# Contents

1 **Metric and Topological Tools** .................................................. 1
  1.1 Convergences and Topologies .................................................. 2
    1.1.1 Sets and Orders .................................................. 2
    1.1.2 A Short Refresher About Topologies and Convergences .......... 3
    1.1.3 Weak Topologies .................................................. 8
    1.1.4 Semicontinuity of Functions and Existence Results .......... 15
    1.1.5 Baire Spaces and the Uniform Boundedness Theorem .......... 22
  1.2 Set-Valued Mappings ........................................................... 24
    1.2.1 Generalities About Sets and Correspondences ..................... 25
    1.2.2 Continuity Properties of Multimaps .................................. 29
  1.3 Limits of Sets and Functions ................................................ 34
    1.3.1 Convergence of Sets .............................................. 34
    1.3.2 Supplement: Variational Convergences ............................ 38
  1.4 Convexity and Separation Properties ...................................... 40
    1.4.1 Convex Sets and Convex Functions ................................ 40
    1.4.2 Separation and Extension Theorems ............................... 51
  1.5 Variational Principles ....................................................... 60
    1.5.1 The Ekeland Variational Principle ................................ 61
    1.5.2 Supplement: Some Consequences of the Ekeland Principle ...... 65
    1.5.3 Supplement: Fixed-Point Theorems via Variational Principles .............................................. 66
    1.5.4 Supplement: Metric Convexity ................................... 68
    1.5.5 Supplement: Geometric Principles ................................ 70
    1.5.6 Supplement: The Banach–Schauder Open Mapping Theorem .... 72
  1.6 Decrease Principle, Error Bounds, and Metric Estimates ............ 75
    1.6.1 Decrease Principle and Error Bounds ............................ 76
    1.6.2 Supplement: A Palais–Smale Condition ............................ 83
    1.6.3 Penalization Methods ............................................. 84
    1.6.4 Robust and Stabilized Infima ................................... 87
    1.6.5 Links Between Penalization and Robust Infima ................. 92
Contents

1.6.6 Metric Regularity, Lipschitz Behavior, and Openness ........ 95
1.6.7 Characterizations of the Pseudo-Lipschitz Property .......... 99
1.6.8 Supplement: Convex-Valued Pseudo-Lipschitzian Multimaps ...................................................... 100
1.6.9 Calmness and Metric Regularity Criteria ..................... 101
1.7 Well-Posedness and Variational Principles .................... 104
1.7.1 Supplement: Stegall’s Principle ................................ 110
1.8 Notes and Remarks ..................................................... 112

2 Elements of Differential Calculus ........................................ 117
2.1 Derivatives of One-Variable Functions ................................. 118
2.1.1 Differentiation of One-Variable Functions .................... 118
2.1.2 The Mean Value Theorem ...................................... 120
2.2 Primitives and Integrals ................................................. 122
2.3 Directional Differential Calculus ..................................... 126
2.4 Fréchet Differential Calculus ........................................... 133
2.5 Inversion of Differentiable Maps ..................................... 144
2.5.1 Newton’s Method ............................................... 145
2.5.2 The Inverse Mapping Theorem ................................. 148
2.5.3 The Implicit Function Theorem ................................. 154
2.5.4 The Legendre Transform ...................................... 158
2.5.5 Geometric Applications ........................................ 159
2.5.6 The Method of Characteristics ................................ 166
2.6 Applications to Optimization ........................................... 169
2.6.1 Normal Cones, Tangent Cones, and Constraints .............. 170
2.6.2 Calculus of Tangent and Normal Cones ........................ 175
2.6.3 Lagrange Multiplier Rule ....................................... 177
2.7 Introduction to the Calculus of Variations ......................... 180
2.8 Notes and Remarks ..................................................... 186

3 Elements of Convex Analysis ............................................. 187
3.1 Continuity Properties of Convex Functions .......................... 188
3.1.1 Supplement: Another Proof of the Robinson–Ursescu Theorem ......................................................... 192
3.2 Differentiability Properties of Convex Functions ................... 194
3.2.1 Derivatives and Subdifferentials of Convex Functions ...... 194
3.2.2 Differentiability of Convex Functions ......................... 201
3.3 Calculus Rules for Subdifferentials ................................... 204
3.3.1 Supplement: Subdifferentials of Marginal Convex Functions ......................................................... 208
3.4 The Legendre–Fenchel Transform and Its Uses .................... 212
3.4.1 The Legendre–Fenchel Transform ............................. 213
3.4.2 The Interplay Between a Function and Its Conjugate ...... 216
3.4.3 A Short Account of Convex Duality Theory ................. 219
3.4.4 Duality and Subdifferentiability Results ..................... 224
3.5 General Convex Calculus Rules
3.5.1 Fuzzy Calculus Rules in Convex Analysis
3.5.2 Exact Rules in Convex Analysis
3.5.3 Mean Value Theorems
3.5.4 Application to Optimality Conditions
3.6 Smoothness of Norms
3.7 Favorable Classes of Spaces
3.8 Notes and Remarks

4 Elementary and Viscosity Subdifferentials
4.1 Elementary Subderivatives and Subdifferentials
4.1.1 Definitions and Characterizations
4.1.2 Some Elementary Properties
4.1.3 Relationships with Geometrical Notions
4.1.4Coderivatives
4.1.5 Supplement: Incident and Proximal Notions
4.1.6 Supplement: Bornological Subdifferentials
4.2 Elementary Calculus Rules
4.2.1 Elementary Sum Rules
4.2.2 Elementary Composition Rules
4.2.3 Rules Involving Order
4.2.4 Elementary Rules for Marginal and Performance Functions
4.3 Viscosity Subdifferentials
4.4 Approximate Calculus Rules
4.4.1 Approximate Minimization Rules
4.4.2 Approximate Calculus in Smooth Banach Spaces
4.4.3 Metric Estimates and Calculus Rules
4.4.4 Supplement: Weak Fuzzy Rules
4.4.5 Mean Value Theorems and Superdifferentials
4.5 Soft Functions
4.6 Calculus Rules in Asplund Spaces
4.6.1 A Characterization of Fréchet Subdifferentiability
4.6.2 Separable Reduction
4.6.3 Application to Fuzzy Calculus
4.7 Applications
4.7.1 Subdifferentials of Value Functions
4.7.2 Application to Regularization
4.7.3 Mathematical Programming Problems and Sensitivity
4.7.4 Openness and Metric Regularity Criteria
4.7.5 Stability of Dynamical Systems and Lyapunov Functions
4.8 Notes and Remarks

5 Circa-Subdifferentials, Clarke Subdifferentials
5.1 The Locally Lipschitzian Case
5.1.1 Definitions and First Properties
5.1.2 Calculus Rules in the Locally Lipschitzian Case .......... 361
5.1.3 The Clarke Jacobian and the Clarke Subdifferential in Finite Dimensions ............................................. 365
5.2 Circa-Normal and Circa-Tangent Cones ......................... 369
5.3 Subdifferentials of Arbitrary Functions .............................. 375
  5.3.1 Definitions and First Properties ............................. 375
  5.3.2 Regularity ....................................................... 382
  5.3.3 Calculus Rules .................................................. 383
5.4 Limits of Tangent and Normal Cones ............................... 390
5.5 Moderate Subdifferentials ............................................. 394
  5.5.1 Moderate Tangent Cones ....................................... 394
  5.5.2 Moderate Subdifferentials ..................................... 398
  5.5.3 Calculus Rules for Moderate Subdifferentials ................. 401
5.6 Notes and Remarks ..................................................... 404
6 Limiting Subdifferentials ............................................... 407
  6.1 Limiting Constructions with Firm Subdifferentials ............ 408
    6.1.1 Limiting Subdifferentials and Limiting Normals ........ 408
    6.1.2 Limiting Coderivatives ...................................... 413
    6.1.3 Some Elementary Properties ................................ 416
    6.1.4 Calculus Rules Under Lipschitz Assumptions ............... 419
  6.2 Some Compactness Properties ......................................... 420
  6.3 Calculus Rules for Coderivatives and Normal Cones ............ 426
    6.3.1 Normal Cone to an Intersection ............................... 427
    6.3.2 Coderivative to an Intersection of Multimaps ................ 430
    6.3.3 Normal Cone to a Direct Image ............................... 435
    6.3.4 Normal Cone to an Inverse Image ............................. 437
    6.3.5 Coderivatives of Compositions ............................... 439
    6.3.6 Coderivatives of Sums ........................................ 444
  6.4 General Subdifferential Calculus ..................................... 447
  6.5 Error Bounds and Metric Estimates .................................. 449
    6.5.1 Upper Limiting Subdifferentials and Conditioning ........ 449
    6.5.2 Application to Regularity and Openness ..................... 453
  6.6 Limiting Directional Subdifferentials ............................. 454
    6.6.1 Some Elementary Properties ................................ 457
    6.6.2 Calculus Rules Under Lipschitz Assumptions ................. 459
  6.7 Notes and Remarks ..................................................... 460
7 Graded Subdifferentials, Ioffe Subdifferentials .................... 463
  7.1 The Lipschitzian Case ............................................... 463
    7.1.1 Some Uses of Separable Subspaces ........................... 464
    7.1.2 The Graded Subdifferential and the Graded Normal Cone ........ 465
Calculus Without Derivatives
Penot, J.-P.
2013, XX, 524 p., Hardcover
ISBN: 978-1-4614-4537-1