ON STRONG \((\alpha,T)\)-CONVEXITY

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Abstract. In this paper, strongly \((\alpha,T)\)-convex functions, i.e., functions \(f : D \to \mathbb{R}\) satisfying the functional inequality
\[
f(tx + (1-t)y) \leq tf(x) + (1-t)f(y) - \alpha(t)(x-y)^2 - (1-t)\alpha(t)(y-x)^2
\]
for \(x, y \in D\) and \(t \in T \cap [0,1]\) are investigated. Here \(D\) is a convex set in a linear space, \(\alpha\) is a nonnegative function on \(D - D\), and \(T \subseteq \mathbb{R}\) is a nonempty set. The main results provide various characterizations of strong \((\alpha,T)\)-convexity in the case when \(T\) is a subfield of \(\mathbb{R}\).

1. Introduction

Let \(I \subset \mathbb{R}\) be an interval and \(c\) be a positive number. A function \(f : I \to \mathbb{R}\) is called strongly convex with modulus \(c\) if
\[
f(tx + (1-t)y) \leq tf(x) + (1-t)f(y) - ct(1-t)(x-y)^2,
\]
for all \(x, y \in I\) and \(t \in [0,1]\). Strongly convex functions have been introduced by Polyak [14] and they play an important role in optimization theory and mathematical economics. Many properties of them can be found in the literature (see, e.g. [13], [15], [22], [8]). It is known, for instance, that a function \(f : I \to \mathbb{R}\) is strongly convex with modulus \(c\) if and only if for every \(x_0 \in \text{int} I\) there exists an \(a \in \mathbb{R}\) such that
\[
f(x) \geq c(x-x_0)^2 + a(x-x_0) + f(x_0), \quad x \in I,
\]
i.e., \(f\) has a quadratic support at \(x_0\). If \(f\) is differentiable and strongly convex with modulus \(c\) then its derivative \(f'\) is "strongly monotone" in the sense: \((f'(x) - f'(y))(x-y) \geq 2c(x-y)^2\), \(x,y \in I\) (cf. [15], p. 268).

In this paper we introduce the class of strongly \((\alpha,T)\)-convex functions (which is much wider than the class of strongly convex functions) and present, among other, some generalizations of the results mentioned above.

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Let $X$ be a real linear space. For a nonempty convex subset $D \subseteq X$, denote $D^*: = D - D := \{x - y : x, y \in D\}$.

Given a nonnegative even function $\alpha : D^* \to \mathbb{R}_+$ and a nonempty set $T \subseteq \mathbb{R}$ such that $T \cap [0, 1]$ is nonempty, we say that a map $f : D \to \mathbb{R}$ is strongly $(\alpha, T)$-convex, if for all $x, y \in D$ and $t \in T \cap [0, 1]$,

$$f(tx + (1 - t)y) \leq tf(x) + (1 - t)f(y) - t\alpha((1 - t)(x - y)) - (1 - t)\alpha(t(y - x))$$

holds. If (1) holds with $T = \{1/2\}$, i.e., for all $x, y \in D$,

$$f\left(\frac{x + y}{2}\right) \leq \frac{f(x) + f(y)}{2} - \alpha\left(\frac{x - y}{2}\right),$$

then the function $f$ is called strongly $\alpha$-Jensen convex. If $T \supseteq [0, 1]$, then the function $f$ is termed strongly $\alpha$-convex. By the nonnegativity of $\alpha$, we have that strongly $\alpha$-Jensen convex, strongly $(\alpha, T)$-convex, and strongly $\alpha$-convex functions are always convex in the same sense, respectively. More generally, if $\alpha, \beta : D^* \to \mathbb{R}_+$ and $\alpha \geq \beta$, then strong convexity with respect to $\alpha$ in some sense implies strong convexity with respect to $\beta$ in the same sense. Note also that for $\alpha(x) = cx^2$ strong $\alpha$-convexity coincides with strong convexity with modulus $c$.

2. Strengthening the strong Jensen convexity

In the next theorem and corollary, which are particular cases of the theorem in [6], the strong $\alpha$-Jensen convexity property will be strengthened. We provide their proof here because it is much simpler and more transparent than in the general case.

**Theorem 1.** Let $f : D \to \mathbb{R}$ be a strongly $\alpha$-Jensen convex function. Then $f$ is strongly $\tilde{\alpha}$-Jensen convex on $D$, where

$$\tilde{\alpha}(u) := \sup \left\{ n^2 \alpha\left(\frac{u}{n}\right) \mid n \in \mathbb{N} \right\} \quad (u \in D^*).$$

**Proof.** Assume that $f : D \to \mathbb{R}$ is strongly $\alpha$-Jensen convex and let $n \in \mathbb{N}$. Let $x, y \in D$. Consider the segment $[x, y]$ and divide it into $2n$ pieces of equal subsegments. For this, we define the system of points $x_0 = x, x_1, \ldots, x_{2n-1}$, $x_{2n} = y$ in the following way

$$x_i := x + \frac{1}{2n}(y - x) \quad (i \in \{0, \ldots, 2n\}).$$

We have the following two obvious identities:

$$x_{i+1} - x_{i-1} = \frac{y - x}{n} \quad \text{and} \quad x_i = \frac{x_{i-1} + x_{i+1}}{2}, \quad (i \in \{1, \ldots, 2n - 1\}).$$

Therefore, by the strong $\alpha$-Jensen convexity of $f$, we get

$$f(x_i) \leq \frac{f(x_{i-1}) + f(x_{i+1})}{2} - \alpha\left(\frac{x_i - y}{2n}\right).$$
for all $i \in \{1, \ldots, 2n-1\}$. Multiplying (5) by
\[
i, \quad \text{if} \quad i \in \{1, \ldots, n\}
\]
\[
2n-i, \quad \text{if} \quad i \in \{n+1, \ldots, 2n-1\}
\]
and adding the inequalities so obtained, we get that
(6)
\[
\sum_{i=1}^{n} if(x_i) + \sum_{i=n+1}^{2n-1} (2n-i)f(x_i)
\]
\[
\leq \sum_{i=1}^{n} \left( f(x_{i-1}) + f(x_{i+1}) \right) + \sum_{i=n+1}^{2n-1} \left( f(x_{i-1}) + f(x_{i+1}) \right) - \left( \sum_{i=1}^{n} + \sum_{i=n+1}^{2n-1} (2n-i) \right) \alpha \left( \frac{x-y}{2n} \right).
\]
The coefficient of $f(x_i)$ in inequality (6) is the following:
\[
i - \frac{i+1}{2} - \frac{i-1}{2} = 0, \quad \text{if} \quad 1 \leq i \leq n-1,
\]
\[
n - \frac{n-1}{2} - \frac{n-n}{2} = 1, \quad \text{if} \quad i = n,
\]
\[
(2n-i) - \frac{2n-i-1}{2} - \frac{2n-i+1}{2} = 0, \quad \text{if} \quad n+1 \leq i \leq 2n-1.
\]
The terms $f(x_0) = f(x)$ and $f(x_{2n}) = f(y)$ appear only on the right hand side of (6) with coefficients
\[
\frac{1}{2} \quad \text{and} \quad \frac{2n-(2n-1)}{2} = \frac{1}{2},
\]
respectively. Finally, the coefficient of the error function is
\[
\sum_{i=1}^{n} i + \sum_{i=n+1}^{2n-1} (2n-i) = \frac{n(n+1)}{2} + \frac{(n-1)n}{2} = n^2.
\]
Thus, (6) reduces to,
\[
f \left( \frac{x+y}{2} \right) = f(x_n) \leq f(x_0) + f(x_{2n}) - n^2 \alpha \left( \frac{x-y}{2n} \right) = f(x) + f(y) - n^2 \alpha \left( \frac{x-y}{2n} \right).
\]
Therefore, we get that $f$ is strongly $\tilde{\alpha}$-Jensen convex, where $\tilde{\alpha}$ is defined by (3). This completes the proof. \qed

**Example 2.** Assume that a function $f : I \rightarrow \mathbb{R}$ is strongly $\sin^2$-$Jensen$ convex, i.e.,
\[
f \left( \frac{x+y}{2} \right) \leq \frac{f(x) + f(y)}{2} - \sin^2 \left( \frac{x-y}{2} \right) \quad (x, y \in I),
\]
then, by Theorem 1 $f$ is also $\tilde{\sin}^2$-$Jensen$ convex, where, for $u \in \mathbb{R},$
\[
\tilde{\sin}^2(u) = \sup \left\{ n^2 \sin^2 \left( \frac{u}{n} \right) \mid n \in \mathbb{N} \right\} = u^2 \sup \left\{ \frac{n^2}{u^2} \sin^2 \left( \frac{u}{n} \right) \mid n \in \mathbb{N} \right\} = u^2 \lim_{n \to \infty} \frac{\sin^2 \left( \frac{u}{n} \right)}{\left( \frac{u}{n} \right)^2} = u^2.
\]
This means that $f$ is also strongly Jensen convex with modulus 1, i.e.,
\[
f \left( \frac{x+y}{2} \right) \leq \frac{f(x) + f(y)}{2} - \left( \frac{x-y}{2} \right)^2 \quad (x, y \in I).
\]
Corollary 3. Assume that there exists $u \in \frac{1}{2} D^* \setminus \{0\}$ such that

$$\limsup_{n \to \infty} n^2 \alpha \left( \frac{n}{u} \right) = \infty. \tag{7}$$

Then there is no strongly $\alpha$-Jensen convex function on $D$.

Proof. Assume that there exists a strongly $\alpha$-Jensen convex function $f : D \to \mathbb{R}$ and let $u \in \frac{1}{2} D^* \setminus \{0\}$ such that (7) holds. By Theorem 1, we get that $f$ is $\tilde{\alpha}$-Jensen convex on $D$. The definition of $\tilde{\alpha}$ implies that,

$$\tilde{\alpha}(u) \geq \limsup_{n \to \infty} n^2 \alpha \left( \frac{n}{u} \right) = \infty. \tag{8}$$

Hence, we get that $-\tilde{\alpha}(u) = -\infty$, which means that the error term in (2) is equal to $-\infty$ for some $x, y \in D$. This is a contradiction resulting the statement. \qed

Remark 4. If $X$ is a normed space, $\varepsilon, p$ are positive constants, and $\alpha(u) := \varepsilon \|u\|^p$ for $u \in D^*$, then condition (7) holds if and only if $p < 2$.

3. ON STRONG $(\alpha, F)$-CONVEXITY

Let $F$ be a subfield of $\mathbb{R}$. Given a real linear space $X$, a function $\varphi : X \to \mathbb{R}$ is called $F$-linear, if it is additive, i.e., for all $x, y \in X$,

$$\varphi(x + y) = \varphi(x) + \varphi(y),$$

and it is $F$-homogeneous, i.e., for all $x \in X$ and for all $\lambda \in F$,

$$\varphi(\lambda x) = \lambda \varphi(x).$$

As it is well-known, additive functions on $X$ are automatically $\mathbb{Q}$-linear. Therefore, we always have the inclusion $X'_{F} \subseteq X'_{\mathbb{Q}}$.

The following result is a consequence of the standard separation/sandwich theorems (cf. Mazur–Orlicz [7], Holmes [4], Nikodem–Páles–Wąsowicz [12]) or of the Rodé theorem ([19]).

Theorem 5. Let $\psi : X \to \mathbb{R}$ be an $F$-sublinear function, then there exists a $\varphi \in X'_{F}$, such that $\varphi \leq \psi$. 

Let $D \subseteq X$ be a nonempty set. We say that $D$ is $\mathbb{F}$-algebraically open if, for all $x_0 \in D$ and $h \in X$, there exists an $\varepsilon \in ]0, +\infty[$ such that $[x_0, x_0 + th] \subseteq D$ for all $t \in [0, \varepsilon] \cap \mathbb{F}$. In what follows, assume that $D \subseteq X$ is a nonempty $\mathbb{F}$-algebraically open convex set.

**Proposition 6.** [Cf. 2] Let $f : D \to \mathbb{R}$ be an $\mathbb{F}$-convex function, $x_0 \in D$ and $h \in X$, then the mapping

$$t \mapsto \frac{f(x_0 + th) - f(x_0)}{t}$$

is nondecreasing on the set $\{t \in \mathbb{F} \setminus \{0\} \mid x_0 + th \in D\}$.

The generalized $\mathbb{F}$-directional derivative of an $\mathbb{F}$-convex function $f : D \to \mathbb{R}$ at $x_0 \in D$ in a direction $h \in X$, denoted by $f'_\mathbb{F}(x_0, h)$, is defined as follows

$$f'_\mathbb{F}(x_0, h) := \lim_{t \to 0^+ \atop t \in \mathbb{F}} \frac{f(x_0 + th) - f(x_0)}{t}.$$  

Note that this generalized $\mathbb{F}$-directional derivative has similar properties as the standard directional derivative.

**Proposition 7.** [Cf. 2] Let $f : D \to \mathbb{R}$ be an $\mathbb{F}$-convex function and $x_0 \in D$ be an arbitrary element of $D$, then the mapping $h \mapsto f'_\mathbb{F}(x_0, h)$ is $\mathbb{F}$-sublinear.

Our main result is contained in the following theorem.

**Theorem 8.** For any function $f : D \to \mathbb{R}$, the following conditions are equivalent:

(i) $f$ is strongly $(\alpha, \mathbb{F})$-convex.

(ii) $f$ is $\mathbb{F}$-directionally differentiable at every point of $D$, and for all $x_0 \in D$, the map $h \mapsto f'_\mathbb{F}(x_0, h)$ is $\mathbb{F}$-sublinear on $X$, furthermore for all $x_0, x \in D$,

$$f(x) \geq f(x_0) + f'_\mathbb{F}(x_0, x - x_0) + \alpha(x - x_0).$$

(iii) For all $x_0 \in D$, there exits an element $\varphi \in X'_\mathbb{F}$ such that

$$f(x) \geq f(x_0) + \varphi(x - x_0) + \alpha(x - x_0) \quad \text{for all} \quad x \in D.$$

**Proof.** (i) $\Rightarrow$ (ii) It is evident that $f$ is $\mathbb{F}$-convex, which implies that $f$ is $\mathbb{F}$-directionally differentiable at every point of $D$, moreover for all $x_0 \in D$ the map $h \mapsto f'_\mathbb{F}(x_0, h)$ is $\mathbb{F}$-sublinear on $X$. To prove (ii), let $x_0, x \in D$ be arbitrary. Since $D$ is $\mathbb{F}$-algebraically open, there exists an $\varepsilon \in [0, 1[$ such that $x + \frac{t}{1-t}(x - x_0) = x_0 + \frac{t}{1-t}x_0 \in D$ for all $t \in [0, \varepsilon] \cap \mathbb{F}$. Let $h := \frac{x - x_0}{1-t}$. By the strong $(\mathbb{F}, \alpha)$-convexity of $f$, we get that

$$f(x_0 + th) \leq (1 - t)f(x_0) + tf(x_0 + h) - t\alpha((1 - t)h) - (1 - t)\alpha(-th) \quad \text{for all} \quad t \in [0, \varepsilon] \cap \mathbb{F}.$$  

Rearranging the above inequality, we have that

$$f(x_0 + h) \geq f(x_0) + \frac{f(x_0 + th) - f(x_0)}{t} + \alpha((1 - t)h) + \frac{1 - t}{t}\alpha(-th) \quad \text{for all} \quad t \in [0, \varepsilon] \cap \mathbb{F}.$$
By the nonnegativity of \( \alpha \),

\[
f(x_0 + h) \geq f(x_0) + \frac{f(x_0 + th) - f(x_0)}{t} + \alpha((1 - t)h) \quad \text{for all} \quad t \in [0, \varepsilon] \cap \mathbb{F}.
\]

Substituting \( h = \frac{t - x_0}{1 - t} \), we obtain that, for all \( t \in [0, \varepsilon] \cap \mathbb{F} \),

\[
(11) \quad f\left( x_0 + \frac{x - x_0}{1 - t} \right) \geq f(x_0) + \frac{1}{1 - t} f\left( x_0 + \frac{t}{1 - t} (x - x_0) \right) - f(x_0) + \alpha(x - x_0)
\]

holds. By the \( \mathbb{F} \)-convexity of \( f \), the mapping \( s \mapsto f(x_0 + s(x - x_0)) \) is continuous on \([0, \varepsilon] \cap \mathbb{F} \), whence we get

\[
\lim_{t \to 0^+} f\left( x_0 + \frac{x - x_0}{1 - t} \right) = f(x),
\]

furthermore, the limit

\[
\lim_{t \to 0^+} \frac{f\left( x_0 + \frac{t}{1 - t} (x - x_0) \right) - f(x_0)}{t/(1 - t)}
\]

exists and equals \( f'_\mathbb{F}(x_0, x - x_0) \). Thus, taking the limit \( t \to 0^+ \) for \( t \in \mathbb{F} \) in (11), we get (9), which completes the proof of (ii).

(ii) \( \Rightarrow \) (iii) Assume that \( f \) is \( \mathbb{F} \)-directionally differentiable at every point of \( D \) and for all \( x_0 \in D \), \( h \mapsto f'_\mathbb{F}(x_0, h) \) is \( \mathbb{F} \)-sublinear. By Theorem 5, there exists an element \( \varphi \in X'_\mathbb{F} \), such that

\[
f'_\mathbb{F}(x_0, h) \geq \varphi(h) \quad \text{for all} \quad h \in X.
\]

This and (9) implies that (10) holds.

(iii) \( \Rightarrow \) (i) Let \( x, y \in D \), \( t \in [0, 1] \cap \mathbb{F} \), and set \( x_0 := tx + (1 - t)y \). Then, by (iii), we have

\[
\begin{align*}
f(x) & \geq f(tx + (1 - t)y) + \varphi((1 - t)(x - y)) + \alpha((1 - t)(x - y)), \\
f(y) & \geq f(tx + (1 - t)y) + \varphi(t(y - x)) + \alpha(t(y - x)).
\end{align*}
\]

Multiplying the first inequality by \( t \) and the second inequality by \( 1 - t \) and adding up the inequalities so obtained, we get (11).

\[\square\]

**Corollary 9.** Let \( f : D \to \mathbb{R} \) be a strongly \((\alpha, \mathbb{F})\)-convex function. Then \( \alpha(0) = 0 \), \( \alpha \) is \( \mathbb{F} \)-directionally differentiable at \( 0 \) and

\[
\alpha'_\mathbb{F}(0, h) = 0 \quad (h \in X).
\]

**Proof.** If \( f \) is strongly \((\alpha, \mathbb{F})\)-convex then property (ii) of Theorem 8 holds. Let \( x_0 \in D \) be fixed and \( h \in X \). Since \( D \) is \( \mathbb{F} \)-algebraically open, there exists an \( \varepsilon \in ]0, 1] \cap \mathbb{F} \) such that \( x_0 + \varepsilon h \in D \). Then, substituting \( x = x_0 + th \) into (9) (where \( t \in ]0, \varepsilon] \cap \mathbb{F} \)), we get

\[
(12) \quad f(x_0 + th) \geq f(x_0) + f'_\mathbb{F}(x_0, th) + \alpha(th).
\]
Taking $h = 0$, by the nonnegativity of $\alpha$, it follows that $\alpha(0) = 0$. On the other hand, rearranging the above inequality,
\[
\frac{f(x_0 + th) - f(x_0)}{t} \geq f'_F(x_0, h) + \frac{\alpha(th)}{t}.
\]
By taking the limit $t \to 0^+$ and using the nonnegativity of $\alpha$ again, it follows that
\[
\lim_{t \to 0^+} \frac{\alpha(th)}{t} = 0.
\]
Therefore, $\alpha'(0, h) = 0$, proving that the $F$-directional derivative of $\alpha$ at the origin is zero. \qed

In the following result, we strengthen $(\alpha, F)$-convexity.

**Corollary 10.** Let $f : D \to \mathbb{R}$ be a strongly $(\alpha, F)$-convex function. Then $f$ is strongly $(\hat{\alpha}, F)$-convex, where $\hat{\alpha} : D^* \to \mathbb{R}$ is defined by

\[
\hat{\alpha}(u) := \sup \left\{ \frac{\alpha(tu)}{t} \mid t \in [0, 1] \cap F \right\}.
\]

**Proof.** Let $f : D \to \mathbb{R}$ be a strongly $(\alpha, F)$-convex function and $x_0, x$ be arbitrary elements of $D$. By Proposition 6, the mapping $t \mapsto \frac{f(x_0 + t(x - x_0)) - f(x_0)}{t}$ is nondecreasing on $[0, 1] \cap F$. Thus, for all $t \in [0, 1] \cap F$, we have that
\[
f(x) - f(x_0) \geq \frac{f(x_0 + t(x - x_0)) - f(x_0)}{t}.
\]
By Theorem 8, we get that
\[
f(x) - f(x_0) \geq f'_F(x_0, x - x_0) + \alpha(t(x - x_0)) \quad (t \in [0, 1] \cap F).
\]
Combining the above inequalities, we obtain
\[
f(x) - f(x_0) \geq f'_F(x_0, x - x_0) + \frac{\alpha(t(x - x_0))}{t} \quad (t \in [0, 1] \cap F).
\]
Using Theorem 8, this means that the function $f$ is also strongly $(\hat{\alpha}, F)$-convex, which completes the proof. \qed

4. **The $F$-Subgradient of $(\alpha, F)$-Convex Functions**

For any $f : D \to \mathbb{R}$ function and $x_0 \in D$, define the $F$-subgradient of $f$ at $x_0$ by
\[
\partial_F f(x_0) := \{ \varphi \in X_F^* \mid f(x) \geq f(x_0) + \varphi(x - x_0) \quad \text{for all} \quad x \in D \}.
\]
Obviously, $\partial_F f(\cdot)$ can be considered as a set-valued mapping defined on $D$ with values in $2^{X_F^*}$.

For $F$-convex functions, the $F$-subdifferential $\partial_F f(x_0)$ can also be expressed in terms of the $F$-directional derivative of $f$ at $x_0$. 
Proposition 11. [Cf. [2]] Let \( f : D \to \mathbb{R} \) be an \( \mathbb{F} \)-convex function. Then, for all \( x_0 \in D \),

\[
\partial f(x_0) = \{ \varphi \in X'_{\mathbb{F}} \mid f'_\varphi(x_0, h) \geq \varphi(h) \quad \text{for all} \quad h \in X \}.
\]

To describe the properties of the \( \mathbb{F} \)-subdifferential of strongly \((\alpha, \mathbb{F})\)-convex functions, we need to recall and define certain generalized monotonicity concepts whose original versions were introduced by Minty [9] and R. T. Rockafellar ([16], [18], [17]) in order to characterize the subdifferentials of convex functions.

We say that a set-valued mapping \( \Phi : D \to 2^{X_\alpha} \) is \( \alpha \)-monotone if

\[
\varphi(y - x) + \alpha(y - x) + \psi(x - y) + \alpha(x - y) \leq 0
\]

holds for every \( x, y \in D \), \( \varphi \in \Phi(x) \), and \( \psi \in \Phi(y) \). We call a set-valued mapping \( \Phi : D \to 2^{X_\alpha} \) \( \alpha \)-cyclically monotone if the inequality

\[
\sum_{j=0}^{n} (\varphi_j(x_{j+1} - x_j) + \alpha(x_{j+1} - x_j)) \leq 0
\]

is fulfilled for every \( n \in \mathbb{N} \), \( x_j \in D \) (\( j \in \{0, 1, \ldots, n, n + 1\} \)) with \( x_{n+1} = x_0 \), and \( \varphi_j \in \Phi(x_j) \) (\( j \in \{0, 1, \ldots, n\} \)). Obviously, by taking \( n = 2 \) in the above definition, \( \alpha \)-cyclical monotonicity implies \( \alpha \)-monotonicity, however, the reversed implication may not be valid. In the particular case when \( \alpha \) is identically zero, we simply speak about monotone and cyclically monotone set-valued maps. Observe that, by the nonnegativity of \( \alpha \), the properties \( \alpha \)-monotonicity and \( \alpha \)-cyclical monotonicity imply monotonicity and cyclical monotonicity, respectively.

We say that a mapping \( \Phi : D \to 2^{X_\alpha} \) is \( \mathbb{F} \)-maximal monotone if \( \Phi \) is monotone and, for any monotone mapping \( \Psi : D \to 2^{X_\alpha} \) fulfilling \( \Phi(x) \subseteq \Psi(x) \) for all \( x \in D \), also \( \Phi(x) = \Psi(x) \) holds for every \( x \in D \). In particular, \( \mathbb{Q} \)-maximal monotone mappings are called maximal monotone.

In the next result we summarize the properties of the \( \mathbb{F} \)-subdifferential of strongly \((\alpha, \mathbb{F})\)-convex functions.

Theorem 12. Let \( f : D \to \mathbb{R} \) be an \((\alpha, \mathbb{F})\)-convex function. Then, for every \( x_0 \in D \), \( \partial f(x_0) \) is a nonempty convex subset in \( X'_\mathbb{F} \) which is closed with respect to the pointwise convergence and

\[
\partial f(x_0) = \{ \varphi \in X'_\mathbb{F} \mid f(x) \geq f(x_0) + \varphi(x - x_0) + \alpha(x - x_0) \quad \text{for all} \quad x \in D \}.
\]

Furthermore, the map \( \partial f : D \to 2^{X'_\mathbb{F}} \) is \( \mathbb{F} \)-maximal monotone and \( \alpha \)-cyclically monotone.

Proof. The convexity and closedness (with respect to the pointwise convergence) of \( \partial f(x_0) \) directly follows from its definition. The inclusion \( \supseteq \) in (19) is a consequence of the definition (15). To prove the reversed inclusion, let \( \varphi \in \partial f(x_0) \) be arbitrary.
Then, by Proposition $11$, $f'_\varphi(x_0, h) \geq \varphi(h)$ holds for all $h \in X$. On the other hand, by the second assertion of Theorem $8$, for all $x \in D$, we have

$$f(x) \geq f(x_0) + f'_\varphi(x_0, x - x_0) + \alpha(x - x_0).$$

Hence, for all $x \in D$,

$$f(x) \geq f(x_0) + \varphi(x - x_0) + \alpha(x - x_0).$$

This proves that $\varphi$ also belongs to the right hand side of (19) and hence (19) holds with equality.

By the third assertion of Theorem $8$, the right hand side of (19) is nonempty, which yields the nonemptiness of $\partial f(x_0)$.

The $F$-maximal monotonicity is a consequence of [2, Theorem 5.4].

To prove the $\alpha$-cyclic monotonicity of $f$, let $n \in \mathbb{N}$, $x_j \in D$ for $j \in \{0, 1, \ldots, n, n+1\}$ with $x_{n+1} = x_0$, and $\varphi_j \in \partial f(x_j)$ for $j \in \{0, 1, \ldots, n\}$. Then, by the third assertion of Theorem $8$

$$f(x_{j+1}) \geq f(x_j) + \varphi_j(x_{j+1} - x_j) + \alpha(x_{j+1} - x_j) \quad (j \in \{0, 1, \ldots, n\}).$$

Adding up these inequalities for $j \in \{0, 1, \ldots, n\}$ and using $x_{n+1} = x_0$, the inequality (18) follows immediately proving the $\alpha$-cyclic monotonicity of $f$. $\Box$

The following statement is analogous to [16, Theorem 1].

**Theorem 13.** If $\Phi : D \to 2^{X'}$ is a nonempty-valued $\alpha$-cyclically monotone set-valued map, then there exists a strongly $(\alpha, F)$-convex function $f : D \to \mathbb{R}$ such that $\Phi(x) \subseteq \partial f(x)$ for every $x \in D$.

**Proof.** Let $x_0 \in D$ be fixed. For each $x \in D$, let $S(x)$ denote the set of all finite sums of the form

$$\sum_{j=0}^{n-1} (\varphi_j(x_{j+1} - x_j) + \alpha(x_{j+1} - x_j)),$$

where $n \in \mathbb{N}$, $x_j \in D$ ($j \in \{1, \ldots, n\}$) such that $x_n = x$, and $\varphi_j \in \Phi(x_j)$ for $j \in \{0, 1, \ldots, n-1\}$.

For any $\varphi \in \Phi(x)$, the $\alpha$-cyclical monotonicity of $\Phi$ yields

$$\sum_{j=0}^{n-1} (\varphi_j(x_{j+1} - x_j) + \alpha(x_{j+1} - x_j)) + \varphi(x_0 - x) + \alpha(x_0 - x) \leq 0.$$

Thus $-(\varphi(x_0 - x) + \alpha(x_0 - x))$ is an upper bound for $S(x)$. Hence, we may define a function $f : D \to \mathbb{R}$ by

$$f(x) = \sup S(x) \quad (x \in D).$$

In order to prove the desired inclusion $\Phi(x) \subseteq \partial f(x)$, consider arbitrary elements $x, y \in D$, $\varphi \in \Phi(x)$, and $\varepsilon > 0$. Then there exist $n \in \mathbb{N}$, $x_j \in D$
(j ∈ {1, . . . , n}) with x_n = x, and ϕ_j ∈ Φ(x_j) (j ∈ {0, 1, . . . , n − 1}) such that
\[ n−1 \sum_{j=0}^{n-1} (ϕ_j(x_{j+1} - x_j) + α(x_{j+1} - x_j)) > f(x) − ε. \]

The definition of f(y) and the above inequality yields
\[ f(y) ≥ n−1 \sum_{j=0}^{n-1} (ϕ_j(x_{j+1} - x_j) + α(x_{j+1} - x_j)) + ϕ(y - x) + α(y - x) \]
\[ ≥ f(x) − ε + ϕ(y - x) + α(y - x). \]

Letting ε tend to 0, we get
\[ f(y) ≥ f(x) + ϕ(y - x) + α(y - x). \]

Hence, ϕ ∈ ∂_F f(x) which proves the inclusion Φ(x) ⊆ ∂_F f(x). In particular, for every x ∈ D, by the nonemptiness of Φ(x), there exists an element ϕ ∈ X'_F such that (20) holds for all y ∈ D showing that the third assertion of Theorem 8 is valid. Thus, by Theorem 8 we obtain that f is strongly (α, F)-convex.

An immediate consequence of Theorem 13 is the following result.

**Corollary 14.** If Φ : D → 2^X'_F is an F-maximal α-cyclically monotone mapping, then there exists a strongly (α, F)-convex function f : D → R such that Φ(x) = ∂_F f(x) for every x ∈ D.

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