Characterization of Lipschitz continuous DC functions

A. Hantoute\textsuperscript{1,\dagger}, J.E. Martínez-Legaz\textsuperscript{2,\dagger}

\textsuperscript{1}Universidad de Chile, Centro de Modelamiento Matemático (CMM)
Avda Blanco Encalada 2120, Piso 7, Santiago, Chile

\textsuperscript{2}Universitat Autònoma de Barcelona
Departament d’Economia i d’Història Econòmica, 08193 Bellaterra, Spain

Abstract
We give a necessary and sufficient condition for a difference of convex (DC, for short) functions, defined on a locally convex space, to be Lipschitz continuous. Our criterion relies on the intersections of the $\varepsilon$-subdifferentials of the involved functions.

Key words. DC functions, Lipschitz continuity, Integration formulas, $\varepsilon$-subdifferential

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1 Introduction

In this paper, we work with a (Hausdorff) real locally convex topological vector space $X$ whose dual is denoted by $X^\ast$. The duality product is denoted by $\langle \cdot, \cdot \rangle : X \times X^\ast \rightarrow \mathbb{R}$, and the zero vector (in $X$ and $X^\ast$) by $\theta$.

Classical integration formulas ([8, 9]) have been first established in the Banach spaces setting for proper lower semicontinuous (lsc, for short) convex functions using the Fenchel subdifferential, which is defined for a given function $f : X \rightarrow \mathbb{R} \cup \{+\infty\}$ and a point $x$ in the domain of $f$, $\text{dom} \, f := \{x \in X \mid f(x) < +\infty\}$, by

$$\partial f(x) := \{x^\ast \in X^\ast : f(y) - f(x) \geq \langle y - x, x^\ast \rangle \text{ for all } y \in X\}.$$ 

These results have been extended outside the Banach space ([1, 7]) and the non-convex settings ([3]) by using the $\varepsilon$-subdifferential mapping, defined for $\varepsilon > 0$

\textsuperscript{\dagger}ahantoute@dim.uchile.cl
\textsuperscript{\dagger}juanenrique.martinez.legaz@uab.cat
In this paper we exploit an idea, recently used in [6], to establish several characterizations for the Lipschitz character of the difference of convex (DC, for short) functions. As a consequence, if the Lipschitz constant is equal to 0 then we obtain an integration formula guaranteeing the coincidence of the involved functions up to an additive constant. The main result is presented in Theorem 1 in a slightly more general form, valid in the locally convex spaces setting, which characterizes the domination of the variations of DC functions by means of a convex continuous functions. The desired integration formula is obtained in Theorem 5.

2 The main result

The desired results providing the characterization of Lipschitz DC functions will be given in Theorem 2 which is a consequence of the following theorem.

In what follows, \( f, g : X \to \mathbb{R} \cup \{+\infty\} \) are two given functions with a common domain
\[
D := f^{-1}(\mathbb{R}) = g^{-1}(\mathbb{R}),
\]
assumed nonempty and convex.

**Theorem 1** Let \( h : X \to \mathbb{R} \) be a continuous convex function such that \( h(\theta) = 0 \). Then, the following statements are equivalent:

(i) \( f \) and \( g \) are convex, lsc on \( D \), and satisfy
\[
f(x) - g(x) \leq f(y) - g(y) + h(x - y) \quad \text{for all } x, y \in D.
\]

(ii) For each \( x \in D \)
\[
\emptyset \neq \partial \varepsilon f(x) \subset \partial \varepsilon g(x) + \partial \varepsilon h(\theta) \quad \text{for all } \varepsilon > 0.
\]

(iii) For each \( x \in D \) there exists \( \delta > 0 \) such that
\[
\emptyset \neq \partial \varepsilon f(x) \subset \partial \varepsilon g(x) + \partial \varepsilon h(\theta) \quad \text{for all } \varepsilon \in (0, \delta).
\]

(iv) For each \( x \in D \)
\[
\partial \varepsilon f(x) \cap (\partial \varepsilon g(x) + \partial \varepsilon h(\theta)) \neq \emptyset \quad \text{for all } \varepsilon > 0.
\]

(v) For each \( x \in D \) there exists \( \delta > 0 \) such that
\[
\partial \varepsilon f(x) \cap (\partial \varepsilon g(x) + \partial \varepsilon h(\theta)) \neq \emptyset \quad \text{for all } \varepsilon \in (0, \delta).
\]
Proof. (i) $\implies$ (ii). Since $f$ is proper (dom $f \neq \emptyset$), convex and lsc on $D$, for any given $\varepsilon > 0$ the $\varepsilon$-subdifferential operator $\partial_{\varepsilon} f$ is nonempty on $D$ ([11] Prop. 2.4.4(iii)). For $x \in D$, we define the function $\tilde{g} : X \to \mathbb{R} \cup \{+\infty\}$ as

$$\tilde{g} := g + f (x) - g (x)$$

so that by (i) the inequality $f \leq \tilde{g} + h (-x)$ holds, as well as $f(x) = \tilde{g}(x) + h(\theta) = \tilde{g}(x)$. Notice that $\operatorname{cl} \tilde{g} = \operatorname{cl} g + f(x) - g(x)$, where $\operatorname{cl}$ refers to the corresponding lsc envelope. Hence, as $g$ is lsc on $D$, $\operatorname{cl} \tilde{g}$ coincides with $g + f (x) - g (x)$ on $D$, which implies that it is proper. Therefore, since ([4, Lemma 15])

$$\operatorname{cl}(\tilde{g} + h(-x)) = \operatorname{cl} \tilde{g} + h(-x) = \operatorname{cl} g + h(-x) + f(x) - g(x)$$

and $\partial_{\delta}(\operatorname{cl} \tilde{g})(x) = \partial_{\delta} \tilde{g}(x) = \partial_{\delta} g(x)$ (for all $\delta > 0$), by appealing to the sum rule of the $\varepsilon$-subdifferential (e.g., [11] Theorem 2.8.3) we get

$$\partial_{\varepsilon} f (x) \subset \bigcup_{\varepsilon_1, \varepsilon_2 \geq 0 \quad \varepsilon_1 + \varepsilon_2 = \varepsilon} (\partial_{\varepsilon_1}(\operatorname{cl} \tilde{g})(x) + \partial_{\varepsilon_2} h(\theta))$$

$$\quad = \bigcup_{\varepsilon_1, \varepsilon_2 \geq 0 \quad \varepsilon_1 + \varepsilon_2 = \varepsilon} (\partial_{\varepsilon_1} g(x) + \partial_{\varepsilon_2} h(\theta)) \subset \partial_{\varepsilon} g(x) + \partial_{\varepsilon} h(\theta);$$

showing that (ii) holds.

The implication (ii) $\implies$ (iii) $\implies$ (v) and (ii) $\implies$ (iv) $\implies$ (v) are obvious.

(v) $\implies$ (i). We fix $x, y \in D$ and take an arbitrary number $\varepsilon > 0$. For $m = 1, 2, \cdots$ we denote

$$x_{m,i} := x + \frac{i}{m} (y - x) \quad \text{for } i = 0, 1, \cdots, m.$$ 

Then, by the current assumption (v) for each $i$ and $m$ there exists $\gamma_{m,i} \in (0, m^{-1})$ such that

$$\partial_{m^{-1}\gamma_{m}} f (x_{m,i}) \cap [\partial_{m^{-1}\gamma_{m}} g(x_{m,i}) + \partial_{m^{-1}\gamma_{m}} h(\theta)] \neq \emptyset \quad \text{for all } \gamma \in (0, \gamma_{m,i}).$$

Set

$$\gamma_m := \min_{i \in \{1, \cdots, m\}} \gamma_{m,i},$$

so that $\gamma_m > 0$, and choose $u_{m,i}^* \in \partial_{m^{-1}\gamma_{m}} f (x_{m,i})$, $v_{m,i}^* \in \partial_{m^{-1}\gamma_{m}} g(x_{m,i})$ and $w_{m,i}^* \in \partial_{m^{-1}\gamma_{m}} h(\theta)$ such that $u_{m,i}^* = v_{m,i}^* + w_{m,i}^*$ for $i = 1, \cdots, m - 1$. In this way, if $u^* \in \partial_{\varepsilon} f(x)$ and $v^* \in \partial_{\varepsilon} g(y)$ are given we write

$$f (x_{m,1}) - f (x) \geq \frac{1}{m} \langle y - x, u^* \rangle - \varepsilon$$

$$f (x_{m,i+1}) - f (x_{m,i}) \geq \frac{1}{m} \langle y - x, u_{m,i}^* \rangle - m^{-1}\gamma_m \varepsilon \quad (i = 1, \cdots, m - 1)$$

$$g (x_{m,i+1}) - g (x_{m,i}) \geq - \frac{1}{m} \langle y - x, v_{m,i}^* \rangle - m^{-1}\gamma_m \varepsilon \quad (i = 1, \cdots, m - 1)$$

$$g (x_{m,m-1}) - g (y) \geq - \frac{1}{m} \langle y - x, v^* \rangle - \varepsilon.$$
Adding up these inequalities and using the facts that $x_{m,m} = y$ and $x_{m,0} = x$, together with $u_{m,i}^* = v_{m,i}^* + w_{m,i}^*$, we obtain that

$$f(y) - f(x) + g(x) - g(y) \geq \frac{1}{m} \langle y - x, u^* - v^* \rangle + \frac{1}{m} \sum_{i=1}^{m-1} \langle y - x, w_{m,i}^* \rangle - 2 (m - 1) m^{-1} \gamma_m \varepsilon - 2 \varepsilon.$$ 

Thus, since $w_{m,i}^* \in \partial_{m-1,\varepsilon} h(\theta)$ we deduce that

$$f(y) - f(x) + g(x) - g(y) \geq \frac{1}{m} \langle y - x, u^* - v^* \rangle - \frac{m-1}{m} h(x - y) - 2 (m - 1) m^{-1} \gamma_m \varepsilon - 2 \varepsilon$$

which gives us, as $m$ goes to $\infty$ (recall that $0 < \gamma_m \leq m^{-1}$),

$$f(y) - f(x) + g(x) - g(y) \geq -h(x - y) - 2 \varepsilon.$$

Hence, by letting $\varepsilon$ go to 0 we get

$$f(x) - g(x) \leq f(y) - g(y) + h(x - y);$$

that is, (i) follows.

The particular case $h := 0$ in Theorem 1 yields a new integration result, which relies on the intersection of the $\varepsilon$-subdifferentials of the nominal functions. We will denote by $f_D$ and $g_D$ the restrictions of $f$ and $g$ to $D$, respectively.

**Corollary 2** (cf. [2, Corollary 2.5]) The following statements are equivalent:

(i) $f$ and $g$ are convex, lsc on $D$, and $f_D - g_D$ is constant.

(ii) For each $x \in D$

$$\emptyset \neq \partial_\varepsilon f(x) \subset \partial_\varepsilon g(x) \quad \text{for all } \varepsilon > 0.$$

(iii) For each $x \in D$ there exists $\delta > 0$ such that

$$\emptyset \neq \partial_\varepsilon f(x) \subset \partial_\varepsilon g(x) \quad \text{for all } \varepsilon \in (0, \delta).$$

(iv) For each $x \in D$

$$\partial_\varepsilon f(x) \cap \partial_\varepsilon g(x) \neq \emptyset \quad \text{for all } \varepsilon > 0.$$

(v) For each $x \in D$ there exists $\delta > 0$ such that

$$\partial_\varepsilon f(x) \cap \partial_\varepsilon g(x) \neq \emptyset \quad \text{for all } \varepsilon \in (0, \delta).$$

The following corollary, giving a criterion for integrating the Fenchel subdifferential, is an immediate consequence of Corollary 2 in view of the straightforward relationships $\partial f(x) \subset \partial_\varepsilon f(x)$ and $\partial g(x) \subset \partial_\varepsilon g(x)$ for every $x \in D$ and every $\varepsilon > 0$. 

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Corollary 3 (cf. [6, Theorem 1]) The following statements are equivalent:

(i) For each $x \in D$
$$\emptyset \neq \partial f(x) \subset \partial g(x).$$

(ii) For each $x \in D$
$$\partial f(x) \cap \partial g(x) \neq \emptyset.$$

(iii) For each $x \in D$
$$\emptyset \neq \partial f(x) = \partial g(x).$$

If these statements hold, then $f$ and $g$ are convex, lsc on $D$, and $f_D - g_D$ is constant.

Remark 4 a) The preceding results remain true if $X$ is an arbitrary locally convex real topological vector space, not necessarily Hausdorff. Indeed, the equivalence between the convex and lsc character of a function and the nonemptiness of its $\varepsilon$-subdifferentials is a reformulation of the Fenchel-Moreau Theorem, the validity of which in non-Hausdorff spaces has been proved by S. Simons [11, Theorem 10.1].

b) The equivalence between (i) and (ii) in Corollary 2 also follows from a well-known characterization of global minima of DC functions due to J.-B. Hiriart-Urruty [5, Theorem 4.4]. Indeed, according to this characterization, if $f$ and $g$ are convex then one has $\partial \varepsilon f(x) \subset \partial \varepsilon g(x)$ for all $\varepsilon > 0$ if and only if $x$ is a global minimum of $f_D - g_D$. Hence, that condition holds for every $x \in D$ if and only if every $x \in D$ is a global minimum of $f_D - g_D$, which is obviously equivalent to $f_D - g_D$ being constant on $D$.

From now on we suppose that $X$ is a normed space with a norm denoted by $\|\cdot\|$ whose the dual norm is $\|\cdot\|_*$. We use $B_*(\theta, K)$ to denote the closed ball in $(X^*, \|\cdot\|_*)$ with center $\theta$ and radius $K \geq 0$, and for $A, B \subset X^*$ we set
$$d(A, B) := \inf \{\|a - b\|_* : a \in A, b \in B\},$$
with the convention that $d(A, B) := +\infty$ if $A$ or $B$ is empty.

At this moment, we easily get the main result of the paper by taking $h := K \|\cdot\|$ in Theorem 1.

Theorem 5 Let $K \geq 0$. Then, the following statements are equivalent:

(i) $f$ and $g$ are convex, lsc on $D$, and $f_D - g_D$ is Lipschitz with constant $K$.

(ii) For each $x \in D$
$$\emptyset \neq \partial \varepsilon f(x) \subset \partial \varepsilon g(x) + B_*(\theta, K) \quad \text{for all } \varepsilon > 0.$$

(iii) For each $x \in D$ there exists $\delta > 0$ such that
$$\emptyset \neq \partial \varepsilon f(x) \subset \partial \varepsilon g(x) + B_*(\theta, K) \quad \text{for all } \varepsilon \in (0, \delta).$$
(iv) For each $x \in D$
$$\partial_{\varepsilon} f(x) \cap [\partial_{\varepsilon} g(x) + B_*(\theta, K)] \neq \emptyset \quad \text{for all } \varepsilon > 0.$$ 

(v) For each $x \in D$ there exists $\delta > 0$ such that
$$\partial_{\varepsilon} f(x) \cap [\partial_{\varepsilon} g(x) + B_*(\theta, K)] \neq \emptyset \quad \text{for all } \varepsilon \in (0, \delta).$$

(vi) For each $x \in D$
$$d(\partial_{\varepsilon} f(x), \partial_{\varepsilon} g(x)) \leq K \quad \text{for all } \varepsilon > 0.$$

(vii) For each $x \in D$ there exists $\delta > 0$ such that
$$d(\partial_{\varepsilon} f(x), \partial_{\varepsilon} g(x)) \leq K \quad \text{for all } \varepsilon \in (0, \delta).$$

Proof. The proofs of the equivalences (i) \iff (ii) \iff (iii) \iff (iv) \iff (v) follow from Theorem 1 by observing that $\partial_{\varepsilon}(K \parallel \cdot)(\theta) = B_*(\theta, K)$. The implications (iv) \implies (vi) \implies (vii) are obvious. To prove (vii) \implies (i), given $x \in D$ we notice that (vii) implies the existence of $\delta > 0$ such that, for all $\gamma > 0$,
$$\partial_{\varepsilon} f(x) \cap [\partial_{\varepsilon} g(x) + B_*(\theta, K + \gamma)] \neq \emptyset \quad \text{for all } \varepsilon \in (0, \delta).$$

Hence, by the equivalence between (v) and (i), $f$ and $g$ are convex, lsc on $D$, and $f_D - g_D$ is Lipschitz with constant $K + \gamma$. Therefore, since $\gamma$ is arbitrary, $f_D - g_D$ is Lipschitz with constant $K$. \quad \blacksquare

Observing that statements (i), (iv), (v), (vi) and (vii) in Theorem 5 are symmetric in $f$ and $g$, it turns out that, under the assumptions of this theorem, statements (ii) and (iii) are also symmetric; therefore, if one has $\emptyset \neq \partial_{\varepsilon} f(x) \subset \partial_{\varepsilon} g(x) + B_*(\theta, K)$ for all $\varepsilon > 0$ for each $x \in D$, then one also has $\emptyset \neq \partial_{\varepsilon} g(x) \subset \partial_{\varepsilon} f(x) + B_*(\theta, K)$ for all $\varepsilon > 0$ for each $x \in D$. We thus obtain the following corollary:

Corollary 6 Let $K \geq 0$. If some (hence all) of the statements (i)–(vii) of Theorem 5 holds, then for every $x \in D$ and every $\varepsilon > 0$ the Hausdorff distance between $\partial_{\varepsilon} f(x)$ and $\partial_{\varepsilon} g(x)$ does not exceed the constant $K$.

Corollary 7 The following statements are equivalent:
(i) $f$ and $g$ are convex, lsc on $D$, and $f_D - g_D$ is constant.
(ii) For each $x \in D$
$$d(\partial_{\varepsilon} f(x), \partial_{\varepsilon} g(x)) = 0 \quad \text{for all } \varepsilon > 0.$$
(iii) For each $x \in D$ there exists $\delta > 0$ such that
$$d(\partial_{\varepsilon} f(x), \partial_{\varepsilon} g(x)) = 0 \quad \text{for all } \varepsilon \in (0, \delta).$$
From the previous result we obtain a complement to Corollary 3:

**Corollary 8** The following statements are equivalent:

(i) For each \( x \in D \),
\[
\emptyset \neq \partial f(x) = \partial g(x).
\]

(ii) For each \( x \in D \),
\[
d(\partial f(x), \partial g(x)) = 0.
\]

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