mappings defined on $D(\mathbb{R}^{d+m})$ by settings $\pi_t^d(x,y) = x(t)$ and $\pi_t^m(x,y) = y(t)$ for fixed $0 \leq t \leq T$ and $(x,y) \in D(\mathbb{R}^{d+m})$.

3. SOME PROPERTIES OF AUMANN'S INTEGRALS AND ITS CONDITIONAL EXPECTION

Given a measurable set-valued mapping $G : [0,T] \to Cl(\mathbb{R}^m)$, where $Cl(\mathbb{R}^m)$ denotes a family of all nonempty closed subsets of $\mathbb{R}^m$, we denote by $S(G)$ the set of all Lebesgue integrable selectors for G, i.e. Lebesgue integrable functions $g : [0,T] \to \mathbb{R}^m$ such that $g(t) \in G(t)$ for a.e. $t \in [0,T]$. If $S(G) \neq \emptyset$ then G is said to be Aumann integrable and a family $\{\int_0^T g(t)dt : g \in S(G)\}$ is denoted by $\int_0^T G(t)dt$

and called the Aumann's integral of G on $[0,T]$. Immediately from Kuratowski and Ryll-Nardzewski measurable selection theorem (see [9], [6]) it follows that if G is measurable and integrable bounded then it is Aumann integrable. We shall need the following properties of Aumann's integrals.

Proposition 3.1 ([6], Th. II.3.20). *Let $G : [0,T] \to Cl(\mathbb{R}^m)$ be Aumann integrable. Then $\int_0^T G(t)dt = \int_0^T coG(t)dt$ and both integrals are convex and compact subsets of $\mathbb{R}^m$.*

Proposition 3.2 ([6], Th. II.3.21). *Let $G : [0,T] \to Cl(\mathbb{R}^m)$ be Aumann integrable. Then $\int_{\mathcal{U}} \sigma(p, G(t))dt = \sigma(p, \int_{\mathcal{U}} G(t)dt)$ for every $p \in \mathbb{R}^m$ and a measurable set $\mathcal{U} \subset [0,T]$, where $\sigma(p,\cdot)$ denotes the support function on $\mathbb{R}^m$, where $coG(t)$ denotes the convex hull of $G(t)$.*

It can be verified ([6], Th. III.1.2) that a space $\mathcal{A}$ (equivalence classes of) all Aumann integrable set-valued mappings is a complete metric space with a metric d defined by $d(F,G) = \int_0^T h(F(t),G(t))dt$ for $F, G \in \mathcal{A}$, where h is the Hausdorff metric on the space $Comp(\mathbb{R}^m)$ of all nonempty compact subsets of $\mathbb{R}^m$. In what follows we shall deal with set-valued mappings $F : [0,T] \times X \to Cl(\mathbb{R}^m)$ where (X,ρ) is a given metric space. If $F(\cdot,x)$ is measurable and uniformly integrable bounded then we can define a set-valued mapping $S(F) : X \to \mathcal{P}(L([0,T],\mathbb{R}^m))$ by setting $S(F)(x) = \{f \in L([0,T],\mathbb{R}^m) : f(t) \in F(t,x) \ a.e.\}$ for $x \in X$, where $\mathcal{P}(L([0,T],\mathbb{R}^m))$ denotes a space of all nonempty subsets of $L([0,T],\mathbb{R}^m)$. We say that F is $\mathcal{A}$-continuous with respect to its second argument if a mapping $X \ni x \to F(\cdot,x) \in \mathcal{A}$ is continuous as a mapping from (X,ρ) into $(\mathcal{A},d)$. It can be verified (see [6], Lemma III.2.8.) that $S(F)$ is continuous if F is $\mathcal{A}$-continuous with respect to its second variable. We say that F is $\mathcal{A}$-lower semicontinuous with respect to its second variable if for every $x \in X$ and every sequence $(x_n)_{n=1}^\infty$ of (X,ρ) converging to x one has $\lim_{n\to\infty} \int_0^T \sup_{u\in F(t,x)} dist(u, F(t,x_n))dt = 0$. It can be proved (see [6], Lemma III.2.9.) that if F is $\mathcal{A}$-lower semicontinuous with respect to its second variable then $S(F)$ is lower semicontinuous on X. Furthermore (see [2], Th. 42) if (X,ρ) is separable then $S(F)$ admits an $\mathcal{A}$-continuous selector.

Let $(\Omega,\mathcal{F},P)$ be a probability space and let $\mathcal{G}$ be a sub-σ-algebra of $\mathcal{F}$. Given an $\mathcal{F}$-measurable set-valued mapping $\Phi : \Omega \to Cl(\mathbb{R}^m)$ with a nonempty set $S(\Phi)$ of all its $\mathcal{F}$-measurable and integrable selectors there exists (see [3], [4]) an unique (in the a.s. sense) $\mathcal{G}$- measurable set-valued mapping $E[\Phi|\mathcal{G}]$ satisfying

$$S(E[\Phi|\mathcal{G}]) = cl_L\{E[\varphi|\mathcal{G}] : \varphi \in S(\Phi)\} \tag{3.1}$$

where cl_L denotes the closure operation in $L(\Omega,\mathcal{G},\mathbb{R}^m)$. We call $E[\Phi|\mathcal{G}]$ the multi-valued conditional expectation of Φ relative to $\mathcal{G}$. This conditional expectation has properties similar to those of the usual ones. For example, we have $\int_A E[\Phi|\mathcal{G}]dP =$

$\int_A \Phi dP$ for every $A \in \mathcal{G}$, where integrals are understood in the Aumann's sense (see [4], Prop. 6.8). It can be proved (see [4], Prop. 6.2.) that for given measurable and integrably bounded set-valued mappings $\Phi, \Psi : \Omega \to Cl(\mathbb{R}^m)$ one has $Eh(E[\Phi|\mathcal{G}], E[\Psi|\mathcal{G}]) \leq Eh(\Phi, \Psi)$.

Let $G : [0,T] \times \Omega \to Cl(\mathbb{R}^m)$ be measurable and integrably bounded. Similarly as above we denote by $S(G)$ the set of all integrable selectors of G. It is easy to verify (see [6]) that $S(G)$ is nonempty and decomposable, i.e. that for every $f, g \in S(G)$ and $E \in \beta_T \otimes \mathcal{F}$ one has $1\!\!1_E f + 1\!\!1_{E^\sim} g \in S(G)$, where β_T denotes the Borel σ-algebra of $[0,T]$ and $E^\sim$ is the complement of E. In particular, if $G(t,\omega)$ are convex subsets of $\mathbb{R}^m$ for $(t,\omega) \in [0,T] \times \Omega$, the set $S(G)$ is a convex weakly compact subset of $L([0,T] \times \Omega, \mathbb{R}^m)$. Then it is also a closed subset of this space. For the given above G we can define an Aumann integral $\Phi(\omega) = \int_0^T G(t,\omega)dt$ depending on a parameter $\omega \in \Omega$. By virtue of Lemma 2 a set-valued integral $\int_0^T G(t,\omega)dt$ is a nonempty convex compact subset of $\mathbb{R}^m$ for every $\omega \in \Omega$. Furthermore, $\int_0^T G(t,\omega)dt = \int_0^T co\, G(t,\omega)dt$ for $\omega \in \Omega$. Hence and Lemma 3 we obtain the following result.

Proposition 3.3. *Let $G : [0,T] \times \Omega \to Cl(\mathbb{R}^m)$ be measurable and integrably bounded. Then a set-valued mapping $\Phi : \Omega \to \mathrm{Conv}(\mathbb{R}^m)$ defined by $\Phi(\omega) = \int_0^T G(t,\omega)dt$ for $\omega \in \Omega$ is measurable.*

Proof. By virtue of ([6],Th. II.3.8) it is enough only to verify that the function $\Omega \ni \omega \to s(p, \Phi(\omega)) \in \mathbb{R}$ is measurable for every $p \in \mathbb{R}^n$, where $s(\cdot, A)$ denotes a support function of $A \in Cl(\mathbb{R}^m)$. By the measurability of G and its integrably boundedness a function $[0,T] \times \Omega \ni (t,\omega) \to s(p, G(t,\omega)) \subset \mathbb{R}$ is measurable for every $p \in \mathbb{R}^m$ (see [8], Remark II.3.5). By virtue of Proposition 3.2 for every $p \in \mathbb{R}^m$ one has $s(p, \Phi(\omega)) = \int_0^T s(p, G(t,\omega))dt$ for $\omega \in \Omega$. Hence the measurability of the function $\Omega \ni \omega \to s(p, \Phi(\omega)) \in \mathbb{R}$ follows for every $p \in \mathbb{R}^m$. Therefore Φ is $\mathcal{F}$-measurable. $\square$

Proposition 3.4. *Let $G : [0,T] \times \Omega \to Cl(\mathbb{R}^m)$ be measurable and integrably bounded and let $\Phi(\omega) = \int_0^T G(t,\omega)dt$ for $\omega \in \Omega$. Then $S(\Phi)$ is a nonempty convex weakly compact subset of $L(\Omega, \mathcal{F}, \mathbb{R}^m)$. Furthermore, $\varphi \in S(\Phi)$ if and only if there is $g \in S(co\, G)$ such that $\varphi(\omega) = \int_0^T g(t,\omega)dt$ for a.e. $\omega \in \Omega$.*

Proof. By Proposition 3.3, Φ is $\mathcal{F}$-measurable. It is also integrably bounded, because $\|\Phi(\omega)\| \leq \int_0^T m(t,\omega)dt$ for a.e. $\omega \in \Omega$. Therefore (see [6], Th. III.2.3) $S(\Phi)$ is a nonempty convex weakly compact subset of $L(\Omega, \mathcal{F}, \mathbb{R}^m)$. For every $g \in S(co\ G)$ a function $\varphi(\omega) = \int_0^T g(t,\omega)dt$ is a measurable selector for Φ, because of Proposition 3.1 we have $\Phi(\omega) = \int_0^T co\ G(t,\omega)dt$ for $\omega \in \Omega$. It is also integrably bounded, because $|\varphi(\omega)| \leq \int_0^T m(t,\omega)dt$ for a.e. $\omega \in \Omega$. Then $\varphi \in S(\Phi)$ for every $g \in S(co\, G)$. Assume now $\varphi \in S(\Phi)$. Then for every $A \in \mathcal{F}$ one has $E_A\varphi \in E_A\Phi$, where $E_A\varphi = \int_A \varphi dP$ and $E_A\Phi = \int_A \Phi dP$. Let $\varepsilon > 0$ be given and select a measurable partition $(A_n^\varepsilon)_{n=1}^{N_\varepsilon}$ of

Ω such that $E_{A_n^\varepsilon}\int_0^T m(t,\cdot)dt < \varepsilon/2^{n+1}$. For every $n = 1,\ldots,N_\varepsilon$ there is a $g_n^\varepsilon \in S(G)$ such that $E_{A_n^\varepsilon}\varphi = E_{A_n^\varepsilon}\int_0^T g_n^\varepsilon(t,\cdot)dt$. Let $g^\varepsilon = \sum_{n=1}^{N_\varepsilon} \mathbb{1}_{A_n^\varepsilon} g_n^\varepsilon$. By the decomposability of $S(G)$ one has $g^\varepsilon \in S(G)$. We have $g^\varepsilon \in S(co\, G)$ because $S(G) \subset S(co\, G)$. Taking a sequence $(\varepsilon_k)_{k=1}^\infty$ of positive numbers converging to zero we can select $g \in S(co\, G)$ and a subsequence, denoted again by $(g^{\varepsilon_k})_{k=1}^\infty$, of $(g^{\varepsilon_k})_{k=1}^\infty$ weakly converging to g in $L([0,T]\times\Omega,\mathbb{R}^n)$, because $S(co\, G)$ is a weakly compact subset of $L([0,T]\times\Omega,\mathbb{R}^n)$. For every $A \in \mathcal{F}$ and $k = 1,2,\ldots$ there is a subset $\{n_1,\ldots,n_p\}$ of $\{1,\ldots,N_{\varepsilon_k}\}$ such that $A\cap A_{n_i}^{\varepsilon_k} \neq \emptyset$ for $i = 1,2,\ldots,p$ and $A\cap A_r = \emptyset$ for $r \in \{1,2,\ldots,N_{\varepsilon_k}\}\setminus\{n_1,\ldots,n_p\}$. Therefore

$$\begin{aligned}
&\left|E_A\varphi - E_A\int_0^T g^{\varepsilon_k}(t,\cdot)dt\right| \le \\
&\le \sum_{n=1}^{N_{\varepsilon_k}}\left|E_{A\cap A_n^{\varepsilon_k}}\varphi - E_{A\cap A_n^{\varepsilon_k}}\int_0^T g_n^{\varepsilon_k}(t,\cdot)dt\right| = \\
&= \sum_{i=1}^{p}\left|E_{A\cap A_{n_i}^{\varepsilon_k}}\varphi - E_{A\cap A_{n_i}^{\varepsilon_k}}\int_0^T g_n^{\varepsilon_k}(t,\cdot)dt\right| \le \\
&\le 2\sum_{i=1}^{p} E_{A_{n_i}^{\varepsilon_k}}\int_0^T m(t,\cdot)dt \le \varepsilon_k
\end{aligned}$$

for every $k = 1,2,\ldots$. On the other hand for every $A \in \mathcal{F}$ we also have

$$\begin{aligned}
&\left|E_A\varphi - E_A\int_0^T g(t,\cdot)dt\right| \le \\
&\le \left|E_A\varphi - E_A\int_0^T g^{\varepsilon_k}(t,\cdot)dt\right| + \left|E_A\int_0^T g^{\varepsilon_k}(t,\cdot)dt - E_A\int_0^T g(t,\cdot)dt\right| \\
&\le \varepsilon_k + \left|E_A\int_0^T g^{\varepsilon_k}(t,\cdot)dt - E_A\int_0^T g(t,\cdot)dt\right|
\end{aligned}$$

for $k = 1,2,\ldots$. Hence it follows that $E_A\varphi = E_A\int_0^T g(t,\cdot)dt$ for every $A \in \mathcal{F}$, because $\varepsilon_k \to 0$ and $|E_A\int_0^T g^{\varepsilon_k}(t,\cdot)dt - E_A\int_0^T g(t,\cdot)dt| \to 0$ as $k\to\infty$. Therefore $\varphi(\omega) = \int_0^T g(t,\cdot)dt$ for a.e. $\omega\in\Omega$. □

Corollary 3.5. *If $G : [0,T]\times\Omega \to Cl(\mathbb{R}^m)$ is measurable and integrably bounded then*

$$S\Big(\int_0^T G(t,\cdot)dt\Big) = \Big\{\int_0^T g(t,\cdot)dt : g \in S(co\, G)\Big\}.$$

Corollary 3.6. *If $G : [0,T]\times\Omega \to Cl(\mathbb{R}^m)$ is measurable and integrably bounded and $\mathcal{G}$ is a sub-σ-algebra of $\mathcal{F}$ then*

$$S\Big(E\Big[\int_0^T G(t,\cdot)dt|\mathcal{G}\Big]\Big) = \Big\{E\Big[\int_0^T g(t,\cdot)dt|\mathcal{G}\Big] : g \in S(co\, G)$$

Proof. It is enough only to see that the set $\mathcal{H} = \{E[\int_0^T g(t,\cdot)dt|\mathcal{G}] : g \in S(co\, G)\}$ is a closed subset of $L(\Omega, \mathcal{G}, \mathbb{R}^m)$. By the properties of conditional expectations and the properties of the set $S(co\, G)$ it follows that $\mathcal{H}$ is a convex weakly compact subset of $L(\Omega, \mathcal{G}, \mathbb{R}^m)$. Therefore $\mathcal{H}$ is a closed subset of $L(\Omega, \mathcal{G}, \mathbb{R}^m)$. □

4. MEASURABLE SELECTION THEOREM

Let $x = (x_t)_{0\le t\le T}$ be an $\mathbb{F}$-adapted m-dimensional cádlág process on $\mathcal{P}_{\mathbb{F}}$. Given a measurable, $\mathbb{F}$-adapted and integrably bounded multivalued mapping $G : [0,T]\times\Omega \to Cl(\mathbb{R}^m)$ we denote by $S_{\mathbb{F}}(G)$ a set of all measurable and $\mathbb{F}$-adapted selectors for G. Let us observe that G is measurable and $\mathbb{F}$-adapted if and only if it is $\Sigma_{\mathbb{F}}$-measurable, where $\Sigma_{\mathbb{F}} = \{A \in \beta_T \otimes \mathcal{F} : A_t \in \mathcal{F}_t \text{ for } 0 \le t \le T\}$ and A_t denotes a section of a set $A \in \beta_T \otimes \mathcal{F}$ at $t \in [0,T]$. Therefore, immediately from Kuratowski and Ryll-Nardzewski measurable selection theorem (see [6], Th. II.3.10) it follows that for the given above G the set $S_{\mathbb{F}}(G)$ is nonempty. Similarly as above we can verify that $S_{\mathbb{F}}(co\, G)$ is a nonempty convex and weakly compact subset of $L([0,T]\times\Omega, \Sigma_{\mathbb{F}}, \mathbb{R}^m)$. We have proved in [8] the following measurable selection theorem.

Theorem 4.1. *Let $G : [0,T]\times\Omega \to Cl(\mathbb{R}^m)$ be a measurable $\mathbb{F}$-adapted and integrably bounded set-valued mapping. Assume $x = (x_t)_{0\le t\le T}$ is an m-dimensional measurable process on $\mathcal{P}_{\mathbb{F}}$ such that $E|x_T| < \infty$. Then*

$$x_s \in E\left[x_t + \int_s^t G(\tau,\cdot)d\tau|\mathcal{F}_s\right] \qquad a.s. \tag{4.1}$$

for every $0 \le s \le t \le T$ if and only if there is $g \in S_{\mathbb{F}}(co\, G)$ such that

$$x_t = E\left[x_T + \int_t^T g(\tau,\cdot)d\tau|\mathcal{F}_t\right] \qquad a.s. \tag{4.2}$$

for every $0 \le t \le T$.

Proof. Suppose there is $g \in S_{\mathbb{F}}(co\ G)$ such that (4.2) is satisfied. Then for every $0 \le s \le t \le T$ one has

$$x_s = E\left[x_T + \int_s^T g(\tau,\cdot)d\tau|\mathcal{F}_s\right] = E\left[\int_s^t g(\tau,\cdot)d\tau|\mathcal{F}_s\right]$$
$$+E\left[x_T + \int_t^T g(\tau,\cdot)d\tau|\mathcal{F}_s\right]$$

and

$$E[x_t|\mathcal{F}_s] = E\left[x_T + \int_t^T g(\tau,\cdot)d\tau|\mathcal{F}_s\right]$$

a.s. Therefore

$$x_s = E\left[x_t + \int_s^t g(\tau,\cdot)d\tau|\mathcal{F}_s\right]$$

a.s. for $0 \le s \le t \le T$. Hence by Corollary 3.6 it follows that

$$x_s \in S\left(E\left[x_t + \int_s^t G(\tau,\cdot)d\tau|\mathcal{F}_s\right]\right)$$

for $0 \le s \le t \le T$. Therefore, (4.1) is satisfied a.s. for $0 \le s \le t \le T$. □

Assume that (4.1) is satisfied for every $0 \le s \le t \le T$ a.s. and let $m \in L([0,T]\times\Omega,\mathbb{R}_+)$ be such that $\|G(t,\omega)\| \le m(t,\omega)$ for a.e. $(t,\omega) \in [0,T]\times\Omega$. For every $0 \le t \le T$ one has $E|x_t| \le E|x_T| + E\int_0^T m(t,\cdot)dt < \infty$. By virtue of Corollary 3.6, a process x is $\mathbb{F}$-adapted. Let $\eta > 0$ be arbitrarily fixed and select $\delta > 0$ such that $\delta < T$ and $\sup_{0\le t\le T-\delta} E\int_t^{t+\delta} m(\tau,\cdot)d\tau < \eta/2$. For fixed $t \in [0, T-\delta]$ and $t \le \tau \le t+\delta$ we have $x_t \in E[x_\tau + \int_t^\tau G(s,\cdot)ds|\mathcal{F}_t]$ a.s. Therefore, for every $A \in \mathcal{F}_t$ we get $E_A(x_t - x_\tau) \in E_A\int_t^\tau G(s,\cdot)ds$. Then $|E_A(x_t - x_\tau)| \le E_A\int_t^\tau \|G(s,\cdot)\|ds \le E\int_t^{t+\delta} m(s,\cdot)ds < \eta/2$ for every $0 \le t \le T-\delta$ and $A \in \mathcal{F}_t$. Therefore, $\sup_{t\le\tau\le t+\delta}|E_A(x_t - x_\tau)| \le \eta/2$ for every $A \in \mathcal{F}_t$ and fixed $0 \le t \le T-\delta$.

Let $\tau_0 = 0$, $\tau_1 = \delta, \ldots, \tau_{N-1} = (N-1)\delta < T \le N\delta$. Immediately from (4.1) and Corollary 3.6 it follows that for every $i = 1, 2, \ldots, N-1$ there is $g_i^\eta \in S_{\mathbb{F}}(co\ G)$ such that

$$E\left|x_{\tau_{i-1}} - E\left[x_{\tau_i} + \int_{\tau_{i-1}}^{\tau_i} g_i^\eta(s,\cdot)ds|\mathcal{F}_{\tau_{i-1}}\right]\right| = 0.$$

Furthermore, there is $g_N^\eta \in S_{\mathbb{F}}(co\ G)$ such that

$$E\left|x_{\tau_{N-1}} - E\left[x_T + \int_{\tau_{N-1}}^T g_N^\eta(s,\cdot)ds|\mathcal{F}_{\tau_{N-1}}\right]\right| = 0.$$

Define $g^\eta = \sum_{i=1}^{N-1}\mathbb{1}_{[\tau_{i-1},\tau_i)}g_i^\eta + \mathbb{1}_{[\tau_{N-1},T]}g_N^\eta$. By the decomposability of $S_{\mathbb{F}}(co\ G)$ we have $g^\eta \in S_{\mathbb{F}}(co\ G)$. For fixed $t \in [0,T]$ there is $p \in \{1,2,\ldots,N-1\}$ or $p = N$ such that $t \in [\tau_{p-1},\tau_p)$ or $t \in [\tau_{N-1},T]$. Let $t \in [\tau_{p-1},\tau_p)$ with $1 \le p \le N-1$. For every $A \in \mathcal{F}_t$ one has

$$\begin{aligned}
&\left|E_A\left(x_t - E\left[x_T + \int_t^T g^\eta(s,\cdot)ds\mathcal{F}_t\right]\right)\right| \\
&\le |E_A(x_t - x_{\tau_p})| + E\left|x_{\tau_p} - E\left[x_{\tau_{p+1}} + \int_{\tau_p}^{\tau_{p+1}} g^\eta(s,\cdot)d\tau|\mathcal{F}_{\tau_p}\right]\right| \\
&\quad + |E_A(E[x_{\tau_{p+1}}|\mathcal{F}_{\tau_p}] - x_{\tau_{p+1}})| + E\left|\int_t^{\tau_p} g^\eta(s,\cdot)ds\right| + \\
&\quad + \left|E_A\left(E\left[\int_{\tau_p}^{\tau_{p+1}} g^\eta(s,\cdot)ds|\mathcal{F}_{\tau_p}\right] - E\left[\int_{\tau_p}^{\tau_{p+1}} g^\eta(s,\cdot)d\tau|\mathcal{F}_t\right]\right)\right| + \cdots + \\
&\quad + E\left|x_{\tau_{N-1}} - E\left[x_T + \int_{\tau_{N-1}}^T g^\eta(s,\cdot)d\tau|\mathcal{F}_{\tau_{N-1}}\right]\right| \\
&\quad + |E_A(E[x_{\tau_{N-1}}|\mathcal{F}_{\tau_{N-1}}] - x_{\tau_{N-1}})| + E_A\left(E\left[\int_{\tau_{N-1}}^T g^\eta(s,\cdot)ds|\mathcal{F}_{\tau_{N-1}}\right] - \right.
\end{aligned}$$

$$
\begin{aligned}
&- E\Big[\int_{\tau_{N-1}}^{T} g^{\eta}(s,\cdot)ds|\mathcal{F}_t\Big]\Big)\Big| \le \sup_{t\le\tau\le t+\delta}|E_A(x_t - x_\tau)| + E\int_t^{t+\delta} m(s,\cdot)ds +\\
&+ \sum_{i=p}^{N-2} E\Big|x_{\tau_i} - E\Big[x_{\tau_{i+1}} + \int_{\tau_i}^{\tau_{i+1}} g^{\eta}(s,\cdot)ds|\mathcal{F}_{\tau_i}\Big]\Big|\\
&+ E\Big|x_{\tau_{N-1}} - E\Big[x_T + \int_{\tau_{N-1}}^{T} g^{\eta}(s,\cdot)d\tau|\mathcal{F}_{\tau_{N-1}}\Big]\Big|\\
&+ \sum_{i=p}^{N-2}|E_A(E[x_{\tau_{i+1}}|\mathcal{F}_{\tau_i}] - x_{\tau_{i+1}})| + \sum_{i=p}^{N-2}\Big|E_A\Big(E\Big[\int_{\tau_i}^{\tau_{i+1}} g^{\eta}(s,\cdot)ds|\mathcal{F}_{\tau_i}\Big] -\\
&- E\Big[\int_{\tau_i}^{\tau_{i+1}} g^{\eta}(s,\cdot)ds|\mathcal{F}_t\Big]\Big)\Big|\\
&+ \Big|E_A\Big(E\Big[\int_{\tau_{N-1}}^{T} g^{\eta}(s,\cdot)ds|\mathcal{F}_{\tau_{N-1}}\Big] - E\Big[\int_{\tau_{N-1}}^{T} g^{\eta}(s,\cdot)ds|\mathcal{F}_t\Big]\Big)\Big|.
\end{aligned}
$$

But $\mathcal{F}_t \subset \mathcal{F}_{\tau_i}$ for $i = p, p+1, \ldots, N-1$. Then for $A \in \mathcal{F}_t$ one has

$$\sum_{i=p}^{N-2}|E_A(E[x_{\tau_{i+1}}|\mathcal{F}_{\tau_i}] - x_{\tau_{i+1}})| = 0,$$

$$\sum_{i=p}^{N-2}\Big|E_A\Big(E\left[\int_{\tau_i}^{\tau_{i+1}} g^{\eta}(s,\cdot)ds|\mathcal{F}_{\tau_i}\right] - E\left[\int_{\tau_i}^{\tau_{i+1}} g^{\eta}(s,\cdot)ds|\mathcal{F}_t\right]\Big)\Big| = 0$$

and

$$\Big|E_A\Big(E\Big[\int_{\tau_{N-1}}^{T} g^{\eta}(s,\cdot)ds|\mathcal{F}_{\tau_{N-1}}\Big] - E\Big[\int_{\tau_{N-1}}^{T} g^{\eta}(s,\cdot)ds|\mathcal{F}_t\Big]\Big)\Big| = 0.$$

Hence it follows

$$\left|E_A\left(x_t - E\left[x_T + \int_t^T g^{\eta}(s,\cdot)ds|\mathcal{F}_t\right]\right)\right| \le \eta \tag{4.3}$$

for fixed $0 \le t \le T$ and $A \in \mathcal{F}_t$. Let $(\eta_j)_{j=1}^{\infty}$ be a sequence of positive numbers converging to zero. For every $j = 1, 2, \ldots$ we can select $g^{\eta_j} \in S_{\mathbb{F}}(co\, G)$ such that (4.3) is satisfied with $\eta = \eta_j$. By the weak compactness of $S_{\mathbb{F}}(co\, G)$ there are $g \in S_{\mathbb{F}}(co\, G)$ and a subsequence $(g^{\eta_k})_{k=1}^{\infty}$ of $g^{\eta_j})_{j=1}^{\infty}$ weakly converging to g in $L([0,T]\times\Omega, \Sigma_{\mathbb{F}}, \mathbb{R})$. Then for every $A \in \mathcal{F}_t \subset \mathcal{F}$ one has $\lim_{k\to\infty} E_A\int_t^T g^{\eta_k}(s,\cdot)ds = E_A\int_t^T g(s,\cdot)ds$. On the other hand for every fixed $t \in [0,T]$ and $A \in \mathcal{F}_t$ we have

$$
\begin{aligned}
&\Big|E_A\Big(x_t - E\Big[x_T + \int_t^T g(s,\cdot)ds|\mathcal{F}_t\Big]\Big)\Big|\\
&\le \Big|E_A\Big(x_t - E\Big[x_T + \int_t^T g^{\eta_k}(s,\cdot)ds|\mathcal{F}_t\Big]\Big)\Big|\\
&\qquad + \Big|E_A\Big(E\Big[\int_t^T g^{\eta_k}(s,\cdot)ds|\mathcal{F}_t\Big] - E\Big[+\int_t^T g(s,\cdot)ds|\mathcal{F}_t\Big]\Big)\Big|\\
&\le \eta_k + \Big|E_A\int_t^T g^{\eta_k}(s,\cdot)ds - E_A\int_t^T g(s,\cdot)ds\Big|
\end{aligned}
$$

for $k = 1, 2, \ldots$. Therefore

$$E_A\left(x_t - E\left[x_T + \int_t^T g(s,\cdot)ds|\mathcal{F}_t\right]\right) = 0$$

for every $A \in \mathcal{F}_t$ and fixed $0 \le t \le T$. But x_t and $E[x_T + \int_t^T g(s,\cdot)ds|\mathcal{F}_t]$ are $\mathcal{F}_t$-measurable. Then $x_t = E[x_T + \int_t^T g(s,\cdot)ds|\mathcal{F}_t]$, P-a.s., for $0 \le t \le T$.

5. EXISTENCE THEOREMS

Given measurable and uniformly integrable bounded set-valued mappings $F : [0,T] \times \mathbb{R}^d \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ and $H : [0,T] \times \mathbb{R}^m \to Cl(\mathbb{R}^d)$ and a pair $(x,z) \in \mathbb{D}(\mathbb{F}, \mathbb{R}^d) \times \mathbb{D}(\mathbb{F}, \mathbb{R}^m)$ with $\mathbb{F} = (\mathcal{F}_t)_{0 \le t \le T}$ we denote by $S_{\mathbb{F}}(F)(x,z)$ the set of all measurable and $\mathbb{F}$-adapted selectors to the set-valued mapping $G_{xz} : [0,T] \times \Omega \to Cl(\mathbb{R}^d)$ defined by $G_{xz}(t,\omega) = F(t, x_t(\omega), z_t(\omega))$ for $0 \le t \le T$ and $\omega \in \Omega$. It is clear that G_{xz} is measurable and $\mathbb{F}$-adapted that is equivalent to $\Sigma_{\mathbb{F}}$-measurability. It is also integrable bounded. Then by Kuratowski and Ryll-Nardzewski measurable selection theorem we have $S_{\mathbb{F}}(F)(x,z) \neq \emptyset$ and $S_{\mathbb{F}}(F)(x,z) \subset L([0,T] \times \Omega, \Sigma_{\mathbb{F}}, \mathbb{R}^d)$. If F takes on convex values then $S_{\mathbb{F}}(F)(x,z)$ is a convex weakly compact subset of this space.

Proposition 5.1. *Let $F : [0,T] \times \mathbb{R}^d \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ be measurable and uniformly integrable bounded and let $(x,z) \in \mathbb{D}(\mathbb{F}, \mathbb{R}^d) \times \mathbb{D}(\mathbb{F}, \mathbb{R}^m)$. Assume $Y = (Y_t)_{0 \le t \le T}$ is an d-dimensional measurable stochastic process on $\mathcal{P}_{\mathbb{F}}$ such that that $E|Y_T| < \infty$ and*

$$Y_s \in E[Y_t + \int_s^t F(\tau, x_\tau, z_\tau)d\tau|\mathcal{F}_s] \tag{5.1}$$

a.s for $0 \le s \le t \le T$. Then Y possesses an $\mathbb{F}$-cádlág version, denoted again by Y. Moreover Y is an $\mathbb{F}$-semimartingale and has the semimartingale decomposition $Y_t = Y_0 + M_t + A_t$ for $0 \le t \le T$, where $Y_0 = E[Y_T + \int_0^T f_\tau^{xz} d\tau|\mathcal{F}_0]$, $M_t = E[Y_T + \int_0^T f_\tau^{xz} d\tau|\mathcal{F}_t] - E[Y_T + \int_0^T f_\tau^{xz} d\tau|\mathcal{F}_0]$ and $A_t = -\int_0^t f_\tau^{xz} d\tau$ for $0 \le t \le T$ with $f^{xz} \in S_{\mathbb{F}}(co\ F)(x,z)$ such that $Y_t = E[Y_T + \int_t^T f_\tau^{xz} d\tau|\mathcal{F}_t]$ a.s. for $0 \le t \le T$.

Proof. By virtue of Theorem 4.1 there is $f^{xz} \in S_{\mathbb{F}}(co\ F)(x,z)$ such that $Y_t = E[Y_T + \int_t^T f_\tau^{xz} d\tau|\mathcal{F}_t]$ a.s. for $0 \le t \le T$. Hence, similarly as in [1] the result follows. □

Corollary 5.2. *Let $F : [0,T] \times \mathbb{R}^d \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ and $H : [0,T] \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ be measurable and uniformly integrable bounded and let μ be a probability measure on $\mathcal{D}(\mathbb{R}^m)$. If $(\mathcal{P}_{\mathbb{F}}, x, z)$ satisfies conditions (i) and (ii) of the definition of a weak solution to $BSDI(F,H,\mu)$ then $(\mathcal{P}_{\mathbb{F}}, x, z)$ is a weak solution to $BSDI(F,H,\mu)$ if and only if there are $f^{xz} \in S_{\mathbb{F}}(co\ F)(x,z)$ and $\xi^z \in S_{\mathbb{F}}(H)(z)$ such that $x_t = x_0 + M_t + A_t$ where $x_0 = E[\xi^z + \int_0^T f_\tau^{xz} d\tau|\mathcal{F}_0]$, $M_t = E[\xi^z + \int_0^T f_\tau^{xz} d\tau|\mathcal{F}_t] - E[\xi^z + \int_0^T f_\tau^{xz} d\tau|\mathcal{F}_0]$ and $A_t = -\int_0^t f_\tau^{xz} d\tau$ for $0 \le t \le T$.*

Similarly as in [8] we can prove the following existence theorem.

Theorem 5.3. *Let $\mathcal{P}_{\mathbb{F}}$ and $z \in \mathbb{D}(\mathbb{F}, \mathbb{R}^m)$ be given and let $F : [0,T] \times \mathbb{R}^d \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ and $H : [0,T] \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ be measurable and uniformly square integrable bounded. Assume there is an $k \in L^2([0,T], \mathbb{R}^+)$ such that*

$$E[\int_t^T h(F(\tau, x_\tau^1, z_\tau), F(\tau, x_\tau^2, z_\tau))d\tau|\mathcal{F}_t^z] \leq E[\int_t^T k(\tau)|x_\tau^1 - x_\tau^2|d\tau|\mathcal{F}_t^z]$$

a.s. for $0 \leq t \leq T$ and $x^1, x^2 \in \mathbb{D}(\mathbb{F}, \mathbb{R}^d)$. Then $BSDI(F,H,z)$ possesses a strong solution.

Proof. Let $\xi^z \in S_{\mathbb{F}}(H)(z)$ and let $(x_t^0)_{0 \leq t \leq T}$ be an d-dimensional $\mathbb{F}^z$-adapted process on $\mathcal{P}_{\mathbb{F}}$ such that $x_T^0 = \int_0^T \xi_t^z dt$ a.s. Similarly as in the proof of ([8], Th. 6) we define a sequence $(x^n)_{n=1}^\infty \in \mathcal{S}^2(\mathbb{F}^z, \mathbb{R}^d)$ such that

$$\begin{cases} x_s^n \in E\left[x_t^n + \int_s^t F(\tau, x_\tau^{n-1}, z_\tau)d\tau|\mathcal{F}_s^z\right] \\ x_T = \int_0^T \xi_t^z dt \end{cases} \tag{5.2}$$

a.s. for $0 \leq t \leq T$ and

$$\sup_{t \leq u \leq T} |x^{n+1} - x_u^n| \leq \sup_{t \leq u \leq T} E[\int_u^T k(\tau) \sup_{\tau \leq s \leq T} |x_s^n - x_s^{n-1}|d\tau|\mathcal{F}_u^z] \leq$$

$$\sup_{t \leq u \leq T} E[\int_t^T k(\tau) \sup_{\tau \leq s \leq T} |x_s^n - x_s^{n-1}|d\tau|\mathcal{F}_u^z]$$

a.s. for $0 \leq t \leq T$ and $n = 1, 2, \ldots$. By Doob's inequality it follows

$$E[\sup_{t \leq u \leq T} |x^{n+1} - x_u^n|^2] \leq 4E\left(\int_t^T k(\tau) \sup_{\tau \leq s \leq T} |x_s^n - x_s^{n-1}|d\tau\right)^2$$

for $0 \leq t \leq T$ and $n = 1, 2, \ldots$. Hence it follows

$$E \sup_{t \leq u \leq T} |x^{n+1} - x_u^n|^2 \leq \frac{(4ET)^n \mathbb{L}^{n-1}}{n!} \left(\int_t^T k^2(\tau)d\tau\right)^n$$

for $n = 1, 2, \ldots$, where $\mathbb{L} = 4T \int_0^T m^2(t)dt$ with $m \in L^2([0,T], \mathbb{R}^+)$ such that $\max(h(F(t,x,z), \{0\}), h(H(t,z), \{0\})) \leq m(t)$ for $(x,z) \in \mathbb{R}^{d+m}$ and a.e. $t \in [0,T]$. Then $E \sup_{0 \leq t \leq T} |x_t^k - x_t^n|^2 \to 0$ as $k, n \to \infty$. Therefore there is a process $(x_t)_{0 \leq t \leq T} \in \mathcal{S}^2(\mathbb{F}^z, \mathbb{R}^d)$ such that $E \sup_{0 \leq t \leq T} |x_t^n - x_t|^2 \to 0$ as $n \to \infty$. Similarly as in the proof of ([8], Th. 6) we obtain

$$\begin{cases} x_s \in E\left[x_t + \int_s^t F(\tau, x_\tau, z_\tau)d\tau|\mathcal{F}_s^z\right] \\ x_T \in \int_0^T H(t, z_t)dt \end{cases} \tag{5.3}$$

a.s. for $0 \leq t \leq T$. □

Immediately from ([1], Th. 4.1) and the Caratheodory selection theorem (see [12], Th. 2) the following existence theorem follows.

Theorem 5.4. *Let $F : [0,T] \times \mathbb{R}^d \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ and $H : [0,T] \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ be measurable and uniformly integrable bounded such that $F(t,\cdot,\cdot)$ and $H(t,\cdot)$ are l.s.c. for a.e. fixed $t \in [0,T]$. Then for every probability measure μ on $\mathcal{D}(\mathbb{R}^m)$ there is a weak solution to $BSDI(F,H,\mu)$.*

Proof. By virtue of ([12], Th. 10) there are Carathéodory selectors f and h of $co\ F$ and $co\ H$, respectively. Let $g : [0,T] \times D(\mathbb{R}^d) \times D(\mathbb{R}^m) \to \mathbb{R}^d$ and $l : D(\mathbb{R}^m) \to \mathbb{R}^d$ be defined by $g(t,x,z) = f(t,x_t,z_t)$ and $l(z) = \int_0^T h(t,z_t)dt$ for a.e. $t \in [0,T]$, $x \in D(\mathbb{R}^d)$ and $z \in D(\mathbb{R}^m)$, respectively. It is easy to see that g and l satisfy the assumptions of ([1], Th. 4.1). Therefore for every probability measure μ on $\mathcal{D}(\mathbb{R}^m)$ there is a weak solution $(\Omega, \mathcal{F}, \mathbb{F}^{xz}, Q, x, z)$ to the $BSDE(l,g,\mu)$. It is easy to verify that

$$\begin{cases} x_s \in E_Q\left[x_t + \int_s^t F(\tau, x_\tau, z_\tau)d\tau | \mathcal{F}_s^{xz}\right] \\ x_T \in \int_0^T H(t,z_t)dt \end{cases} \tag{5.4}$$

Q-a.s. for $0 \le t \le T$. □

In a similar way we also obtain.

Theorem 5.5. *Let $F : [0,T] \times \mathbb{R}^d \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ and $H : [0,T] \times \mathbb{R}^m \to Cl(\mathbb{R}^m)$ be measurable and uniformly integrable and let μ be a probability measure on $\mathcal{D}(\mathbb{R}^m)$. If F and H are $\mathcal{A}$-l.s.c. then $BSDI(F,H,\mu)$ possesses a weak solution.*

Proof. Let $S(F)$ and $S(H)$ be set-valued mappings defined by $S(F)(x,z) = \{g \in L([0,T],\mathbb{R}^d) : g(t) \in F(t,x,z);\ a.e.\ 0 \le t \le T\}$ and $S(H)(z) = \{h \in L([0,T],\mathbb{R}^d) : h(t) \in H(t,z);\ a.e.\ 0 \le t \le T\}$ for fixed $x \in \mathbb{R}^d$ and $z \in \mathbb{R}^m$, respectively. It can be proved (see [6], Th. III. 2.1 and Lemma III.2.9) that $S(F)$ and $S(H)$ have closed bounded and decomposable values at $L([0,T],\mathbb{R}^d)$ and are l.s.c. as mappings from $\mathbb{R}^d \times \mathbb{R}^m$ and $\mathbb{R}^m$, respectively to a complete metric space $Cl(L([0,T],\mathbb{R}^d)), d)$. Therefore, by Bressan-Colombo-Fryszkowski continuous selection theorem (see [2], Th. 42) there are $\mathcal{A}$-continuous functions $f : \mathbb{R}^d \times \mathbb{R}^m \to L([0,T],\mathbb{R}^d)$ and $h : \mathbb{R}^m \to L([0,T],\mathbb{R}^d)$ such that $f(x,z)(t) \in F(t,x,z)$ and $h(z)(t) \in H(t,z)$ for a.e. $t \in [0,T]$, $x \in \mathbb{R}^d$ and $z \in \mathbb{R}^m$, respectively. Let $g(t,x,z) = f(x_t,z_t)(t)$ and $l(z) = \int_0^T h(z_t)(t)dt$ for a.e. $t \in [0,T]$, $x \in D(\mathbb{R}^d)$ and $z \in D(\mathbb{R}^m)$, respectively. Let us observe that for every measurable functions $\varphi : [0,T] \to \mathbb{R}^d$ and $\psi : [0,T] \to \mathbb{R}^m$ a function $[0,T] \ni t \to f(\varphi(t),\psi(t))(t) \in \mathbb{R}^d$ is measurable. For fixed $u \in D(\mathbb{R}^r)$, $\delta > 0$ and $k \ge 1$ we define

$$\varphi_\delta^k(t,u) = \frac{1}{\delta}\int_t^{T \wedge (t+\delta)} \pi_s^r(u)\left((k+1-|\pi_s^r(u)|)^+ \wedge 1\right) ds$$

for $t \in [0,T]$. It is clear that a function $\varphi_\delta^k(\cdot,u)$ is measurable. Furhermore a mapping $D(\mathbb{R}^r) \ni u \to \varphi_\delta^k(t,u) \in \mathbb{R}^r$ is continuous in the Meyer-Zheng topology and hence $\mathcal{D}(\mathbb{R}^r)$-measurable. This yields that the coordinete mapping π_t^r, as a poinwise limit of $\varphi_\delta^k(t,\cdot)$ by $k \to \infty$ and $\delta \to 0$, is $\mathcal{D}(\mathbb{R}^r)$-nmeasurable for all $t \in [0,T]$. Finally, from the definition of $\mathcal{D}(\mathbb{R}^r)$, it follows that also $\pi_T^r = \lim_{\delta\to 0}\pi_{T-\delta}^r$ is $\mathcal{D}(\mathbb{R}^r)$-measurable. In a similar way we can verify that for every fixed $t \in [0,T]$ a coordinate mapping π_t^r is $\mathcal{D}_t^T$-measurable. Hence it follows that a mapping g defined above is such that $g(\cdot,x,z)$ is measurable and $g(t,x,\cdot)$ is $\mathcal{D}_t^T$-measurable for fixed $(x,z) \in D(\mathbb{R}^d) \times D(\mathbb{R}^m)$ and $(t,z) \in [0,T] \times D(\mathbb{R}^m)$, respectively, because $g(t,x,z) = f(t,x_t,z_t) = f(t,\pi_t^d(x),\pi_t^m(z))$. Finally, it can be verified that a function $D(\mathbb{R}^d) \times D(\mathbb{R}^m) \ni (x,z) \to g(\cdot,x,z) \in L([0,T],\mathbb{R}^d)$ is $\mathcal{A}$-continuous on $(D(\mathbb{R}^d) \times D(\mathbb{R}^m), r)$, where $r((x,z),(u,v)) = \max(\rho(x,u),\rho(z,v))$ for $(x,z),(u,v) \in (D(\mathbb{R}^d) \times D(\mathbb{R}^m), r)$. Indeed, let $(x^n,z^n)_{n=1}^\infty$ be a sequence of $D(\mathbb{R}^d) \times D(\mathbb{R}^m), r)$ converging in the r-metric topology to $(x,z) \in D(\mathbb{R}^d) \times D(\mathbb{R}^m)$. Taking an arbitrary subsequence $(x^{n_k},z^{n_k})_{n=1}^\infty$ of $(x^n,z^n)_{n=1}^\infty$ we can select its subsequence, denoting again by $(x^{n_k},z^{n_k})_{n=1}^\infty$, such that $x_t^{n_k} \to x_t$ and $z_t^{n_k} \to z_t$ for a.e. $t \in [0,T]$ as $k \to \infty$. By the $\mathcal{A}$-continuity of f hence it follows $\int_0^T |f(x_t^{n_k},z_t^{n_k})(t) - f(x_t,z_t)(t)|dt \to 0$ as $k \to \infty$. Therefore $\int_0^T |f(x_t^n,z_t^n)(t) - f(x_t,z_t)(t)|dt \to 0$ as $n \to \infty$. Quite similar we can verify that a function $D(\mathbb{R}^m) \ni z \to l(z) = \int_0^T h(z_t)(t)dt \in \mathbb{R}^d$ is $\mathcal{D}(\mathbb{R}^m)$-measurable. Now, immediately from ([1], Th. 4.1) it follows that $BSDE(l,g,\mu)$ possesses at least one weak solution $(\mathcal{P}_{\mathbb{F}},x,z)$. By the properties of mappings g and l it follows that $(\mathcal{P}_{\mathbb{F}},x,z)$ is a weak solution to $BSDI(F,H,\mu)$. □

6. WEAK COMPACTNESS OF WEAK SOLUTIONS SET TO (F,H,μ)

We shall show that if F and H satisfies the assumptions of Theorem 5.4 and are $\mathcal{A}$-continuous with the respect to their last arguments then for every weakly compact set Λ of probability measures on $\mathcal{D}(\mathbb{R}^m)$ the set $\mathcal{X}(F,H,\Lambda)$ of all weak solutions to $BSDI(F,H,\mu)$ with $\mu \in \Lambda$ is weakly compact with respect to the Meyer-Zheng topology. We begin with the following result.

Theorem 6.1. *Let $F : [0,T] \times \mathbb{R}^d \times \mathbb{R}^m \to \mathbb{R}^d$ and $H : [0,T] \times \mathbb{R}^m \to \mathbb{R}^d$ be measurable, uniformly integrable bounded and $\mathcal{A}$-continuous with respect to their last two or last variables, respectively. For every nonempty weakly closed set Λ of probability measures on $\mathcal{D}(\mathbb{R}^m)$ the set $\mathcal{X}(F,H,\Lambda)$ is nonempty and weakly closed in the Meyer-Zheng topology.*

Proof. By virtue of Theorem 5.5 we have $\mathcal{X}(F,H,\Lambda) \neq \emptyset$. Let $(\mathcal{P}_{\mathbb{F}^n}^n, X^n, Y^n)_{n=1}^\infty$ be a sequence of $\mathcal{X}(F,H,\Lambda)$ weakly converging in the Meyer-Zheng topology, where $\mathcal{P}_{\mathbb{F}^n}^n = (\Omega^n,\mathcal{F}^n,P^n,\mathbb{F}^n)$ with $\mathbb{F}^n = (\mathcal{F}_t^n)_{0\le t\le T}$. Then there is a probability measure Q on $(D(\mathbb{R}^d) \times D(\mathbb{R}^m), \mathcal{D}(\mathbb{R}^{d+m}))$ such that a sequence $(Q^n)_{n=1}^\infty$ of the distributions of (X^n,Y^n) with respect to P^n converges weakly to Q in the Meyer-Zheng topology. For every $n = 1,2,\ldots$ we have: $P^n(Y^n)^{-1} = \mu_n$, $\sigma(p,X_s^n) \le \sigma(p,E^n[X_t^n + \int_0^t F(\tau,X_\tau^n,Y_\tau^n)d\tau|\mathcal{F}_s^n])$ and $\sigma(p,X_s^n) \le \sigma(p,\int_0^T H(\tau,Y_\tau^n)d\tau)$ P^n-a.s.

for every $0 \le s \le t \le T$ and $p \in \mathbb{R}^d$. Similarly as above, let π^x and π^y denote the projections on $, D(\mathbb{R}^{d+m})$ defined by $\pi^x(x,y) = x$ and $\pi^y(x,y) = y$ for $(x,y) \in D(\mathbb{R}^{d+m})$. Similarly, by π_t^x and π_t^y we denote the coordinate mappings defined by $\pi_t^x(x,y) = x_t$ and $\pi_t^y(x,y) = y_t$ for $(x,y) \in D(\mathbb{R}^{d+m})$ and $t \in [0,T]$. Finally, by $\mathbb{F}^{xy}$ we denote the smallest filtration satisfying the usual conditions such that $(\pi_t^x, \pi_t^y)_{0\le t\le T}$ is $\mathbb{F}^{xy}$ - adapted. In what follows, we shall denote processes $(\pi_t^x)_{0\le t\le T}$ and $(\pi_t^y)_{0\le t\le T}$ by $X = (X_t)_{0\le t\le T}$ and $Y = (Y_t)_{0\le t\le T}$, respectively. We shall show that $(\mathcal{P}_{\mathbb{F}^{xy}}, X, Y)$ is a solution to $BSDI(F,H,\mu)$, where $\mu \in \Lambda$ is such that $\mu_n \to \mu$ weakly as $n \to \infty$ and $\mathcal{P}_{\mathbb{F}^{xy}} = (\Omega, \mathcal{F}, Q, \mathbb{F}^{xy})$ with $\Omega = D(\mathbb{R}^{d+m})$ and $\mathcal{F} = \mathcal{D}^Q(\mathbb{R}^{d+m})$, where $\mathcal{D}^Q(\mathbb{R}^{d+m})$ denotes the completion of $\mathcal{D}(\mathbb{R}^{d+m})$ with respect to Q. Let $\Phi : D(\mathbb{R}^{d+m}) \to \mathbb{R}$ be bounded and continuous with respect to the Meyer-Zheng topology. For every $t \in [0,T]$ we put $\varphi(t,x,y) = \Phi(x^t, y^t)$ for $(x,y) \in D(\mathbb{R}^{d+m})$, where $x^t(s) = x_s \mathbf{1}_{[0,t]}(s)$ and $y^t(s) = y_s \mathbf{1}_{[0,t]}(s)$ for $s \in [0,t]$. It is clear that for every $t \in [0,T]$, $\varphi(t,\cdot,\cdot)$ is bounded and continuous in the Meyer-Zheng topology on $D(\mathbb{R}^{d+m})$. Furthermore, $\varphi(t,\cdot,\cdot)$ is $\mathcal{F}_t^{xy}$-measurable. Therefore

$$E_{Q^n}\sigma(p, \varphi(s,X,Y)X_s) \le E_{Q^n}\sigma(p, E_{Q^n}[\varphi(s,X,Y)(X_t + \int_s^t F(\tau, X_\tau, Y_\tau)d\tau)|\mathcal{F}_s^{xy}]) = E_{Q^n}\sigma\left(p, \varphi(s,X,Y)(X_t + \int_s^t F(\tau, X_\tau, Y_\tau)d\tau)\right) \tag{6.1}$$

and

$$E_{Q^n}\sigma(p, \varphi(s,X,Y)X_T) \le E_{Q^n}\sigma\left(p, \varphi(s,X,Y)\int_0^T H(\tau, Y_\tau)d\tau\right) \tag{6.2}$$

for $n = 1,2,\ldots$ and $0 \le s \le t \le T$. Similarly as in the proof of ([1], Th. 4.1) we can define $X_t^k = X_t\left((k+1-|X_t|)^+\right)$ for $k \ge 0$ and verify that for every $\varepsilon > 0$ there is a $k(\varepsilon)$ such that

(i) $\sup_{0\le t\le T} E_{Q^n}|X_t^k - X_t| \le \varepsilon$ for $n \ge 1$ and $k \ge k(\varepsilon)$
(ii) $\sup_{0\le t\le T} E_Q|X_t^k - X_t| \le \varepsilon$ for $k \ge k(\varepsilon)$.

Furthermore for given $\varepsilon > 0$ and $k > 0$ there is a $\delta(\varepsilon,k) > 0$ (depending on t) such that

(iii) $E_Q\left|\frac{1}{\delta}\int_t^{t+\delta} X_\tau^k d\tau - X_t^k\right| \le \varepsilon$ for $\delta \le \delta(\varepsilon,k)$
(iv) $\sup_{0\le t\le T}\left|E_{Q^n}\left[\frac{1}{\delta}\int_t^{t+\delta} X_\tau^k d\tau - X_t^k\right]\right| \le \varepsilon$ for $\delta \le \varepsilon/\int_0^T m(t)dt$,

where $m \in L([0,T], \mathbb{R}^+)$ is such that $\max\{h(F(t,x,y),\{0\}), h(H(t,y),\{0\})\} \le m(t)$ for $(x,y) \in \mathbb{R}^d \times \mathbb{R}^m$ and a.e. $t \in [0,T]$. For every $p \in \mathbb{R}^d$ and fixed $0 \le s \le t \le T$ one has

$$E_Q\sigma\left(p, \varphi(s,X,Y)X_s\right) - E_Q\sigma\left(p, \varphi(s,X,Y)(X_t + \int_s^t F(\tau, X_\tau, Y_\tau)d\tau)\right) =$$

$$E_Q\left[\sigma\left(p, \varphi(s,X,Y)X_s\right) - \sigma\left(p, \varphi(s,X,Y)X_s^k\right)\right] +$$

$$E_Q\left[\sigma\left(p,\varphi(s,X,Y)X_s^k\right)-\sigma\left(p,\varphi(s,X,Y)\frac{1}{\delta}\int_s^{s+\delta}X_s^k\right)\right]+$$
$$E_Q\left[\sigma\left(p,\varphi(s,X,Y)\frac{1}{\delta}\int_s^{s+\delta}X_s^k\right)\right]-E_{Q^n}\left[\sigma\left(p,\varphi(s,X,Y)\frac{1}{\delta}\int_s^{s+\delta}X_s^k\right)\right]+$$
$$E_{Q^n}\left[\sigma\left(p,\varphi(s,X,Y)\frac{1}{\delta}\int_s^{s+\delta}X_s^k\right)-\sigma\left(p,\varphi(s,X,Y)X_s^k\right)\right]+$$
$$E_{Q^n}\left[\sigma\left(p,\varphi(s,X,Y)X_s^k\right)-\sigma\left(p,\varphi(s,X,Y)X_s\right)\right]+$$
$$E_{Q^n}\left[\sigma\left(p,\varphi(s,X,Y)X_s\right)\right]-E_{Q^n}\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(X_t+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right]+$$
$$E_{Q^n}\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(X_t+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right]-$$
$$E_{Q^n}\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(X_t^k+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right]+$$
$$E_{Q^n}\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(X_t^k+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right]-$$
$$E_{Q^n}\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(\frac{1}{\delta}\int_s^{s+\delta}X_\tau^k d\tau+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right]+$$
$$E_{Q^n}\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(\frac{1}{\delta}\int_s^{s+\delta}X_\tau^k d\tau+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right]-$$
$$E_Q\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(\frac{1}{\delta}\int_s^{s+\delta}X_\tau^k d\tau+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right]+$$
$$E_Q\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(\frac{1}{\delta}\int_s^{s+\delta}X_\tau^k d\tau+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right]-$$
$$E_Q\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(X_t^k+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right]+$$
$$E_Q\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(X_t^k+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right]-$$
$$E_Q\left[\sigma\left(p,\varphi(s,X,Y)\right)\left(X_t+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau\right)\right].$$

Hence it follows

$$E_Q\sigma\left(p,\varphi(s,X,Y)X_s\right)\le E_Q\sigma\left(p,\varphi(s,X,Y)(X_t+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau)\right)$$

for every $p\in\mathbb{R}^d$ $0\le s\le t\le T$. Therefore, for every fixed $0\le s\le t\le T$ one has

$$E_Q\varphi(s,X,Y)X_s\in E_Q\varphi(s,X,Y)(X_t+\int_s^t F(\tau,X_\tau,Y_\tau)d\tau)$$

Let f^{st} be for every fixed $0\le s\le t\le T$ an $dt\times Q$-measurable and $\mathbb{F}^{xy}$-adapted selector of a set-valued mapping G defined by $G(\tau,\omega)=F(\tau,X_\tau(\omega),Y_\tau(\omega))$ for $(\tau,\omega)\in[s,t]\times\Omega$ such that

$$E_Q\varphi(s,X,Y)X_s=E_Q\varphi(s,X,Y)\left(X_t+\int_s^t f_\tau^{st}d\tau\right).$$

By the monotone class theorem this equality can be extended to

$$E_Q\varphi(s,X,Y)X_s = E_Q\varphi(s,X,Y)\left(X_t + \int_s^t f_\tau^{st}d\tau\right)$$

for every bounded and measurable functions $\Phi : D(\mathbb{R}^{d+m}) \to \mathbb{R}$, where again as above we put $\varphi(s,X,Y) = \Phi(X^s, Y^s)$ with X^s and Y^s defined such as above. But $\varphi(s,X,Y)$ runs over all bounded and $\mathcal{F}_{s-}^{xy} = \sigma(\{X_u, Y_u : u < s\})$-measurable functions. Therefore, similarly as in ([1], Th4.1), we can conclude that

$$E_Q\left[X_s - X_t - \int_s^t f_\tau^{st}d\tau|\mathcal{F}_{s-}^{xy}\right] = 0$$

Q-a.s. for every fixed $0 \le s \le t \le T$ or equivalently,

$$E_Q\left[X_s - X_t - \int_s^t f_\tau^{st}d\tau|\mathcal{F}_u^{xy}\right] = 0$$

Q-a.s. for every $0 \le u < s \le t \le T$. Hence, similarly as in ([1], Th. 4.1) it follows that

$$x_s = E_Q\left[X_t + \int_s^t f_\tau^{st}d\tau|\mathcal{F}_s^{xy}\right]$$

Q-a.s. for every $0 \le s \le t \le T$, which implies that

$$x_s \in E_Q\left[X_t + \int_s^t F(\tau, X_\tau, Y_\tau)d\tau|\mathcal{F}_s^{xy}\right]$$

Q-a.s. for every $0 \le s \le t \le T$. Quite similar, by the inequality (5.2) it follows that $X_T \in \int_0^T H(t,Y_t)dt$, Q-a.s. Similarly as in the proof of ([1], Th. 4.1) we can verify that every $\mathbb{F}^Y$-martingale is also $\mathbb{F}^{xy}$-martingale on $(\Omega, \mathcal{F}, Q)$. Finally, let us observe that for every $A \in \mathcal{D}(\mathbb{R}^m)$ one has $\mu_n(A) = P_{Y^n}^n(A) = Q^n(D(\mathbb{R}^d) \times A)$ for $n \ge 1$. Therefore, $\mu(A) = Q(D(\mathbb{R}^d) \times A)$ for every $A \in \mathcal{D}(\mathbb{R}^m)$. Then $(\Omega, \mathcal{F}, Q, \mathbb{F}^{xy}, X, Y)$ is a weak solution to $BSDI(F,H,\mu)$. □

Now we can prove the main result dealing with weak compactness of the set $\mathcal{X}(F,H,\Lambda)$ of all weak solutions to $BSDI(F,H,\mu)$ with $\mu \in \Lambda$.

Theorem 6.2. *Let F, H and Λ satisfy the assumptions of Theorem 6.1. If Λ is weakly compact then the set $\mathcal{X}(F,H,\Lambda)$ is nonempty and weakly compact with respect to the Meyer-Zheng topology.*

Proof. Let $(\mathcal{P}_{\mathbb{F}^n}^n, X^n, Y^n)$ be an arbitrarily taken sequence of $\mathcal{X}(F,H,\Lambda)$ with $\mathcal{P}_{\mathbb{F}^n}^n = (\Omega^n, \mathcal{F}^n, \mathbb{F}^n, P^n)$, where $\mathbb{F}^n = (\mathcal{F}_t^n)_{0\le t\le T}$ for $n = 1,2,\ldots$. There is a sequence $(\mu_n)_{n=1}^\infty$ of Λ such that $(\mathcal{P}_{\mathbb{F}^n}^n, X^n, Y^n)$ is a weak solution to $BSDI(F,H,\mu_n)$ for $n = 1,2,\ldots$. By the compactness of Λ there is a subsequence $(\mu_{n_k})_{k=1}^\infty$ of $(\mu_n)_{n=1}^\infty$ and $\mu \in \Lambda$ such that $(\mu_{n_k})_{k=1}^\infty$ converges weakly to μ as $k \to \infty$. Consider now a subsequence $(\mathcal{P}_{\mathbb{F}^{n_k}}^{n_k}, X^{n_k}, Y^{n_k})$ of $(\mathcal{P}_{\mathbb{F}^n}^n, X^n, Y^n)$ and let $Q^{n_k} = P_{(X^{n_k},Y^{n_k})}^k$ be the distribution of (X^{n_k}, Y^{n_k}) on $\mathcal{D}(\mathbb{R}^{d+m})$ defined with respect to the probability maesure P^{n_k} for $k = 1, 2, \dots$. Similarly as in the proof of ([1], Lemma 4.3) we can verify that there exist a subsequence, denoting still by $(Q^{n_k})_{k=1}^{\infty}$, of $(Q^{n_k})_{k=1}^{\infty}$ and a probability measure Q on $\mathcal{D}(\mathbb{R}^{d+m})$ such that $(Q^{n_k})_{k=1}^{\infty}$, converges weakly in the Meyer-Zheng topology to Q as $k \to \infty$. Moreover $Q(D(\mathbb{R}^d) \times A) = \mu(A)$ for $A \in \mathcal{D}(\mathbb{R}^m)$. Hence, similarly as in the proof of Theorem 6.1, it follows the existence of a weak solution $(\mathcal{P}_{\mathbb{F}}, X, Y)$ to $BSDI(F, H, \mu)$ such that $PY^{-1} = \mu$ which proves that $\mathcal{X}(F, H, \Lambda)$ is weakly compact with respect to the weak convergence of the distributions in the Meyer-Zheng topology. □

In a similar way we can get the following general theorem.

Theorem 6.3. *Let $F : [0, T] \times D(\mathbb{R}^d) \times D(\mathbb{R}^m) \to Cl(\mathbb{R}^d)$ and $H : [0, T] \times D(\mathbb{R}^m) \to Cl(\mathbb{R}^d)$ be measurable, uniformly integrably bounded, $\mathcal{A}$-continuous with respect to their last two and last variables, respectively and such that $F(t, \cdot, \cdot)$ and $H(t, \cdot)$ are $\mathcal{D}_t(\mathbb{R}^{d+m})$-measurable for every fixed $t \in [0, T]$ and $F(t, \cdot, y)$ is $\mathcal{D}_t^T(\mathbb{R}^d)$-measurable for every fixed $(t, y) \in [0, T] \times D(\mathbb{R}^m)$. Then for every nonempty weakly compact set Λ of probability measures on $\mathcal{D}(\mathbb{R}^m)$ the set $\mathcal{X}(F, H, \Lambda)$ is nonempty and weakly compact with respect to the Meyer-Zheng topology.*

Proof. It is enough only to verify that $\mathcal{X}(F, H, \Lambda) \neq \emptyset$. The weak compactness of $\mathcal{X}(F, H, \Lambda)$ can be verified similarly as in the proof of Theorem 6.2. Let $\mu \in \Lambda$ and $(\widetilde{\Omega}, \widetilde{\mathcal{F}}, \widetilde{P}) = (D^m, \mathcal{D}^{\mu}(\mathbb{R}^m), \mu)$, where $\mathcal{D}^{\mu}(\mathbb{R}^m)$ denotes the completion of $\mathcal{D}(\mathbb{R}^m)$ with respect to μ. Denote by $\mathbb{F}^{\widetilde{Y}}$ the smallest of all filtrations $\mathbb{F}^{\widetilde{Y}} = (\mathcal{F}_t^{\widetilde{Y}})_{0 \le t \le T}$ such that the process $\widetilde{Y}$ is $\mathbb{F}^{\widetilde{Y}}$ -adapted and $\mathbb{F}^{\widetilde{Y}}$ satisfies the usual conditions. Let

$$F_n(x, y) = \begin{cases} F(t + \frac{1}{n}, x, y) \ \ for \ \ t \in [0, T - \frac{1}{n}) \\ \{0\} \ \ for \ \ t \in [T - \frac{1}{n}, T] \end{cases} \tag{6.3}$$

for $n \geq 1$ and $(x, y) \in D(\mathbb{R}^d) \times D(\mathbb{R}^m)$ and let us consider $BSDI(F_n, H, \mu)$ on $(\widetilde{\Omega}, \widetilde{\mathcal{F}}, \widetilde{P})$ with a driving process $\widetilde{Y}$. We define for every $n \geq 1$ a strong solution X_n to $BSDI(F_n, H, \mu)$ with a driving process $\widetilde{Y}$. We construct such solution begining with the interval $[T - 1/n, T]$. Let Φ be an $\mathbb{F}^{\widetilde{Y}}$-martingale on $(\widetilde{\Omega}, \widetilde{\mathcal{F}}, \widetilde{P})$ such that $\Phi_T \in \int_0^T H(t, \widetilde{Y}_t) dt$, $\widetilde{P}$-a.s. To define such Φ it is enough to select an $\widetilde{\mathcal{F}}_T^{\widetilde{Y}}$-measurable random variable $\xi \in \int_0^T H(t, \widetilde{Y}_t) dt$ and take $\Phi_t = \widetilde{E}[\xi | \widetilde{\mathcal{F}}_t^{\widetilde{Y}}]$ for $t \in [0, T]$. Let $X^n = \mathbb{1}_{[T-1/n, T]} \Phi$. For every $T - 1/n \leq s \leq t \leq T$ one has $X_s^n = \Phi_s = \widetilde{E}[\phi_t | \widetilde{\mathcal{F}}_s] = \widetilde{E}[X_t^n | \mathcal{F}_s^{\widetilde{Y}}]$, $\widetilde{P}$-a.s. Then $X_s^n = \widetilde{E}[X_t^n + \int_s^t 0 d\tau | \mathcal{F}_s^{\widetilde{Y}}] \in \widetilde{E}[X_t^n + \int_s^t F_n(\tau, X^n, \widetilde{Y}) d\tau | \mathcal{F}_s^{\widetilde{Y}}]$, $\widetilde{P}$-a.s for $T - 1/n \leq s \leq t \leq T$. For every $T - 2/n \leq s \leq t \leq T - 1/n$ we have $\int_s^t F_n(\tau, X^n, \widetilde{Y}) d\tau = \int_s^t F(\tau + \frac{1}{n}, X^n, \widetilde{Y}) d\tau = \int_{s+1/n}^{t+1/n} F(\tau, \Phi, \widetilde{Y}) d\tau = \int_s^t F_n(\tau, \Phi, \widetilde{Y}) d\tau$ beacause $F(t, \cdot, \widetilde{Y})$ is $\mathcal{D}_t^T(\mathbb{R}^d)$-measurable. Let $(g_t^n)_{T-2/n \leq t \leq T-1/n}$ be an $\mathbb{F}^{\widetilde{Y}}$-adapted and integrable process on $(\widetilde{\Omega}, \widetilde{\mathcal{F}}, \widetilde{P})$

such that $\int_s^t g_\tau^n d\tau \in \int_s^t F_n(\tau, \Phi, \widetilde{Y}) d\tau$, $\widetilde{P}$-a.s. and put $f^n = \mathbb{1}_{[T-2/n, T-1/n]} g^n$. We can redefine process X^n by taking $X_t^n = \widetilde{E}[\Phi_T + \int_t^T f_\tau^n d\tau | \mathcal{F}_t^{\widetilde{Y}}]$, $\widetilde{P}$-a.s. for $t \in [T-2/n, T]$ and $X_t^n = 0$, $\widetilde{P}$-a.s. for $t \in [0, T-2/n)$. We obtain $X_s^n = \widetilde{E}[\Phi_T + \int_s^T | \mathcal{F}_s^{\widetilde{Y}}] = \widetilde{E}[\Phi_T + \int_t^T f_\tau^n d\tau | \mathcal{F}_s^{\widetilde{Y}}] + \widetilde{E}[\int_s^t f_\tau^n d\tau | \mathcal{F}_s^{\widetilde{Y}}] = \widetilde{E}[\widetilde{E}[\Phi_T + \int_t^T f_\tau^n d\tau | \mathcal{F}_t^{\widetilde{Y}}] | \mathcal{F}_s^{\widetilde{Y}}]] + \widetilde{E}[\int_s^t f_\tau^n d\tau | \mathcal{F}_s^{\widetilde{Y}}]] = \widetilde{E}[X_t^n + \int_s^t f_\tau^n d\tau | \mathcal{F}_s^{\widetilde{Y}}] \in \widetilde{E}[X_t^n + \int_s^t F^n(\tau, X^n, \widetilde{Y}) d\tau | \mathcal{F}_s^{\widetilde{Y}}]$, $\widetilde{P}$-a.s. for $[T-2/n \leq s \leq t \leq T-1/n]$. For $s \in [T-2/n, T-1/n]$ and $t \in [T-1/n, T]$ we have $X_s^n = \widetilde{E}[\Phi_T + \int_s^T f_\tau^n | \mathcal{F}_s^{\widetilde{Y}}]$, and $X_t^n = \widetilde{E}[\Phi_T | \mathcal{F}_t^{\widetilde{Y}}]$ because $\int_t^T f_\tau^n d\tau = 0$, $\widetilde{P}$-a.s. Therefore, $X_s^n = \widetilde{E}[\widetilde{E}[\Phi_T | \mathcal{F}_t^{\widetilde{Y}}] | \mathcal{F}_s^{\widetilde{Y}}] + \widetilde{E}[\int_s^t f_\tau^n d\tau | \mathcal{F}_s^{\widetilde{Y}}] = \widetilde{E}[X_t^n + \int_s^t f_\tau^n d\tau | \mathcal{F}_s^{\widetilde{Y}}] \in \widetilde{E}[X_t^n + \int_s^t F^n(\tau, X^n, \widetilde{Y}) d\tau | \mathcal{F}_s^{\widetilde{Y}}]$, $\widetilde{P}$-a.s. In a similar way we can redifine the process X^n on the whole interval $[0, T]$ in such a way that $X_s^n \in \widetilde{E}[X_t^n + \int_s^t F^n(\tau, X^n, \widetilde{Y}) d\tau | \mathcal{F}_s^{\widetilde{Y}}]$, $\widetilde{P}$-a.s. for $0 \leq s \leq t \leq T$. It is clear that F_n is measurable, uniformly integrable bounded, $\mathcal{A}$-continuous with respect to its last variables and such that $F(t, \cdot, \cdot)$ is $\mathcal{D}_t(\mathbb{R}^{d+m})$-measurable for fixed $t \in [0, T]$.

Denote by Q^n the ditribution of of $(X^n, \widetilde{Y})$ on $\mathcal{D}(\mathbb{R}^{d+m})$ with respect to $\widetilde{P}$. Similarly as in the proof of ([1], Lemma 4.3) we can verify that there is a subsequence $(Q^{n_k})_{k=1}^\infty$ of $(Q^n)_{n=1}^\infty$ and a probability measure Q on $\mathcal{D}(\mathbb{R}^{d+m})$ converging weakly in the Meyer-Zheng topology to Q and such that $Q(D(\mathbb{R}^d) \times A) = \mu(A)$ for every $A \in \mathcal{D}(\mathbb{R}^m)$ as $k \to \infty$. Let X, Y, $(\Omega, \mathcal{F}, Q, \mathbb{F}^{xy})$ and φ be such as in the proof of Theorem 6.1, where Q is a probability measure defined above. By the definition of Q^n we have

$$E_{Q^n} \sigma\left(p, \varphi(s, X, Y) X_s\right) \leq$$

$$E_{Q^n} \sigma\left(p, E_{Q^n}\left[\varphi(s, X, Y)\left(X_t + \int_s^t F_n(\tau, X, Y) d\tau) | \mathcal{F}_s^{xy}\right]\right)\right) =$$

$$E_{Q^n} \sigma\left(p, \varphi(s, X, Y)\left(X_t + \int_s^t F_n(\tau, X, Y) d\tau\right)\right)$$

and

$$E_{Q^n} \sigma\left(p, \varphi(s, X, Y) X_T\right) \leq E_{Q^n} \sigma\left(p, \varphi(s, X, Y) \int_0^T H(\tau, Y) d\tau\right)$$

for $n = 1, 2 \ldots$ and $0 \leq s \leq t \leq T$. Similarly as in the proof of Theorem 6.1 (see also [1], Th. 4.1) hence it follows that $(\Omega, \mathcal{F}, Q, \mathbb{F}^{xy}, X, Y)$ is a weak solution to $BSDI(F, H, \mu)$. □

7. EXISTENCE OF OPTIMAL WEAK SOLUTIONS

As a natural application of the main results of the paper we can consider the existence of optimal weak solutions BSDIs with respect to a given utility functional. To begin with suppose that the state of some parameters of a dynamical system at the time t is described by a pair of cádlág prosesses (X_t, Z_t) defined on a filtered probability space $\mathcal{P}_{\mathbb{F}} = (\Omega, \mathcal{F}, \mathbb{F}, P)$ with $\mathbb{F} = (\mathcal{F}_t)_{0\le t\le T}$, satisfying a system of BSDEs

$$X_t = E[X_T + \int_t^T f(s, X_s, Z_s, u_s)ds|\mathcal{F}_t]$$

depending on a control process $u = (u_t)_{0\le t\le T} \in \mathcal{U}$ and informations contained in $\mathcal{F}_t$. On the set $\mathcal{X}$ of all such pairs defined by the above BSDEs with u running over the set $\mathcal{U}$, we can define an utility functional $\mathcal{T}$ by setting

$$\mathcal{T}(X, Z) = E^{X,Z}\left[\int_0^T \Psi(X_t, Z_t)dt\right],$$

where $E^{X,Z}$ denotes the mean value operator with respect to the distribution measure $Q_{X,Z}$ on $\mathcal{D}(\mathbb{R}^{d+m})$ of a pair processes (X, Z) and $\Psi : D(\mathbb{R}^{d+m}) \to L([0, T], \mathbb{R})$ is a given $\mathcal{A}$-continuous mapping. Having given a set Λ of probability measures on $\mathcal{D}(\mathbb{R}^m)$ and a measurable and uniformly integrable bounded set-valued mapping $H : [0, T] \times \mathbb{R}^m \to Cl(\mathbb{R}^d)$ such that $H(t, \cdot)$ is continuous, we can consider a set $\mathcal{X}_f(H, \Lambda)$ of all pairs $(X, Z) \in \mathcal{X}$ such that $PZ^{-1} \in \Lambda$ and $X_T \in \int_0^T H(t, Z_t)dt$. The set $\mathcal{X}_f(H, \Lambda)$ is called an attainable set. It can be verified that $\mathcal{X}_f(H, \Lambda) = \mathcal{X}(F, H, \Lambda)$, where $\mathcal{X}(F, H, \Lambda)$ is the set of all weak solutions to $BSDI(F, F, \mu)$, with $\mu \in \Lambda$ and $F(t, x, y) = \{f(t, x, y, u) : u \in \mathcal{U}\}$. From the practical point of view it can be interested to look for a pair $(\widetilde{x}, \widetilde{z}) \in \mathcal{X}(F, H, \Lambda)$ such that $\mathcal{T}(\widetilde{x}, \widetilde{z}) = \inf\{\mathcal{T}(X, Z) : (X, Z) \in \mathcal{X}(F, H, \Lambda)\}$. We can also look for a pair $(\widetilde{x}, \widetilde{z}) \in \mathcal{X}(F, H, \Lambda)$ such that $\mathcal{T}(\widetilde{x}, \widetilde{z}) = \sup\{\mathcal{T}(X, Z) : (X, Z) \in \mathcal{X}(F, H, \Lambda)\}$. By the weak compactness of the set $\mathcal{X}(F, H, \Lambda)$ and weak continuity of a functional $\mathcal{T}$ with respect to the Meyer-Zheng topology we can obtain the existence of the above mention pair $(\widetilde{x}, \widetilde{z}) \in \mathcal{X}(F, H, \Lambda)$. To see that let us consider an arbitrary sequence $\{(X^k, Z^k)\}_{k=1}^\infty$ of $\mathcal{X}(F, H, \Lambda)$ weakly converging with respect to the Meyer-Zheng topology to $(X, Z) \in \mathcal{X}(F, H, \Lambda)$. Similarly as in the proofs of the above theorems we can get $\lim_{k\to\infty} \mathcal{T}(X^k, Z^k) = \mathcal{T}(X, Z)$. Then the existence of an $\mathcal{T}$-optimal weak solutions to $BSDI(F, H, \Lambda)$ can be obtained.

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