

Farthest distance function to strongly convex sets in Hilbert spaces

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Based on a joint work with:

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Overview

- The letter X stands for (real) Hilbert spaces endowed with an inner product $\langle \cdot, \cdot \rangle$ and associated norm $\|\cdot\|$.
- For every $\emptyset \neq S \subset X$ and every $x \in X$, The distance function d_S and the farthest distance function dfar_S (*resp.*, the nearest points and the farthest points) from S to x are defined by

$$d_S(x) := d(x, S) := \inf_{y \in S} \|x - y\| \text{ and}$$

$$\text{dfar}_S(x) := \text{dfar}(x, S) := \sup_{y \in S} \|x - y\|$$

$$(\text{resp.}, \text{Proj}_S(x) := \text{Proj}(S, x) := \{y \in S : d_S(x) = \|x - y\|\} \text{ and}$$

$$\text{Far}_S(x) := \text{Far}(S, x) := \{y \in S : \text{dfar}_S(x) = \|x - y\|\}).$$

When $\text{Proj}_S(x)$ (*resp.*, $\text{Far}_S(x)$) contains one and only one vector $y \in S$, we set $\text{proj}_S(x) := y$ (*resp.*, $\text{far}_S(x)$).

- Let C be a convex set and let $x \in C$. The **normal cone** in the sense of convex analysis to x in C is the set of normal vector y to x such that

$$N_C(x) = \{y \in \mathcal{H} : \langle y, z - x \rangle \leq 0, \forall z \in C\}.$$

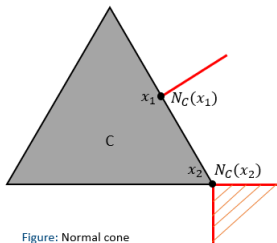


Figure: Normal cone
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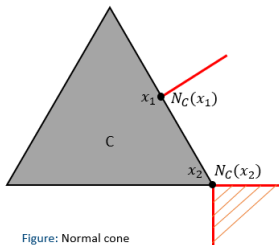


Figure: Normal cone
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- Let S be a nonempty subset in X . The **proximal normal cone** to S at $x \in S$ is

$$N^P(S; x) := \{v \in \mathcal{H} : \exists r > 0, x \in \text{Proj}_S(x + rv)\}.$$

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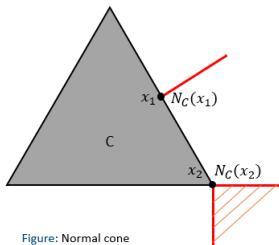


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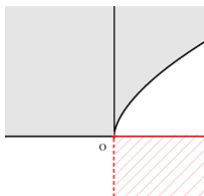


Figure: Proximal normal cone



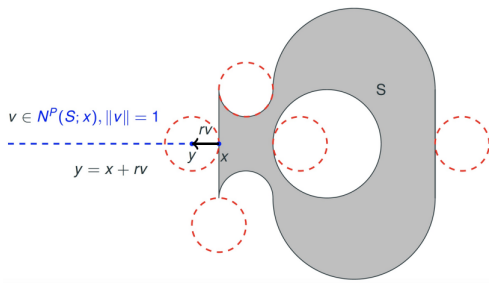
Figure: N^P is often reduced to 0

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Definition

Let S be a nonempty subset of \mathcal{H} and $r \in]0, +\infty]$. One says that S is **r-prox-regular** whenever, for all $x \in S$ and for all $v \in N^P(S, x) \cap \mathbb{B}$, one has

$$x \in \text{Proj}_S(x + tv) \text{ for any real } t \in]0, r].$$

or equivalently

$$B(x + tv, t) \cap S = \emptyset.$$

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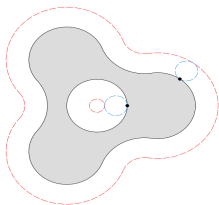


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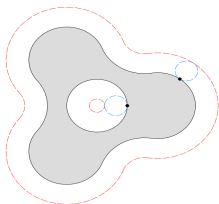


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The set S is **r -prox-regular** whenever $\text{proj}_S : U_r(S) := \{x \in \mathcal{H} : d_S(x) < r\} \rightarrow S$ is well-defined and norm-to-norm continuous.

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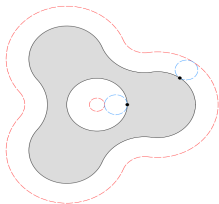


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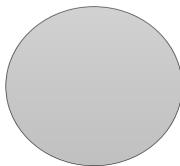


Figure: Nonempty closed convex
 $\Leftrightarrow \infty$ -prox-regular

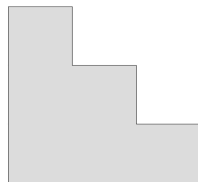


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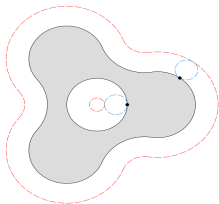


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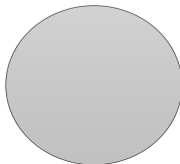


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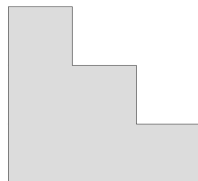


Figure: Lack of prox-regularity

Contributors: H. Federer (1959); J.-P. Vial (1983); A. Canino (1988); A. Shapiro (1994); F.H. Clarke, R.L. Stern, P.R. Wolenski (1995); R.A. Poliquin, R.T. Rockafellar, L. C. Sdr, Thibault (2000).



Theorem ([3])

Let S be a nonempty closed subset of \mathcal{H} and $r > 0$. The following are equivalent:

- (a) S is r -prox-regular;
 (b) for all $x, x' \in S$, for all $v \in N^P(S; x)$, one has

$$\langle v, x' - x \rangle \leq \frac{1}{2r} \|v\| \|x - x'\|^2;$$

- (c) the mapping $\text{proj}_S(\cdot)$ is well defined on $U_r(S)$, and for every real $s \in]0, r[$, for all $x, x' \in U_s(S)$,

$$\|\text{proj}_S(x) - \text{proj}_S(x')\| \leq \frac{1}{1 - (s/r)} \|x - x'\|;$$

- (d) for any $u \in U_r(S) \setminus S$ such that $\text{proj}_S(u) =: x$ is well defined, one has

$$x = \text{proj}_S\left(x + \frac{t}{d_S(u)}(u - x)\right) \quad \text{for all } t \in [0, r];$$

- (e) the function $d_S^2(\cdot)$ is differentiable on $U_r(S)$ with a locally Lipschitz derivative and

$$\nabla d_S^2(x) = 2(x - \text{proj}_S(x)) \quad \text{for all } x \in U_r(S).$$

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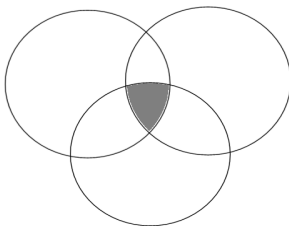
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- If S is r -prox-regular, then Fréchet N^F , Mordukhovich limiting N^L , Clarke N^C ,

$$N^P(S; \cdot) = N^F(S; \cdot) = N^L(S; \cdot) = N^C(S; \cdot) := N(S; \cdot).$$



Definition

Let C be a nonempty subset in X . One says that C is **R -strongly convex** for some real $R > 0$ whenever there is a nonempty set $L \subset X$ such that

$$C = \bigcap_{x \in L} B[x, R].$$

Contributors: H. Frankowska, C. Olech (1981), J. P. Vial (1985), E. S. Polovinkin (1996, 2000), M. V. Balashov (2004, 2006), G. E. Ivanov (1995, 2006), A. Weber and G. Reibig (2013).

Theorem ([7, 10])

Let C be a nonempty closed convex bounded subset in X and let $R > 0$ be a real. The following assertions are equivalent:

- (a) the set C is R -strongly convex;
 (b) for all $x, x' \in C$ and for all $v \in N(C; x)$, one has

$$\langle v, x' - x \rangle \leq -\frac{\|v\|}{2R} \|x' - x\|^2;$$

(c) the mapping far_C is well defined on $\mathcal{E}_R(C) := \{x \in X : \text{d}\text{far}_C(x) > R\}$ and for every real $s > R$, for all $x, x' \in \mathcal{E}_s(C)$,

$$\|\text{far}_C(x) - \text{far}_C(x')\| \leq \frac{1}{(s/R) - 1} \|x - x'\|;$$

(d) for any $u \in \mathcal{E}_R(C)$ such that $\text{far}_C(u) =: x$ is well defined, one has

$$x = \text{far}_C\left(x - \frac{t}{\text{d}\text{far}_C(u)}(x - u)\right) \quad \text{for all } t \in]R, +\infty[;$$

(e) the function $\text{d}\text{far}_C^2(\cdot)$ is differentiable on $\mathcal{E}_R(C)$ with a locally Lipschitz derivative and

$$\nabla \text{d}\text{far}_C^2(x) = 2(x - \text{far}_C(x)) \quad \text{for all } x \in \mathcal{E}_R(C).$$

Semiconcavity of the farthest distance function

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Definition

Let U a nonempty convex subset of X and $\sigma \geq 0$ be a real. A function $f : U \rightarrow \mathbb{R} \cup \{+\infty\}$ is said to be linearly σ -semiconvex on U provided that for every $t \in]0, 1[$ and every $x, y \in U$

$$f(tx + (1 - t)y) \leq tf(x) + (1 - t)f(y) + \frac{\sigma}{2}t(1 - t)\|x - y\|^2$$

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Let S be an r -prox-regular.

- *G. Colombo and L. Thibault* ([3]): It is equivalent to for any real $0 < s < r$, the function d_S^2 is $s/(r - s)$ -semiconvex on any convex set included in $U_s(S)$.
- *M. V. Balashov* ([6]): The function d_S is $(r - s)^{-1}$ - semiconvex on any convex set included in $U_s(S)$.
- *F. Nacry and L. Thibault* ([4]): Provide a short proof of Balashov's result by establishing that a prox-regular set is nothing but the complement of union of closed balls of common radius.

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Theorem (Balashov-Golubev ([6], 2014), Nacry-N.V.A.T-Thibault (2022))

Let C be a nonempty closed bounded subset of X and let $R > 0$ be a positive real. The following assertions are equivalent:

(a) the set C is R -strongly convex;

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- (b) for any real $s > R$, the function $-\text{d}_{\text{far}_C}$ is linearly semiconvex on nonempty convex subset V of $\mathcal{E}_R(C)$ with $(s - R)^{-1}$ as coefficient;*

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- (c) the function $-\text{dfar}_C$ is locally linearly semiconvex on $\mathcal{E}_R(C)$, that is, linearly semiconvex near each point in $\mathcal{E}_R(C)$.*

Main idea of the proof: $(a \Rightarrow b)$

- Let C be R -strongly convex with $R > 0$ and let S be r -prox-regular with $r > 0$ such that $0 < R < r$. The set $C + S$ is $(r - R)$ -prox-regular, so closed ([10]).
- Let S be an r -prox-regular with $r > 0$. Then, for all $s \in]0, r[$, the set $X \setminus S$ is the union of a family of closed balls of X of radius s ([4]).
- If S is the union of a collection of closed balls with a $r > 0$, then on each nonempty convex set U included in $c(X \setminus S)$, then d_S is r^{-1} -semiconcave ([8]).

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- Let S be an r -prox-regular with $r > 0$. Then, for all $s \in]0, r[$, the set $X \setminus S$ is the union of a family of closed balls of X of radius s ([4]).
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- If S is the union of a collection of closed balls with a $r > 0$, then on each nonempty convex set U included in $c/(X \setminus S)$, then d_S is r^{-1} -semiconcave ([8]).
 $\Rightarrow d(\cdot, S)$ is $(s - t)^{-1}$ -linearly semiconcave on $U \subset D$.

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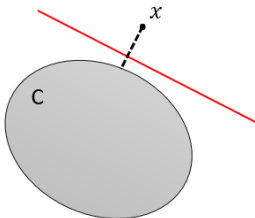
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- If S is the union of a collection of closed balls with a $r > 0$, then on each nonempty convex set U included in $\text{cl}(X \setminus S)$, then d_S is r^{-1} -semiconcave ([8]).
 $\Rightarrow d(\cdot, S)$ is $(s - t)^{-1}$ -linearly semiconcave on $U \subset D$.
- Also prove that: $\text{dfar}_C(u) = s + d(u, \{\text{dfar}_C \leq s\})$ for all $u \in \mathcal{E}_s(C)$.

$\text{dfar}_C(\cdot)$ is $(s - t)^{-1}$ -linearly semiconcave.

Farthest distance and separating balls

- Let C be a **nonempty closed convex set** of X and $x \in X \setminus C$, it is well-known that with $x_\star := d_C(x)^{-1}(x - \text{proj}_C(x))$, the separation property for some real α

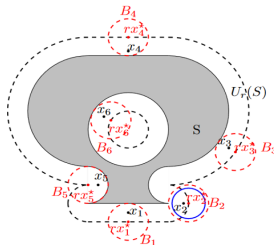
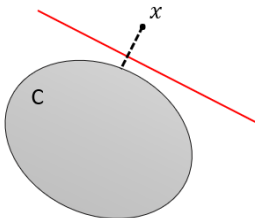
$$C \subset \{\langle x_\star, \cdot \rangle < \alpha\} \quad \text{and} \quad \langle x_\star, x \rangle > \alpha.$$



Separation property

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$$C \subset \{\langle x_\star, \cdot \rangle < \alpha\} \quad \text{and} \quad \langle x_\star, x \rangle > \alpha.$$



- Replacing $\{\langle x_\star, \cdot \rangle < \alpha\}$ by a general form $\left\{ \langle x_\star, x \rangle - \frac{\|x\|^2}{2r} < \alpha \right\}$ allows to extend the separation property, to **r -prox-regular sets**.

Proposition ([1])

Let S be an r -prox-regular subset of X with $r > 0$, $x \in X$ with $\delta := d_S(x) \in]0, r[$. Then, with $x_\star := (\frac{1}{r} - \frac{1}{\delta})\text{proj}_S(x) + \frac{1}{\delta}x$ the separation property for some $\alpha \in \mathbb{R}$

$$S \subset \left\{ \langle x_\star, \cdot \rangle - \frac{\|\cdot\|^2}{2r} < \alpha \right\} \quad \text{and} \quad \langle x_\star, x \rangle - \frac{\|x\|^2}{2r} > \alpha.$$

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Given any $x^* \in X$, any real $R > 0$ and any R -strongly convex set C in X , set

$$q_{x^*,R}(x) := \langle x^*, x \rangle - \frac{\|x\|^2}{2R} \quad \text{for all } x \in X$$

and

$$\gamma_{C,R}(x) := \left(\frac{1}{R} - \frac{1}{\text{d}_{\text{far}_C}(x)} \right) \text{far}_C(x) + \frac{1}{\text{d}_{\text{far}_C}(x)} x \quad \text{for all } x \in \mathcal{E}_R(C).$$

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$$\gamma_{C,R}(x) := \left(\frac{1}{R} - \frac{1}{\text{dfar}_C(x)} \right) \text{far}_C(x) + \frac{1}{\text{dfar}_C(x)} x \quad \text{for all } x \in \mathcal{E}_R(C).$$

Theorem

Let C be an R -strongly convex set in X for some real $R > 0$ and let $x \in X$ with $\delta := \text{dfar}_C(x) > 2R$. Then, with $x^* = \gamma_{C,R}(x)$, for some $\alpha \in \mathbb{R}$,

$$C \subset \left\{ \langle x^*, \cdot \rangle - \frac{\|\cdot\|^2}{2R} > \alpha \right\} \quad \text{and} \quad q_{x^*,R}(x) < \alpha \leq \inf_{c \in C} q_{x^*,R}(c).$$

The farthest distance in terms of **support function**

- Let C be a **closed convex set** in X , the distance function d_C has been described in terms of the *support function* $\sigma(\cdot, C)$ at $x_\star := d_C(x)^{-1}(x - \text{proj}_C(x))$

$$d_C(x) = \langle x_\star, x \rangle - \sigma(x_\star, C).$$

- It has been extended to the context of a **prox-regular set** (in [4]), that means for an r -prox-regular set S with $r > 0$, one has

$$d_S(x) \left(1 - \frac{d_S(x)}{2r} \right) = q_{x_\star, r}(x) - \phi_{S, r}(x_\star),$$

where $\phi_{S, r}(x_\star) := \sup_{u \in S} q_{x_\star, r}(u)$ with $q_{x_\star, r}(x) := \langle x_\star, x \rangle - \frac{\|x\|^2}{2r}$ for all $x \in X$.

The farthest distance in terms of support function

- Let C be a **closed convex set** in X , the distance function d_C has been described in terms of the **support function** $\sigma(\cdot, C)$ at $x_* := d_C(x)^{-1}(x - \text{proj}_C(x))$

$$d_C(x) = \langle x_*, x \rangle - \sigma(x_*, C).$$

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where $\phi_{S, r}(x_*) := \sup_{u \in S} q_{x_*, r}(u)$ with $q_{x_*, r}(x) := \langle x_*, x \rangle - \frac{\|x\|^2}{2r}$ for all $x \in X$.

- Aim:** provide the formula of farthest distance in terms of support function in the case of **strongly convex sets**.

Lemma

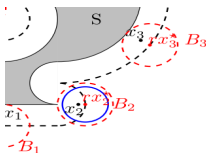
Let C be an R -strongly convex subset of X for some real $R > 0$ and let $x \in X$ with $\text{dfar}_C(x) > R$. Then, there exists one and only one $x^* \in X$ with $\|x^* - R^{-1}x\| = R^{-1}\text{dfar}_C(x) - 1$ (namely, $x^* := \Upsilon_{C, R}(x)$) such that

$$\text{dfar}_C(x) \left(1 - \frac{\text{dfar}_C(x)}{2R} \right) = q_{x^*, R}(x) - \Phi_{C, R}(x^*)$$

where $\Phi_{C, R}(x^*) := \inf_{c \in C} q_{x^*, R}(c)$.

The farthest distance in terms of **supporting hyperplanes**

- In ([2]): the distance of a point to **prox-regular set** is the maximum of the distances of the point from boundaries of all such complements separating the set and the point.



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The farthest distance in terms of **supporting hyperplanes**

- In ([2]): the distance of a point to **prox-regular set** is the maximum of the distances of the point from boundaries of all such complements separating the set and the point.

⇒ Develop in case of **strongly convex set**.

$$\text{Setting } \Phi_{C,R}(x^*) := \inf_{c \in C} q_{x^*,R}(c) \quad \text{and} \quad L_{x^*,R,\alpha} := \{q_{x^*,R} \geq \alpha\}$$

Theorem

Let C be an **R -strongly** subset of X for some $R > 0$ and let $x \in X$ with $\delta := \text{dfar}(x, C) > 2R$. One has

$$\delta = \min \{ \text{dfar}(x, L_{y^*,R,\alpha}) : (y^*, \alpha) \in X \times \mathbb{R}, C \subset L_{y^*,R,\alpha}, x \notin L_{y^*,R,\alpha} \}.$$

The minimum is attained at (x^*, β) with $x^* := \mathcal{I}_{C,R}(x)$ and $\beta := \Phi_{C,R}(x^*)$.
Further, for all $y^* \in X$ with $\|y^* - R^{-1}x\| = R^{-1}\delta - 1$ and all $\alpha \in \mathbb{R}$, one has











$$\left. \begin{array}{l} \delta = d(x, L_{y^*,r,\alpha}), \\ C \subset L_{y^*,r,\alpha}, x \notin L_{y^*,r,\alpha} \end{array} \right\} \Rightarrow (y^*, \alpha) = (x^*, \Phi_{C,R}(x^*)).$$

Conclusion: In this paper,

- 1 Develop some properties of strongly convex sets through the farthest distance function, especially semiconcavity.
- 2 Provide the separation to strongly convex sets from an outside point in Hilbert space.

Perspective the research

- 1 Involving strong convexity to some aspects of Variational Analysis.
- 2 Involving strong convexity in differential inclusion (Sweeping process theory).
- 3 Consider metric regularity of $d(C \cap S; x)$.
- 4 Study in Banach spaces.

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