NONSTANDARD TOOLS FOR
NONSMOOTH ANALYSIS

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On the Occasion of the Centenary of Leonid Kantorovich

Abstract. This is an overview of the basic tools of nonsmooth analysis which are grounded on nonstandard models of set theory. By way of illustration we give a criterion for an infinitesimally optimal path of a general discrete dynamic system.

Introduction

Analysis is the technique of differentiation and integration. Differentiation discovers trends, and integration forecasts the future from trends. Analysis relates to the universe, reveals the glory of the Lord, and implies equality and smoothness.

Optimization is the choice of what is most preferable. Nonsmooth analysis is the technique of optimization which speaks about the humankind, reflects the diversity of humans, and involves inequality and obstruction. The list of the main techniques of nonsmooth analysis contains subdifferential calculus (cp. [1, 2]).

A model within set theory is nonstandard if the membership between the objects of the model differs from that of the originals. In fact the nonstandard tools of today use a couple of set-theoretic models simultaneously. The most popular are infinitesimal analysis (cp. [3, 4]) and Boolean-valued analysis (cp. [5, 6]).

Infinitesimal analysis provides us with a novel understanding for the method of indivisibles or monadology, synthesizing the two approaches to calculus which belong to the inventors.

Boolean valued analysis originated with the famous works by Paul Cohen on the continuum hypothesis and distinguishes itself by the technique of ascending and descending, cyclic envelopes and mixings, and $B$-sets.

Calculus reduces forecast to numbers, which is scalarization in modern parlance. Spontaneous solutions are often labile and rarely optimal. Thus, nonsmooth analysis deals with inequality, scalarization and stability. Some aspects of the latter are revealed by the tools of nonstandard models to be discussed.

Environment for Optimization

The best is divine—Leibniz wrote to Samuel Clarke.\(^1\)

\(^1\)See [7, p. 54] and cp. [8].
God can produce everything that is possible or whatever does not imply a contradiction, but he wills only to produce what is the best among things possible.

Choosing the best, we use preferences. To optimize, we use infima and suprema for bounded sets which is practically the least upper bound property. So optimization needs ordered sets and primarily boundedly complete lattices.

To operate with preferences, we use group structure. To aggregate and scale, we use linear structure.

All these are happily provided by the reals $\mathbb{R}$, a one-dimensional Dedekind complete vector lattice. A Dedekind complete vector lattice is a Kantorovich space.

Since each number is a measure of quantity, the idea of reducing to numbers is of a universal importance to mathematics. Model theory provides justification of the Kantorovich heuristic principle that the members of his spaces are numbers as well (cp. [9] and [10]).

Life is inconceivable without numerous conflicting ends and interests to be harmonized. Thus the instances appear of multiple criteria decision making. It is impossible as a rule to distinguish some particular scalar target and ignore the rest of them. This leads to vector optimization problems, involving order compatible with linearity.

Linear inequality implies linearity and order. When combined, the two produce an ordered vector space. Each linear inequality in the simplest environment of the sort is some half-space. Simultaneity implies many instances and so leads to the intersections of half-spaces. These yield polyhedra as well as arbitrary convex sets, identifying the theory of linear inequalities with convexity. [11]

Assume that $X$ is a vector space, $E$ is an ordered vector space, $f : X \to E^*$ is some operator, and $C := \text{dom}(f) \subset X$ is a convex set. A vector program $(C, f)$ is written as follows:

$$x \in C, \quad f(x) \to \inf.$$  

The standard sociological trick includes $(C, f)$ into a parametric family yielding the Legendre transform or Young–Fenchel transform of $f$:

$$f^*(l) := \sup_{x \in X} (l(x) - f(x)),$$

with $l \in X^\#$ a linear functional over $X$. The epigraph of $f^*$ is a convex subset of $X^\#$ and so $f^*$ is convex. Observe that $-f^*(0)$ is the value of $(C, f)$.

A convex function is locally a positively homogeneous convex function, a sublinear functional. Recall that $p : X \rightarrow \mathbb{R}$ is sublinear whenever

$$\text{epi} p := \{(x, t) \in X \times \mathbb{R} | p(x) \leq t\}$$

is a cone. Recall that a numeric function is uniquely determined from its epigraph. Given $C \subset X$, put

$$H(C) := \{(x, t) \in X \times \mathbb{R}^+ | x \in tC\},$$

the Hörmander transform of $C$. Now, $C$ is convex if and only if $H(C)$ is a cone. A space with a cone is a (pre)ordered vector space.

Thus, convexity and order are intrinsic to nonsmooth analysis.

**Boolean Tools in Action**

Assume that $X$ is a real vector space, $Y$ is a Kantorovich space. Let $\mathbb{B} := \mathbb{B}(Y)$ be the base of $Y$, i.e., the complete Boolean algebras of positive projections in $Y$;
and let \( m(Y) \) be the universal completion of \( Y \). Denote by \( L(X,Y) \) the space of linear operators from \( X \) to \( Y \). In case \( X \) is furnished with some \( Y \)-seminorm on \( X \), by \( L^m(X,Y) \) we mean the space of dominated operators from \( X \) to \( Y \). As usual, \( \{ T \leq 0 \} := \{ x \in X : Tx \leq 0 \} \); \( \ker(T) = T^{-1}(0) \) for \( T : X \to Y \). Also, \( P \in \text{Sub}(X,Y) \) means that \( P \) is sublinear, while \( P \in \text{PSub}(X,Y) \) means that \( P \) is polyhedral, i.e., finitely generated. The superscript \( ^m \) suggests domination.

**Kantorovich’s Theorem.** Consider the problem of finding \( X \) satisfying

\[
\begin{align*}
X & \xrightarrow{A} W \\
& \quad \quad \downarrow B \\
Y & \quad x
\end{align*}
\]

(1): \( \exists X A = B \iff \ker(A) \subset \ker(B) \).

(2): If \( W \) is ordered by \( W^+ \) and \( A(X) - W^+ = W^- - A(X) = W \), then

\[
\exists x \geq 0 \ xA = B \iff \{ A \leq 0 \} \subset \{ B \leq 0 \}.
\]

**The Farkas Alternative.** Let \( X \) be a \( Y \)-seminormed real vector space, with \( Y \) a Kantorovich space. Assume that \( A_1, \ldots, A_N \) and \( B \) belong to \( L^m(X,Y) \).

Then one and only one of the following holds:

(1) There are \( x \in X \) and \( b, b' \in B \) such that \( b' \leq b \) and

\[
b'Bx > 0, bA_1x \leq 0, \ldots, bA_Nx \leq 0.
\]

(2) There are positive orthomorphisms \( \alpha_1, \ldots, \alpha_N \in \text{Orth}(m(Y))_+ \) such that

\[
B = \sum_{k=1}^{N} \alpha_k A_k.
\]

**Theorem 1.** Let \( X \) be a \( Y \)-seminormed real vector space, with \( Y \) a Kantorovich space. Assume given some dominated operators \( A_1, \ldots, A_N, B \in L^m(X,Y) \) and elements \( u_1, \ldots, u_N, v \in Y \). The following are equivalent:

(1) For all \( b \in B \) the inhomogeneous operator inequality \( bBx \leq bv \) is a consequence of the consistent simultaneous inhomogeneous operator inequalities \( bA_1x \leq bu_1, \ldots, bA_Nx \leq bu_N \), i.e.,

\[
\{ bB \leq bv \} \supset \{ bA_1 \leq bu_1 \} \cap \cdots \cap \{ bA_N \leq bu_N \}.
\]

(2) There are positive orthomorphisms \( \alpha_1, \ldots, \alpha_N \in \text{Orth}(m(Y)) \) satisfying

\[
B = \sum_{k=1}^{N} \alpha_k A_k; \quad v \geq \sum_{k=1}^{N} \alpha_k u_k.
\]

**Infinitesimal Tools in Action**

Leibniz wrote about his version of calculus that “the difference from Archimedes style is only in expressions which in our method are more straightforward and more applicable to the art of invention.”

Nonstandard analysis has the two main advantages: it “kills quantifiers” and it produces the new notions that are impossible within a single model of set theory.

\(^2\)Cp. [2, p. 51].
\(^3\)Cp. [12, Th. 1].
\(^4\)Cp. [13, Th. 1].
By way of example let us turn to the nonstandard presentations of Kuratowski–Painlevé limits and the concept of infinitesimal optimality. Recall that the central concept of Leibniz was that of a monad\(^\text{5}\). In nonstandard analysis the monad \(\mu(F)\) of a standard filter \(F\) is the intersection of all standard elements of \(\mathcal{F}\).

Let \(F \subset X \times Y\) be an internal correspondence from a standard set \(X\) to a standard set \(Y\). Assume given a standard filter \(\mathcal{N}\) on \(X\) and a topology \(\tau\) on \(Y\). Put

\[
\forall\exists(F) := \{y' \mid (\forall x \in \mu(\mathcal{N}) \cap \text{dom}(F))(\forall y \approx y')(x, y) \in F\},
\]

\[
\forall\exists(F) := \{y' \mid (\exists x \in \mu(\mathcal{N}) \cap \text{dom}(F))(\forall y \approx y') (x, y) \in F\},
\]

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\]

with \(\ast\) symbolizing standardization and \(y \approx y'\) standing for the infinite proximity between \(y\) and \(y'\) in \(\tau\), i.e. \(y' \in \mu(\tau(y))\). Call \(Q_1Q_2(F)\) the \(Q_1Q_2\)-limit of \(F\) (here \(Q_k\) \((k := 1, 2)\) is one of the quantifiers \(\forall\) or \(\exists\)).

Assume for instance that \(F\) is a standard correspondence on some element of \(\mathcal{N}\) and look at the \(\exists\forall\)-limit and the \(\forall\exists\)-limit. The former is the limit superior or upper limit; the latter is the limit inferior or lower limit of \(F\) along \(\mathcal{N}\).

**Theorem 2**\(^6\) If \(F\) is a standard correspondence then

\[
\exists\forall(F) = \bigcap_{U \in \mathcal{N}} \text{cl}\left(\bigcup_{x \in U} F(x)\right),
\]

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\forall\exists(F) = \bigcap_{U \in \mathcal{N}} \text{cl}\left(\bigcup_{x \in U} F(x)\right),
\]

where \(\mathcal{N}\) is the grill of a filter \(\mathcal{N}\) on \(X\), i.e., the family comprising all subsets of \(X\) meeting \(\mu(\mathcal{N})\).

Convexity of harpedonaptae was stable in the sense that no variation of stakes within the surrounding rope can ever spoil the convexity of the tract to be surveyed.

Stability is often tested by perturbation or introducing various epsilons in appropriate places. One of the earliest excursions in this direction is connected with the classical Hyers–Ulam stability theorem for \(\varepsilon\)-convex functions. Exact calculations with epsilons and sharp estimates are often bulky and slightly mysterious.

Assume given a convex operator \(f : X \rightarrow E^\ast\) and a point \(\overline{\tau}\) in the effective domain \(\text{dom}(f) := \{x \in X \mid f(x) < +\infty\}\) of \(f\). Given \(\varepsilon \geq 0\) in the positive cone \(E^+_\varepsilon\) of \(E\), by the \(\varepsilon\)-subdifferential of \(f\) at \(\overline{\tau}\) we mean the set

\[
\partial_\varepsilon f(\overline{\tau}) := \{T \in L(X, E) \mid (\forall x \in X)(Tx - f(x) \leq T\overline{\tau} - f(\overline{\tau}) + \varepsilon)\}.
\]

The usual subdifferential \(\partial f(\overline{\tau})\) is the intersection:

\[
\partial f(\overline{\tau}) := \bigcap_{\varepsilon \geq 0} \partial_\varepsilon f(\overline{\tau}).
\]

In topological setting we use continuous operators, replacing \(L(X, E)\) with \(L(X, E)\).

Some cones \(K_1\) and \(K_2\) in a topological vector space \(X\) are in general position provided that

\(^5\text{Cp. [13].}\)

\(^6\text{Cp. [3] Sect. 5.2.}\)
the algebraic span of $K_1$ and $K_2$ is some subspace $X_0 \subset X$; i.e., $X_0 = K_1 - K_2 = K_2 - K_1$;

(2) the subspace $X_0$ is complemented; i.e., there exists a continuous projection $P : X \to X$ such that $P(X) = X_0$;

(3) $K_1$ and $K_2$ constitute a nonoblate pair in $X_0$.

Finally, observe that the two nonempty convex sets $C_1$ and $C_2$ are in general position if so are their Hörmander transforms $H(C_1)$ and $H(C_2)$.

**Theorem 3** Let $f_1 : X \times Y \to E^*$ and $f_2 : Y \times Z \to E^*$ be convex operators and $\delta, \varepsilon \in E^\tau$. Suppose that the convolution $f_2 \triangle f_1$ is $\delta$-exact at some point $(x, y, z)$; i.e., $\delta + (f_2 \triangle f_1)(x, y) = f_1(x, y) + f_2(y, z)$. If, moreover, the convex sets $\text{epi}(f_1, Z)$ and $\text{epi}(X, f_2)$ are in general position, then

\[
\partial_\varepsilon(f_2 \triangle f_1)(x, y) = \bigcup_{\varepsilon_1 \geq 0, \varepsilon_2 \geq 0, \varepsilon_1 + \varepsilon_2 = \varepsilon + \delta} \partial_{\varepsilon_1} f_2(y, z) \circ \partial_{\varepsilon_2} f_1(x, y).
\]

Some alternatives are suggested by actual infinities, which is illustrated with the conception of infinitesimal subdifferential and infinitesimal optimality.

Distinguish some downward-filtered subset $\mathcal{E}$ of $E$ that is composed of positive elements. Assuming $E$ and $\mathcal{E}$ standard, define the monad $\mu(\mathcal{E})$ of $\mathcal{E}$ as $\mu(\mathcal{E}) := \bigcap \{[0, \varepsilon] \mid \varepsilon \in \mathcal{E}\}$. The members of $\mu(\mathcal{E})$ are positive infinitesimals with respect to $\mathcal{E}$. As usual, $^o \mathcal{E}$ denotes the external set of all standard members of $E$, the standard part of $\mathcal{E}$.

Assume that the monad $\mu(\mathcal{E})$ is an external cone over $^o \mathbb{R}$ and, moreover, $\mu(\mathcal{E}) \cap ^o E = 0$. In application, $\mathcal{E}$ is usually the filter of order-units of $E$. The relation of infinite proximity or infinite closeness between the members of $E$ is introduced as follows:

\[
e_1 \approx e_2 \iff e_1 - e_2 \in \mu(\mathcal{E}) \& e_2 - e_1 \in \mu(\mathcal{E}).
\]

Now

\[
Df(\overline{\varepsilon}) := \bigcap_{\varepsilon \in \mathcal{E}} \partial_\varepsilon f(\overline{\varepsilon}) = \bigcup_{\varepsilon \in \mu(\mathcal{E})} \partial_\varepsilon f(\overline{\varepsilon}),
\]

which is the infinitesimal subdifferential of $f$ at $\overline{\varepsilon}$. The elements of $Df(\overline{\varepsilon})$ are infinitesimal subgradients of $f$ at $\overline{\varepsilon}$.

**Theorem 4** Let $f_1 : X \times Y \to E^*$ and $f_2 : Y \times Z \to E^*$ be convex operators. Suppose that the convolution $f_2 \triangle f_1$ is infinitesimally exact at some point $(x, y, z)$; i.e., $(f_2 \triangle f_1)(x, y) \approx f_1(x, y) + f_2(y, z)$. If, moreover, the convex sets $\text{epi}(f_1, Z)$ and $\text{epi}(X, f_2)$ are in general position then

\[
D(f_2 \triangle f_1)(x, y) = Df_2(y, z) \circ Df_1(x, y).
\]

Assume that there exists a limited value $e := \inf_{x \in C} f(x)$ of some program $(C, f)$. A feasible point $x_0$ is called an infinitesimal solution if $f(x_0) \approx e$, i.e., if $f(x_0) \leq f(x) + e$ for every $x \in C$ and every standard $\varepsilon \in \mathcal{E}$.

A point $x_0 \in X$ is an infinitesimal solution of the unconstrained problem $f(x) \to \inf$ if and only if $0 \in Df(x_0)$.

Consider some Slater regular program

\[
\Delta x = \Lambda \bar{x}, \quad g(x) \leq 0, \quad f(x) \to \inf;
\]
i.e., first, \( \Lambda \in L(X, \mathfrak{X}) \) is a linear operator with values in some vector space \( \mathfrak{X} \), the mappings \( f : X \to E^* \) and \( g : X \to F^* \) are convex operators (for the sake of convenience we assume that \( \text{dom}(f) = \text{dom}(g) = X \)); second, \( F \) is an Archimedean ordered vector space, \( E \) is a standard Kantorovich space of bounded elements; and, at last, the element \( g(\bar{x}) \) with some feasible point \( \bar{x} \) is a strong order unit in \( F \).

**Theorem 5** A feasible point \( x_0 \) is an infinitesimal solution of a Slater regular program if and only if the following system of conditions is compatible:

\[
\beta \in L^+(F, E), \quad \gamma \in L(\mathfrak{X}, E), \quad \gamma g(x_0) \approx 0, \\
0 \in \text{D}f(x_0) + \text{D}(\beta \circ g)(x_0) + \gamma \circ \Lambda.
\]

By way of illustration look at the general problem of optimizing discrete dynamic systems.

Let \( X_0, \ldots, X_N \) be some topological vector spaces, and let \( G_k : X_{k-1} \rightrightarrows X_k \) be a nonempty convex correspondence for all \( k := 1, \ldots, N \). The collection \( G_1, \ldots, G_N \) determines the dynamic family of processes \( (G_{k,l})_{k < l \leq N} \), where the correspondence \( G_{k,l} : X_k \rightrightarrows X_l \) is defined as

\[
G_{k,l} := G_{k+1} \circ \cdots \circ G_l \quad \text{if} \quad k + 1 < l;
\]

\[
G_{k,k+1} := G_{k+1} \quad (k := 0, 1, \ldots, N - 1).
\]

Clearly, \( G_{k,l} \circ G_{l,m} = G_{k,m} \) for all \( k < l < m \leq N \).

A path or trajectory of the above family of processes is defined to be an ordered collection of elements \( \mathfrak{r} := (x_0, \ldots, x_N) \) such that \( x_l \in G_{k,l}(x_k) \) for all \( k < l \leq N \). Moreover, we say that \( x_0 \) is the beginning of \( \mathfrak{r} \) and \( x_N \) is the ending of \( \mathfrak{r} \).

Let \( Z \) be a topological ordered vector space. Consider some convex operators \( f_k : X_k \to Z \) (\( k := 0, \ldots, N \)) and convex sets \( S_0 \subset X_0 \) and \( S_N \subset X_N \). Assume given a topological Kantorovich space \( E \) and a monotone sublinear operator \( P : Z^{N+1} \longrightarrow E^* \). Given a path \( \mathfrak{r} := (x_0, \ldots, x_N) \), put

\[
\mathfrak{f}(\mathfrak{r}) := (f_0(x_0), f_1(x_1), \ldots, f_k(x_N)).
\]

Let \( \text{Pr}_k : Z^{N+1} \longrightarrow Z \) denote the projection of \( Z^{N+1} \) to the \( k \)th coordinate. Then \( \text{Pr}_k(\mathfrak{f}(\mathfrak{r})) = f_k(x_k) \) for all \( k := 0, \ldots, N \).

Observe that \( \mathfrak{f} \) is a convex operator from \( X \) to \( Z \) which is the vector target of the discrete dynamic problem under study. Assume given a monotone sublinear operator \( P : Z^{N+1} \to E^* \). A path \( \mathfrak{r} \) is feasible provided that the beginning of \( \mathfrak{r} \) belongs to \( S_0 \) and the ending of \( \mathfrak{r} \), to \( S_N \). A path \( \mathfrak{r}^0 := (x_0^0, x_N^0) \) is infinitesimally optimal provided that \( x_0^0 \in S_0, x_N^0 \in S_N, \) and \( P \circ \mathfrak{f} \) attains an infinitesimal minimum over the set of all feasible paths. This is an instance of a general discrete dynamic extremal problem which consists in finding a path of a dynamic family optimal in some sense.

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\(^9\text{Cp. [9 Sect. 5.7].}\)
Introduce the sets
\[ C_0 := S_0 \times \prod_{k=1}^{N} X_k; \quad C_1 := G_1 \times \prod_{k=2}^{N} X_k; \]
\[ C_2 := X_0 \times G_2 \times \prod_{k=3}^{N-2} X_k; \ldots; \quad C_N := \prod_{k=0}^{N} X_k \times G_N; \]
\[ C_{N+1} := \prod_{k=1}^{N-1} X_k \times S_N; \quad X := \prod_{k=0}^{N} X_k. \]

**Theorem 6.** Suppose that the convex sets
\[ C_0 \times E^+, \ldots, C_{N+1} \times E^+ \]
are in general position as well as the sets \( X \times \text{epi}(P) \) and \( \text{epi}(f) \times E \).

A feasible path \( (x_0^0, \ldots, x_N^0) \) is infinitesimally optimal if and only if the following system of conditions is compatible:
\[ \alpha_k \in \mathcal{L}(X_k, E), \quad \beta_k \in \mathcal{L}^+(Z, E) \quad (k := 0, \ldots, N); \]
\[ \beta \in \partial P; \quad \beta_k := \beta \circ P_k; \]
\[ (\alpha_{k-1}, \alpha_k) \in DG_k(x_{k-1}^0, x_k^0) - \{0\} \times D(\beta_k \circ f_k)(x_k^0) \quad (k := 1, \ldots, N); \]
\[ -\alpha_0 \in DS_0(x_0) + D(\beta_0 \circ f_0)(x_0) \quad \alpha_N \in DS_N(x_N). \]

**Proof.** Each infinitesimally optimal path \( u := (x_0^0, \ldots, x_N^0) \) is obviously an infinitesimally optimal solution of the program
\[ v \in C_0 \cap \cdots \cap C_{N+1}, \quad P \circ f(v) \to \inf. \]

By the Lagrange principle the optimal value of this program is the value of some program
\[ v \in C_0 \cap \cdots \cap C_{N+1}, \quad g(v) \to \inf, \]
where \( g(v) := \beta(f(v)) \) for all paths \( v \) with \( \beta \in \partial P \). The latter has separated targets, which case is settled (cp. [6], p. 213).
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