
Contents

1 FUNDAMENTALS	1
1.1 Topological Spaces	1
1.1.1 Definitions and Examples	1
1.1.2 Topological Interior and Closure of Sets	5
1.1.3 Continuity of Mappings	7
1.1.4 Bases for Topologies	9
1.1.5 Topologies Generated by Families of Mappings	10
1.1.6 Product Topology and Quotient Topology	12
1.1.7 Subspace Topology	13
1.1.8 Separation Axioms	15
1.1.9 Compactness	18
1.1.10 Connectedness and Disconnectedness	25
1.1.11 Net Convergence in Topological Spaces	28
1.2 Topological Vector Spaces	32
1.2.1 Basic Concepts in Topological Vector Spaces	32
1.2.2 Weak Topology and Weak* Topology	39
1.2.3 Quotient Spaces	46
1.3 Some Fundamental Theorems of Functional Analysis	49
1.3.1 Hahn-Banach Extension Theorem	50
1.3.2 Baire Category Theorem	54
1.3.3 Open Mapping Theorem	56
1.3.4 Closed Graph Theorem and Uniform Boundedness Principle	58
1.4 Exercises for Chapter 1	60
1.5 Commentaries to Chapter 1	63
2 BASIC THEORY OF CONVEXITY	65
2.1 Convexity of Sets	65
2.1.1 Basic Definitions and Elementary Properties	65
2.1.2 Operations on Convex Sets and Convex Hulls	69

2.2	Cores, Minkowski Functions, and Seminorms	74
2.2.1	Algebraic Interior and Linear Closure	74
2.2.2	Minkowski Gauges	78
2.2.3	Seminorms and Locally Convex Topologies	80
2.3	Convex Separation Theorems	85
2.3.1	Convex Separation in Vector Spaces	85
2.3.2	Convex Separation in Topological Vector Spaces . . .	95
2.3.3	Convex Separation in Finite Dimensions	102
2.3.4	Extreme Points of Convex Sets	114
2.4	Convexity of Functions	118
2.4.1	Descriptions and Properties of Convex Functions . .	118
2.4.2	Convexity under Differentiability	124
2.4.3	Operations Preserving Convexity of Functions . .	128
2.4.4	Continuity of Convex Functions	136
2.4.5	Lower Semicontinuity and Convexity	142
2.5	Extended Relative Interiors in Infinite Dimensions .	147
2.5.1	Intrinsic Relative and Quasi-Relative Interiors . .	147
2.5.2	Convex Separation via Extended Relative Interiors	158
2.5.3	Extended Relative Interiors of Graphs and Epigraphs	163
2.6	Exercises for Chapter 2	169
2.7	Commentaries to Chapter 2	173
3	CONVEX GENERALIZED DIFFERENTIATION	179
3.1	The Normal Cone and Set Extremality	179
3.1.1	Basic Definition and Normal Cone Properties . .	180
3.1.2	Set Extremality and Convex Extremal Principle .	182
3.1.3	Normal Cone Intersection Rule in Topological Vector Spaces	185
3.1.4	Normal Cone Intersection Rule in Finite Dimensions	190
3.2	Coderivatives of Convex-Graph Mappings	194
3.2.1	Coderivative Definition and Elementary Properties	195
3.2.2	Coderivative Calculus in Topological Vector Spaces	196
3.2.3	Coderivative Calculus in Finite Dimensions . . .	200
3.3	Subgradients of Convex Functions	201
3.3.1	Basic Definitions and Examples	201
3.3.2	Subdifferential Sum Rules	212
3.3.3	Subdifferential Chain Rules	216
3.3.4	Subdifferentiation of Maximum Functions	219
3.3.5	Distance Functions and Their Subgradients . . .	222

3.4	Generalized Differentiation under Polyhedrality	232
3.4.1	Polyhedral Convex Separation.	232
3.4.2	Polyhedral Normal Cone Intersection Rule	239
3.4.3	Polyhedral Calculus for Coderivatives and Subdifferentials	241
3.5	Exercises for Chapter 3	245
3.6	Commentaries to Chapter 3	249
4	ENHANCED CALCULUS AND FENCHEL DUALITY	255
4.1	Fenchel Conjugates.	255
4.1.1	Definitions, Examples, and Basic Properties	255
4.1.2	Support Functions	263
4.1.3	Conjugate Calculus	267
4.2	Enhanced Calculus in Banach Spaces.	273
4.2.1	Support Functions of Set Intersections	273
4.2.2	Refined Calculus Rules	275
4.3	Directional Derivatives	278
4.3.1	Definitions and Elementary Properties	279
4.3.2	Relationships with Subgradients	280
4.4	Subgradients of Supremum Functions	283
4.4.1	Supremum of Convex Functions	283
4.4.2	Subdifferential Formula for Supremum Functions	285
4.5	Subgradients and Conjugates of Marginal Functions	286
4.5.1	Computing Subgradients and Another Chain Rule	287
4.5.2	Conjugate Calculations for Marginal Functions	290
4.6	Fenchel Duality	292
4.6.1	Fenchel Duality for Convex Composite Problems	292
4.6.2	Duality Theorems via Generalized Relative Interiors	298
4.7	Exercises for Chapter 4	302
4.8	Commentaries to Chapter 4	304
5	VARIATIONAL TECHNIQUES AND FURTHER SUBGRADIENT STUDY	311
5.1	Variational Principles and Convex Geometry	311
5.1.1	Ekeland's Variational Principle and Related Results	312
5.1.2	Convex Extremal Principles in Banach Spaces	315
5.1.3	Density of ε -Subgradients and Some Consequences	318
5.2	Calculus Rules for ε -Subgradients	322
5.2.1	Exact Sum and Chain Rules for ε -Subgradients	322
5.2.2	Asymptotic ε -Subdifferential Calculus	325
5.3	Mean Value Theorems for Convex Functions.	328

5.3.1	Mean Value Theorem for Continuous Functions	328
5.3.2	Approximate Mean Value Theorem	330
5.4	Maximal Monotonicity of Subgradient Mappings	335
5.5	Subdifferential Characterizations of Differentiability	338
5.5.1	Gâteaux and Fréchet Differentiability	338
5.5.2	Characterizations of Gâteaux Differentiability	346
5.5.3	Characterizations of Fréchet Differentiability	350
5.6	Generic Differentiability of Convex Functions	353
5.6.1	Generic Gâteaux Differentiability	354
5.6.2	Generic Fréchet Differentiability	356
5.7	Spectral and Singular Functions in Convex Analysis	359
5.7.1	Von Neumann Trace Inequality	359
5.7.2	Spectral and Symmetric Functions	362
5.7.3	Singular Functions and Their Subgradients	366
5.8	Exercises for Chapter 5	371
5.9	Commentaries to Chapter 5	375
6	MISCELLANEOUS TOPICS ON CONVEXITY	381
6.1	Strong Convexity and Strong Smoothness	381
6.1.1	Basic Definitions and Relationships	381
6.1.2	Strong Convexity/Strong Smoothness via Derivatives	385
6.2	Derivatives of Conjugates and Nesterov's Smoothing	391
6.2.1	Differentiability of Conjugate Compositions	391
6.2.2	Nesterov's Smoothing Techniques	393
6.3	Convex Sets and Functions at Infinity	398
6.3.1	Horizon Cones and Unboundedness	398
6.3.2	Perspective and Horizon Functions	400
6.4	Signed Distance Functions	404
6.4.1	Basic Definition and Elementary Properties	405
6.4.2	Lipschitz Continuity and Convexity	407
6.5	Minimal Time Functions	410
6.5.1	Minimal Time Functions with Constant Dynamics	410
6.5.2	Subgradients of Minimal Time Functions	416
6.5.3	Signed Minimal Time Functions	420
6.6	Convex Geometry in Finite Dimensions	424
6.6.1	Carathéodory Theorem on Convex Hulls	425
6.6.2	Geometric Version of Farkas Lemma	427
6.6.3	Radon and Helly Theorems on Set Intersections	430
6.7	Approximations of Sets and Geometric Duality	432
6.7.1	Full Duality between Tangent and Normal Cones	432
6.7.2	Tangents and Normals for Polyhedral Sets	434
6.8	Exercises for Chapter 6	435
6.9	Commentaries to Chapter 6	441

7 CONVEXIFIED LIPSCHITZIAN ANALYSIS	445
7.1 Generalized Directional Derivatives	446
7.1.1 Definitions and Relationships	446
7.1.2 Properties of Extended Directional Derivatives	452
7.2 Generalized Derivative and Subderivative Calculus	455
7.2.1 Calculus Rules for Subderivatives	456
7.2.2 Calculus of Generalized Directional Derivatives	461
7.3 Directionally Generated Subdifferentials	465
7.3.1 Basic Definitions and Some Properties	465
7.3.2 Calculus Rules for Generalized Gradients	470
7.3.3 Calculus of Contingent Subgradients	477
7.4 Mean Value Theorems and More Calculus	480
7.4.1 Mean Value Theorems for Lipschitzian Functions	480
7.4.2 Additional Calculus Rules for Generalized Gradients	483
7.5 Strict Differentiability and Generalized Gradients	486
7.5.1 Notions of Strict Differentiability	487
7.5.2 Single-Valuedness of Generalized Gradients	490
7.6 Generalized Gradients in Finite Dimensions	493
7.6.1 Rademacher Differentiability Theorem	494
7.6.2 Gradient Representation of Generalized Gradients	495
7.6.3 Generalized Gradients of Antiderivatives	497
7.7 Subgradient Analysis of Distance Functions	500
7.7.1 Regular and Limiting Subgradients of Lipschitzian Functions	500
7.7.2 Regular and Limiting Subgradients of Distance Functions	505
7.7.3 Subgradients of Convex Signed Distance Functions	510
7.8 Differences of Convex Functions	514
7.8.1 Continuous DC Functions	515
7.8.2 The Mixing Property of DC Functions	518
7.8.3 Locally DC Functions	525
7.8.4 Subgradients and Conjugates of DC Functions	532
7.9 Exercises for Chapter 7	536
7.10 Commentaries to Chapter 7	543
Glossary of Notation and Acronyms	553
List of Figures	557
References	559
Subject Index	577