A NOTE ON PROPAGATION OF SINGULARITIES OF SEMICONCAVE FUNCTIONS OF TWO VARIABLES

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Abstract. P. Albano and P. Cannarsa proved in 1999 that, under some applicable conditions, singularities of semiconcave functions in $\mathbb{R}^n$ propagate along Lipschitz arcs. Further regularity properties of these arcs were proved by P. Cannarsa and Y. Yu in 2009. We prove that, for $n=2$, these arcs are very regular: they can be found in the form (in a suitable Cartesian coordinate system) $\psi(x) = (x, y_1(x) - y_2(x))$, $x \in [0, \alpha]$, where $y_1, y_2$ are convex and Lipschitz on $[0, \alpha]$. In other words: singularities propagate along arcs with finite turn.

1. Introduction

Let $u$ be a function defined on an open set $\Omega \subset \mathbb{R}^n$ which is locally (linearly) semiconcave; i.e., $f$ is locally representable in the form $u(x) = g(x) + K\|x\|^2$, where $g$ is concave (cf. [3]).

Let $\Sigma(u)$ be the singular set of $u$, i.e.

$$\Sigma(u) = \{x \in \Omega : u \text{ is not differentiable at } x\}.$$ 

It is clear that in many questions concerning $\Sigma(u)$ we can suppose that $u$ is concave (or convex), since the results for semiconcave functions then easily follow. But it is reasonable to formulate theorems for semiconcave functions, since these functions are important in a number of applications (see [3]).

It is well-known that $\Sigma(u)$ is a rather small set: it can be covered by countably many Lipschitz DC hypersurfaces ([12]). (Note that for $A \subset \mathbb{R}^n$ there exists a convex (resp. semiconcave) function $u$ on $\mathbb{R}^n$ such that $A = \Sigma(u)$, if and only if $A$ is an $F_\sigma$ set which can be covered by countably many Lipschitz DC hypersurfaces, see [8].)

The set $\Sigma(u)$ can have isolated points, but P. Albano and P. Cannarsa [1] found applicable conditions ensuring that $\Sigma(u)$ is in a sense big in each neighbourhood of a given $x_0 \in \Sigma(u)$. (The results of [1] can be found also in the book [3].) In particular, they proved that if $D^+u(x_0) \setminus D^+u(x_0) \neq \emptyset$ (see Preliminaries for the definitions), then a Lipschitz arc $\xi : [0, \tau] \to \Omega$ emanating from $x_0$ is a subset of the singular set $\Sigma(u)$. The results of [1] were refined in [5]; in particular it is proved in [5, Corollary 4.3] that $\xi$ has nonzero (right continuous) right derivative at all points.

The purpose of the present note is to show that in $\mathbb{R}^2$ the results of [5] and methods from [12] and [10] easily imply that the restriction of $\xi$ to an interval $[0, \tau']$ has an equivalent parametrization of the form (in a suitable Cartesian coordinate system) $\psi(x) = (x, y_1(x) - y_2(x))$, $x \in [0, \alpha]$, where $y_1, y_2$ are convex and Lipschitz on $[0, \alpha]$. (This result is equivalent to the assertion that the restriction of $\xi$ to an interval $[0, \tau']$ has finite turn, cf. Remark 3.3). In particular, $\xi$ has (left continuous) left half-tangents at all points.

The question whether the results can be generalized to the case $n > 2$ remains open.

2. Preliminaries

By $B(x, r)$ we denote the open ball with center $x$ and radius $r$. The scalar product of $v, w \in \mathbb{R}^n$ is denoted by $\langle v, w \rangle$. If $A \subset \mathbb{R}^n$, $c \in \mathbb{R}$ and $v \in \mathbb{R}^n$, then we define the sets $A + v$ and $cA$ by

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the usual way and similarly set \( \langle v, A \rangle := \{ \langle v, a \rangle : a \in A \} \). The boundary and the convex hull of a set \( A \subset \mathbb{R}^n \) are denoted by \( \partial A \) and \( \text{conv} A \), respectively. The (Fréchet) derivative \( Df(a) \) of a function \( f \) on \( \mathbb{R}^n \) at \( a \in \mathbb{R}^n \) is considered as an element of \( \mathbb{R}^n \). The one-sided derivatives of a real or vector function \( \xi \) of one variable at \( x \in \mathbb{R} \) are denoted by \( \xi'_-(x) \) and \( \xi'_+(x) \).

If \( f \) is a function defined on a subset of \( \mathbb{R}^n \), \( x \in \mathbb{R}^n \) and \( v \in \mathbb{R}^n \), then we define the one-sided directional derivative as

\[
f'_+(x,v) := \lim_{h \to 0^+} \frac{f(x + hv) - f(x)}{h}.
\]

Let \( \Omega \subset \mathbb{R}^n \) be an open set and \( u \) a locally semiconcave function on \( \Omega \) (see Introduction). Then \( u \) is locally Lipschitz and so differentiable a.e. in \( \Omega \). For \( x \in \Omega \), we define (see [1] or [3, p. 54]) the set

\[
D^*u(x) = \{ p \in \mathbb{R}^n : \Omega \ni x \to \mathbb{R}, D(u)(x) \to p \}
\]

of all reachable gradients of \( u \) at \( x \) (note that \( D^*u(x) \) is also called limiting subdifferential, cf. [1, p. 725]).

The superdifferential \( D^+u(x) \) of \( u \) at \( x \) can be defined as the convex hull of \( D^*u(x) \) (see [1, p. 723], cf. [3, Theorem 3.3.6]).

Always \( D^+u(x) \subset \partial D^*u(x) \) (see [3, Proposition 3.3.4]). Note that the superdifferential \( D^+u(x) = \text{conv} D^*u(x) \) coincides with the Clarke’s subdifferential \( \partial^C u(x) \) (since \( \partial^C u(x) = \text{conv} D^*u(x) \), see, e.g., [4]).

Let \( u(x) = g(x) + K\|x\|^2 \), where \( g \) is concave, on a ball \( B(x_0, \delta) \subset \Omega \). Set \( f := -g \). Since \( D(K\|x\|^2) = 2Kx \), we easily obtain that \( D^*u(x_0) = -D^*f(x_0) + 2Kx_0 \), and therefore

\[
(2.1) \quad D^+u(x_0) = -\partial f(x_0) + 2Kx_0,
\]

where \( \partial f \) is the classical subdifferential of the convex function \( f \).

Recall that a function defined on an open convex subset of \( \mathbb{R}^n \) is a \textit{DC function} if it is a difference of two convex functions. We will need the following simple lemma which is a special case of the “mixing lemma” [10, Lemma 4.8].

\section*{Lemma 2.1.}
Let \( \varphi_1, \ldots, \varphi_p \) be DC functions on \( \mathbb{R} \), and let \( h \) be a continuous function on \( \mathbb{R} \) such that

\[
h(x) \in \{ \varphi_1(x), \ldots, \varphi_p(x) \} \quad \text{for each} \quad x \in \mathbb{R}.
\]

Then \( h \) is DC on \( \mathbb{R} \).

We will need also the well-known fact that convex functions are semismooth (see [7, Proposition 3], cf. also [9, Proposition 2.3]). In other words:

\section*{Lemma 2.2.}
Let \( f \) be a convex function on an open convex set \( C \subset \mathbb{R}^n \) and \( x_0 \in C \). Let \( 0 \neq q \in \mathbb{R}^n \), \( q_n \to q \), \( t_n \searrow 0 \), and \( z_n \in \partial f(x_n) \), where \( x_n := x_0 + t_nq_n \), be given. Then \( \langle q, z_n \rangle \to f'_+(x_0,q) \). In particular,

\[
(2.2) \quad \text{diam}(q, \partial f(x_n)) \to 0.
\]

\section*{3. The result and its proof}

The following result is an immediate consequence of [5, Corollary 4.3].

\section*{Theorem CY.}
Let \( u \) be a semiconcave function on an open set \( \Omega \subset \mathbb{R}^n \), \( x_0 \in \Sigma(u) \) be a singular point of \( u \) and

\[
\partial D^+u(x_0) \setminus D^*u(x_0) = \emptyset.
\]

Then there exists \( q \in \mathbb{R}^n \) with \( \|q\| = 1 \), \( \tau > 0 \), and a Lipschitz curve \( \xi : [0, \tau] \to \Sigma(u) \) such that

(i) \( \xi'_+(0) = q \),

(ii) \( \lim_{s \to 0^+} \xi'_+(s) = q \), and

(iii) \( \inf_{s \in [0,\tau]} \text{diam} D^+u(\xi(s)) > 0 \).
Note that it is proved in [5] also that $\xi'_+(s)$ exists for each $s \in [0, \tau)$ and $\xi'_+$ is right continuous on $[0, \tau)$. Further note that the result without (ii) was proved already in [1].

Using Theorem CY and the method of the proof of the implicit function theorem for DC functions [10, Theorem 4.4], we easily prove the following result.

**Theorem 3.1.** Let $u$ be a semiconcave function on an open set $\Omega \subset \mathbb{R}^2$, $x_0 \in \Sigma(u)$ be a singular point of $u$ and

$$\partial D^+ u(x_0) \setminus D^* u(x_0) \neq \emptyset.$$  

Then there exist a Cartesian coordinate system in $\mathbb{R}^2$ given by a map $A : \mathbb{R}^2 \to \mathbb{R}^2$ such that $A(x_0) = (0, 0)$, and convex Lipschitz functions $y_1, y_2$ on some $[0, \alpha]$ ($\alpha > 0$) such that, denoting $\psi(x) := (x, y_1(x) - y_2(x))$, $x \in [0, \alpha]$, we have $\psi(0) = (0, 0)$ and $A^{-1}(\psi([0, \alpha])) \subset \Sigma(u)$.

**Proof.** Let $\xi : [0, \tau) \to \Sigma(u)$ and $q \in \mathbb{R}^2$ have properties from Theorem CY. We will proceed in four steps. In steps 1-3 we will suppose that

(3.1) 

$$x_0 = (0, 0) \text{ and } q = (1, 0).$$

**Step 1** Set $e_2 := (0, 1)$. Let $u(x) = g(x) + K||x||^2$ for $x \in B(x_0, \delta) \subset \Omega$, where $g$ is concave and Lipschitz with a constant $L > 0$ on $B(x_0, \delta)$. Set $f := -g$. Applying (2.1) to any point $x \in B(x_0, \delta)$, we obtain $D^+ u(x) = -\partial f(x) + 2Kx, x \in B(x_0, \delta)$. So (iii) (of Theorem CY) easily implies that, for some $0 < \tau_1 < \tau$, we have that $f(\xi(s)) \in B(x_0, \delta)$ and $\partial f(\xi(s)) \subset B(0, L)$ for each $s \in [0, \tau_1]$, and

(3.2) 

$$\inf_{s \in [0, \tau_1]} \text{diam } \partial f(\xi(s)) > 0.$$ 

We will show that there exists $0 < \tau_2 < \tau_1$ such that

(3.3) 

$$\delta := \inf_{s \in (0, \tau_2]} \text{diam } (e_2, \partial f(\xi(s))) > 0.$$ 

Suppose on the contrary that there exists a sequence $(t_n)$ such that $t_n \searrow 0$ and

(3.4) 

$$\lim_{n \to \infty} \text{diam } (e_2, \partial f(\xi(t_n))) = 0.$$

Set $q_n := \xi(t_n)/t_n$ and $x_n := \xi(t_n) = t_n q_n$. Since $q_n \to q$ by (i), Lemma 2.2 gives that

(3.5) 

$$\lim_{n \to \infty} \text{diam } (q, \partial f(\xi(t_n))) = 0.$$ 

Since (3.4) and (3.5) clearly imply $\lim_{n \to \infty} \text{diam } f(\xi(t_n)) = 0$, we obtain a contradiction with (3.2).

**Step 2** Let $\xi = (\xi_1, \xi_2)$. By (ii), we have $\lim_{s \to 0^+} (\xi_1)'_+(s) = 1$ and therefore there exists $0 < \tau_3 < \tau_2$ such that $1/2 \leq (\xi_1)'(s)$ for a.e. $s \in (0, \tau_3)$. So $\xi_1$ is Lipschitz strictly increasing on $[0, \tau_3]$ and $(\xi_1)^{-1}$ is Lipschitz on $[0, \alpha]$, where $\alpha := \xi_1(\tau_3)$. Set $g(x) := \xi_2 \circ (\xi_1)^{-1}(x), x \in [0, \alpha]$. Then $g$ is Lipschitz and $\psi(x) := (x, g(x)), x \in [0, \alpha]$, is an equivalent parametrization of $\xi|[0, \tau_3]$.

**Step 3** Choose a partition $-L = y_0 < y_1 < \cdots < y_p = L$ of the interval $[-L, L]$ such that $\max\{y_i - y_{i-1}, i = 1, \ldots, p\} < \delta/2$. For each $x \in (0, \alpha)$, the set $\langle e_2, \partial f(\psi(x)) \rangle \subset [-L, L]$ is a closed interval of length at least $\delta$ and so we can choose $i_x \in \{1, \ldots, p\}$ such that

(3.6) 

$$y_{i_x} \in \langle e_2, \partial f(\psi(x)) \rangle \quad \text{and} \quad y_{i_x - 1} \in \langle e_2, \partial f(\psi(x)) \rangle.$$ 

For $i \in \{1, \ldots, p\}$, set $A_i := \{x \in (0, \alpha) : i_x = i\}$. We will show that, for each $i \in \{1, \ldots, p\}$ with $A_i \neq \emptyset$, the function $g|_{A_i}$ can be extended to a Lipschitz DC function $\varphi_i$ on $\mathbb{R}$.

To this end, fix a such $i$ and set

$$\omega_1(x) := f(x, g(x)) - y_{i-1}g(x) \quad \text{and} \quad \omega_2(x) := f(x, g(x)) - y_i g(x) \quad \text{for } x \in A_i.$$ 

Since $\omega_1(x) - \omega_2(x) = (y_{i-1} - y_i)g(x), x \in A_i$, it is sufficient to prove that $\omega_i$ $(i = 1, 2)$ can be extended to a Lipschitz convex function $c_i$ defined on $\mathbb{R}$. 


For each \( x \in A_i \), choose \( p_x \in \mathbb{R} \) such that \((p_x, y_i) \in \partial f(x, g(x))\) and consider the affine function
\[
a_x(t) := \omega_1(x) + p_x(t - x), \quad t \in \mathbb{R}.
\]
Set
\[
c_1(t) := \sup\{a_x(t) : x \in A_i\}, \quad t \in \mathbb{R}.
\]
Since \( \omega_1 \) is clearly bounded on \( A_i \) and \(|p_x| \leq L\) for \( x \in A_i \), it is easy to see that \( c_1 \) is a Lipschitz convex function on \( \mathbb{R} \).

Now consider arbitrary \( x, t \in A_i, \) \( x \neq t \). Since \((p_x, y_i) \in \partial f(x, g(x))\), we have
\[
f(t, g(t)) - f(x, g(x)) \geq p_x(t - x) + y_i(g(t) - g(x)),
\]
and therefore
\[
\omega_1(t) = f(t, g(t)) - y_i g(t) \geq f(x, g(x)) - y_i g(x) + p_x(t - x) = a_x(t).
\]
Since \( a_t(t) = \omega_1(t), \) \( t \in A_i \), we obtain that \( c_1 \) extends \( \omega_1 \). Quite similarly we can find a convex Lipschitz extension \( c_2 \) of \( \omega_2 \).

Since \( g(x) \in \{\varphi_1(x), \ldots, \varphi_p(x)\} \) for each \( x \in (0, \alpha) \), and \( g, \varphi_1, \ldots, \varphi_p \) are continuous on \([0, \alpha]\), we can clearly find \( \varphi_{i_0}, \varphi_{i_0} \in \{1, \ldots, p\} \) such that \( g(0) = \varphi_{i_0}(0) \) and \( g(\alpha) = \varphi_{i_0}(\alpha) \).

Let \( h \) be the extension of \( g \) with \( h(x) = \varphi_{i_0}(x), \) \( x < 0 \) and \( h(x) = \varphi_{i_0}(x), x > \alpha \). Then \( h \) is continuous on \( \mathbb{R} \) and \( h(x) \in \{\varphi_1(x), \ldots, \varphi_p(x)\} \) for each \( x \in \mathbb{R} \). Thus Lemma 2.1 implies that \( h \) is DC on \( \mathbb{R} \), i.e., \( h = \gamma_1 - \gamma_2 \), where \( \gamma_1 \) and \( \gamma_2 \) are convex on \( \mathbb{R} \). Then \( y_i := \gamma_i\mid_{[0, \alpha]}, \) \( i = 1, 2, \) are clearly convex Lipschitz functions, and \( \psi(x) = (x, y_1(x) - y_2(x)), \) \( x \in [0, \alpha] \).

**Step 4** If (3.1) does not hold, we can choose a Cartesian system of coordinates given by a map \( A : \mathbb{R}^2 \to \mathbb{R}^2 \) such that \( A(x_0) = (0, 0) \) and \( A(q) = (1, 0) \). Applying steps 1-3 to \( u^* := u \circ A^{-1} \) and \( \xi^* := A \circ \xi \), we obtain \( \psi \) of the demanded form with \( \psi([0, \alpha]) \subset \Sigma(u^*) = A(\Sigma(u)) \).

\[\square\]

**Remark 3.2.** Well-known elementary properties of convex functions on \( \mathbb{R} \) easily imply that the one-sided derivative \( \psi'_+ (\psi'_-) \) exists and is right (left) continuous on \([0, \alpha) ((0, \alpha)]\) and has finite variation on this interval. In other words, \( \psi \) has bounded convexity (see [11, Theorem 3.1] or [6, Lemma 5.5]). Further, since clearly \(|\psi'_+| \geq 1, |\psi'_-| \geq 1 \) we obtain that the curve \( \psi \) has finite turn (see [2, Theorem 5.4.2] or [6, Theorem 5.11]). So the curve \( \psi^* := A^{-1} \circ \psi \), for which \( \psi^*([0, \alpha]) \subset \Sigma(u) \), has also bounded convexity and finite turn.

**Remark 3.3.** The proof of Theorem 3.1 and Remark 3.2 show that, for the curve \( \xi : [0, \tau] \to \Sigma(u) \) from Theorem CY, there exists \( 0 < \tau^* < \tau \) such that \( \xi|_{[0, \tau^*]} \) has finite turn. In fact, this assertion “is not weaker” than Theorem 3.1, since it implies quickly by standard methods Theorem 3.1.

**Remark 3.4.** We did not shown that the curve \( \xi \) from Theorem CY has near 0 (left-continuous) left derivative \( \xi'_- \) at all points. However, the proof of Theorem 3.1 clearly implies that \( \xi \) has (left-continuous) left half-tangent on \((0, \tau^*)\) for some \( 0 < \tau^* < \tau \).

We will not give detailed proofs of facts from Remarks 3.2-3.4, since they would be inadequately long, and these facts are not essential for the present short note.

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