

LOCALLY AFFINE FUNCTIONS

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Abstract. The Monge-Ampère equation and related boundary value problem are a source example for the non-linear potential theory, and for convex analysis ([1-5, 8]). Moreover the concept of the locally convex function is introduced in the study of the solutions of this equations ([1, 3, 5, 9]). In this paper an attempt is made to define a generalization of this type of functions (i.e. it is defined the quasi-locally convex functions), some properties of the quasi-locally convex functions are studied, and an important example of quasi-locally affine function is presented.

Keywords: locally affine, epigraph, function.

1. INTRODUCTION

In this section we recall some notions, notations, and results of the convex analysis from [5], [6], [8] or [9], which will be used in the next sections. Here S is a nonempty subset of \mathbb{R}^k , f is a numerical function on S and F is a non-empty subset of $\mathbb{R}^k \times \mathbb{R}$.

Definition 1.1

- (i). The set $\{(x, \xi) \in S \times \mathbb{R} : f(x) \leq \xi\}$ is called the *epigraph* of f , and is denoted by epif . (Obviously $\text{epif} \subset \mathbb{R}^k \times \mathbb{R}$).
- (ii). The function f is called *convex function* (respectively *lower semicontinuous function*) if epif is a convex (respectively closed) subset of \mathbb{R}^{k+1} (respectively of $S \times \mathbb{R}$).
- (iii). We define $\varphi_F : \text{pr}_{\mathbb{R}^k} F \rightarrow [-\infty, \infty)$ by the following formula:

$$\varphi_F(x) := \inf \{\xi \in \mathbb{R} : (x, \xi) \in F\}, \text{ for all } x \in \text{pr}_{\mathbb{R}^k} F.$$

Remark 1.2

- (i). A real function g on S is convex (respectively lower semi-continuous) if and only if S is a convex subset of \mathbb{R}^k , and for all $x, y \in S$ and $t \in (0, 1)$, $f((1-t)x + ty) \leq (1-t)f(x) + tf(y)$ (respectively for all $x \in S$, $f(x) = \lim_{S \ni y \rightarrow x} \inf f(y)$) ([6]).

- (ii). If F is a convex subset of $\mathbb{R}^k \times \mathbb{R}$, then $C := \text{pr}_{\mathbb{R}^k} F$ is convex and $\varphi_F : C \rightarrow \overline{\mathbb{R}}$ is convex.

- (iii). Suppose that for all $x \in \text{pr}_{\mathbb{R}^k} F$ there exists $\alpha_x \in \mathbb{R}$ such that $\{\mu \in \mathbb{R} : (x, \mu) \in F\} \subset [\alpha_x, \infty)$. Then φ_F is a real function.

- (iv). If F is a closed subset of $\mathbb{R}^k \times \mathbb{R}$, and $F \subset \mathbb{R}^k \times [\alpha_0, \infty)$, where $\alpha_0 \in \mathbb{R}$, then the function φ_F is a real, lower semicontinuous function.

Definition 1.3

- (i). Denote by cof the function $\varphi_{\text{co}(\text{epif})}$ i.e. the greatest numerical con-vex function g on \mathbb{R}^k such that $g|_S \leq f$. The function cof is called the convex hull of f .
- (ii). Similar $\varphi_{\overline{\text{epif}}} := \text{scif}$, and scif is the greatest numerical lower semicontinuous function g on \mathbb{R}^k such that $g|_S \leq f$. The map scif is called *the lower semicontinuous hull* of f .
- (iii). We define $\text{clf} := \text{sci}(\text{cof})$. This function is called *the lower semicontinuous convex hull* of f . If f is convex, then clf is said to be *the closed hull* of f .

Remark 1.4

- (i). From now on we shall use the following notations.

$$J := \{1, 2, \dots, k+2\}, \text{ and } \Delta := \{t \in [0, 1]^{k+2} : t = (t_1, t_2, \dots, t_{k+2}), \text{ and } \sum_{j=1}^{k+2} t_j = 1\}.$$

Obviously Δ is a convex compact subset of \mathbb{R}^{k+2} .

- (ii). In view of the Carathéodory's theorem ([7]) we have that

$$\text{co}(\text{epif}) = \left\{ \sum_{j \in J} t_j (x_j, \xi_j) : t \in \Delta \text{ and } \{(x_j, \xi_j)\}_{j \in J} \subset \text{epif} \right\}$$

and for all $x \in \text{pr}_{\mathbb{R}^k}(\text{co}(\text{epif}))$

$$(\text{cof})(x) = \inf \left\{ \sum_{j \in J} t_j \xi_j : t \in \Delta, \{(x_j, \xi_j)\}_{j \in J} \subset \text{epif} \text{ and } x = \sum_{j \in J} t_j x_j \right\}.$$

- (iii). According to the previous remark if $a \in S$ is an extremal point of the set $\text{co}S$, then $(\text{cof})(a) = f(a)$.

Proposition 1.5

Let F be compact, and convex. The function φ_F is a real convex, and lower semicontinuous function on the compact convex set $C = \text{pr}_{\mathbb{R}^k} F$ ([8, 9]).

Proof. Obviously φ_F is a real convex function on C , and since

$$\begin{aligned} \text{epi}\varphi_F &= \{(x, \varphi_F(x) + y) : x \in C \text{ and } y \in [0, \infty)\} \\ &= \{(x, \xi + y) : (x, \xi) \in F, \text{ and } y \in [0, \infty)\} = F + \{0_k\} \times [0, \infty) \end{aligned}$$

the set $\text{epi}\varphi_F$ is closed and φ_F is lower semicontinuous on C . ■

Example 1.6

We consider C a non-empty, compact, and convex subset of \mathbb{R}^k , f a real continuous function on C , $G_f := \{(x, f(x)) : x \in C\}$ (the graph of f) and $K_f := \text{co}G_f$. Obviously K_f is a convex, compact subset of $\mathbb{R}^k \times \mathbb{R}$. We define $\varphi_f := \varphi_{K_f}$ ([8, 9]).

Theorem 1.7

The function φ_f (defined in Example 1.6) has the following properties ([8, 9]).

(i). It is a real, convex, and lower semicontinuous function on C .

(ii). For all $a \in C$, there exist $t \in \Delta$ and $\{x_j\}_{j \in J} \subset C$ such that $a = \sum_{j \in J} t_j x_j$ and

$$\varphi_f(a) = \sum_{j \in J} t_j f(x_j).$$

(iii). We have the relations $\varphi_f = \text{cof} = \text{clf}$, and $\varphi_f|_{\text{ex}C} = f|_{\text{ex}C}$ (where $\text{ex}C$ denotes the extremal points of C).

Proof.

(i). We use Proposition 1.5.

(ii). Let us consider $\text{pr}_{\mathbb{R}} : K_f \rightarrow \mathbb{R}$, $\text{pr}_{\mathbb{R}}(x, \xi) = \xi$ for all $(x, \xi) \in K_f$. According to the definition for all $a \in C$, $\varphi_f(a) = \inf \{\text{pr}_{\mathbb{R}}(a, \xi) : \xi \in \mathbb{R} \text{ such that } (a, \xi) \in K_f\}$.

Since K_f is a compact set, and $\text{pr}_{\mathbb{R}}$ is a continuous function there exists $\xi \in \mathbb{R}$ with the properties $(a, \xi) \in K_f$, and $\varphi_f(a) = \xi$.

Therefore there exist $t = (t_1, t_2, \dots, t_{k+2}) \in \Delta$, and $\{x_j\}_{j \in J} \subset C$ such that

$$a = \sum_{j \in J} t_j x_j, \xi = \sum_{j \in J} t_j f(x_j) \Rightarrow \varphi_f(a) = \xi = \sum_{j \in J} t_j f(x_j).$$

(iii). It is a consequence of Remark 1.4.(iii). ■

Remark 1.8

For all C non-empty, convex subset of \mathbb{R}^k we define the relative interior of the set C as the interior which results when C is regarded as a subset of its affine hull. This set is denoted by $\text{int}_r C$. The set $\overline{C} \setminus \text{int}_r C$ is called the relative boundary of C and it is denoted by $\partial_r C$.

2. LOCALLY CONVEX FUNCTIONS

We generalize the notion of the locally convex function (defined in [1] and [3]) and we present some properties of these functions.

In this section F is a non-empty subset of \mathbb{R}^k , and f is a real function on a subset A of \mathbb{R}^k where $A \supset F$.

Definition 2.1

(i). The function f is called *quasi-locally convex function* on F if for all $x \in F$ there exists V a neighbourhood of x such that $V \cap F$ is a convex set, and the function $f|_{V \cap F}$ is convex.

(ii). If the functions f and $-f$ are quasi-locally convex functions on F , then f is called *quasi-locally affine function* on F .

Remark 2.2

(i). The following assertions are equivalent. (a). The function f is quasi-locally convex on F . (b). There exists \mathcal{R} an open covering of F such that $R \cap F$ is a convex set, and $f|_{R \cap F}$ is a convex function, for all $R \in \mathcal{R}$.

(ii). If F is an open subset of \mathbb{R}^k , then the following assertions are equivalent. (a). The function f is quasi-locally convex. (b). There exists \mathcal{R} an open covering of F such that R is convex subset of F , and $f|_R$ is a convex function, for all $R \in \mathcal{R}$ (i.e. according to [1] and [3] f is *locally convex function on F*).

(iii). Since every quasi-locally affine function on F is locally continuous on F we have that all quasi-locally affine function on F is continuous on F .

(iv). Let s be a real, convex function on the line segment $[a, b]$ (respectively (a, b)). According to [4], [6], and [9] we have the following assertions.

(a). If c is a point from (a, b) such that $s(c) = \max s([a, b])$ (respectively $s(c) = \max s((a, b))$) then $s(x) = s(c)$ for all $x \in [a, b]$ (respectively for all $x \in (a, b)$).

(b). The function s is upper semicontinuous on $[a, b]$.

Lemma 2.3

If f is a real quasi-locally convex function on the set F , and a, b are two points of F such that $[a, b] \subset F$, then f is an upper semicontinuous function on $[a, b]$.

Proof.

In view of the general convex analysis f is continuous at all point $c \in (a, b) = \text{int}_r([a, b])$. If V is an open convex subset of \mathbb{R}^k such that $V \cap F$ is a convex set, $f|_{V \cap F}$ is a convex function, and either $b \in V$, and $a \notin V$ or $b \notin V$, and $a \in V$, then either $V \cap F \cap [a, b] = V \cap [a, b] = (b_1, b]$, or $V \cap F \cap [a, b] = V \cap [a, b] = [a, a_1]$.

According to the previous remark $f|_{(b_1, b]}$ (respectively $f|_{[a, a_1]}$) is upper semicontinuous at the point b (respectively at the point a). ■

Theorem 2.4

Given f a real quasi-locally convex function on the set F , and C a nonempty convex subset of F it follows that the function $f|_C$ is convex.

Proof. (Similar to [3]). We want to prove that $f((1-t)a + tb) \leq (1-t)f(a) + tf(b)$ for all $a, b \in C$, and $t \in (0, 1)$. So that we consider a, b different points from C .

Suppose that $f(a) = f(b)$, and define $M := \sup f([a, b])$, and $S := \{c \in [a, b] : f(c) = M\} = \{f = M\} \cap [a, b]$. It is obvious that $M \in \mathbb{R}$ and S is non-empty. Let T be the set $\{t \in [0, 1] : (1-t)a + tb \in S\}$, $t_0 := \sup T$, and $\varphi : [0, 1] \rightarrow \mathbb{R}$, $\varphi(t) := f((1-t)a + tb)$.

Assume that $t_0 \in (0, 1)$, hence $c_0 := (1-t_0)a + t_0b \in (a, b)$, $t_0 \in T$ and $c_0 \in S$. Take V an open convex subset of \mathbb{R}^k such that $c_0 \in V$, $a, b \notin V$, $V \cap F$ is convex, and $f|_{V \cap F}$ is a convex function. Hence $V \cap F \cap [a, b] = V \cap [a, b] = (a_1, b_1)$ where $c_0 \in (a_1, b_1) \subset (a, b)$, and $b_1 \notin S$. Therefore $f(a_1) \leq M$, and $f(b_1) < M$.

If $c_0 = (1-t)a_1 + tb_1$, $t \in (0,1)$, then

$$M = f(c_0) \leq (1-t)f(a_1) + tf(b_1) < M \Rightarrow t_0 = 1, c_0 = b \in S.$$

Therefore for all $t \in (0,1)$

$$f((1-t)a + tb) \leq M = (1-t)M + tM = (1-t)f(a) + tf(b).$$

Suppose now that $f(a) \neq f(b)$, and let u be a linear functional on \mathbb{R}^k such that $f(a) - u(a) = f(b) - u(b)$. Obviously $f - u$ is a quasi-locally convex function, $(f - u)(a) = (f - u)(b)$, and in view of the previous step it follows that

$$(f - u)((1-t)a + tb) \leq (1-t)(f - u)(a) + t(f - u)(b)$$

for all $t \in (0,1)$. Since u is a linear functional we have that

$$f((1-t)a + tb) \leq (1-t)f(a) + tf(b), \forall t \in (0,1). \blacksquare$$

Corollary 2.5

Let F be such that for all $x \in F$ there exists V a neighborhood of x such that $V \cap F$ is convex, and let f be a real function on F . The following assertions are equivalent.

- (i). The function f is quasi-locally convex on F .
- (ii). For all C convex subset of F , $f|_C$ is a convex function.

Proof. It is obvious. \blacksquare

Corollary 2.6

If F is a convex set, and f is a quasi-locally convex function on F , then f is a convex function on F .

Proof. It is obvious. \blacksquare

Proposition 2.7

Take $\{C_i\}_{i \in \{1,2\}}$ convex subsets of \mathbb{R}^k such that $C_1 \subset C_2$, and C_1 is a closed set. Let u_1 (respectively u_2) be a real convex function on C_1 (respectively C_2) with the following properties $u_2|_{C_1} \leq u_1$, and $u_2|_{\partial_r C_1} = u_1|_{\partial_r C_1}$.

Then the function $u : C_2 \rightarrow \mathbb{R}$, $u = \begin{cases} u_1 & \text{on } C_1 \\ u_2 & \text{on } C_2 \setminus C_1 \end{cases}$ is convex on C_2 .

Proof. We want to prove that $u|_{[a,b]}$ is a convex function for all $a, b \in C_2$. If $[a, b] \subset C_1 \setminus C_2$, then $u|_{[a,b]} = u_2|_{[a,b]}$, and $u|_{[a,b]}$ is a convex function. Otherwise $[a, b] \cap C_1 \neq \emptyset$. Take

$\varepsilon \in (0, \infty)$, define $u_\varepsilon : C_2 \rightarrow \mathbb{R}$, $u_\varepsilon = \begin{cases} \sup(u_1 - \varepsilon, u_2) & \text{on } C_1 \\ u_2 & \text{on } C_2 \setminus C_1 \end{cases}$ and remark that by the

hypothesis u_ε is quasi-locally convex function on $[a, b]$. Hence u_ε is a convex function on $[a, b]$. Since $u|_{[a,b]} = \lim_{\varepsilon \downarrow 0} u_\varepsilon|_{[a,b]}$ we have that $u|_{[a,b]}$ is a convex function. \blacksquare

3. LOCALLY AFFINE FUNCTIONS

We prove some results about continuity of convex functions, and we present an example of a locally affine function.

In this section U is a non-empty, open, bounded, and strictly convex subset of \mathbb{R}^k (the strictly convex property means that for all $a, b \in \partial U$, $a \neq b$, we have $(a, b) \subset U$).

Lemma 3.1

For all $a \in \partial U$, and $r \in (0, \infty)$ there exists $d_r \in (0, \infty)$ such that $\overline{B}\left(\frac{1}{2}(a+x), d_r\right) \subset U$ for all $x \in \overline{U} \setminus B(a, r)$ ([1]).

Proof. Obviously $\frac{1}{2}(a+x) \in (a, x) \subset U$ for all $x \in \overline{U} \setminus \{a\}$, and $K = \frac{1}{2}(a + (\overline{U} \setminus B(a, r)))$ is a compact set which is contained in U , hence $d := \text{dist}(K, \partial U)$ is strictly positive. Define $d_r := \frac{d}{2}$ and remark that for all $x \in \overline{U} \setminus B(a, r)$, $\text{dist}\left(\frac{1}{2}(a+x), \partial U\right) \geq d > d_r$, therefore $\overline{B}\left(\frac{1}{2}(a+x), d_r\right) \subset B\left(\frac{1}{2}(a+x), d\right) \subset U$.

Lemma 3.2

For all $a \in \partial U$, and $r \in (0, \infty)$ there exists u an affine function on \mathbb{R}^k such that $u(a) = 1$, $u \leq 1$ on \overline{U} , and $u < 0$ on $\overline{U} \setminus B(a, r)$ ([1]).

Proof. According to the first separation theorem we have v an affine function on \mathbb{R}^k with the following properties $v(a) = 0$, and $v|_U < 0$. In view of the previous lemma let d_r be a positive number such that $\overline{B}\left(\frac{1}{2}(a+x), d_r\right) \subset U$ for all $x \in \overline{U} \setminus B(a, r)$.

We fix a point $b \in B(a, d_r) \setminus U$ such that $\alpha := v(b) > 0$, and we remark that for all $x \in \overline{U} \setminus B(a, r)$, $\frac{1}{2}(x+b) \in \overline{B}\left(\frac{1}{2}(x+b), d_r\right) \subset U$, $v(\frac{1}{2}(x+b)) < 0$, and $v(x) < -v(b) = -\alpha$.

If we define $u := \frac{1}{\alpha}(v + \alpha)$, then u is affine function, $u(a) = 1$, $u(x) = \frac{1}{\alpha}(v(x) + v(b)) = \frac{1}{\alpha}v(x+b) < 0$, for all $x \in \overline{U} \setminus B(a, r)$, and $u(x) = \frac{1}{\alpha}(v(x) + \alpha) \leq 1$ for all $x \in \overline{U}$. ■

Theorem 3.3

If f is a real, lower semicontinuous and convex function on \overline{U} such that $f|_{\partial U}$ is a continuous function, then f is continuous on \overline{U} .

Proof. Let a be a boundary point of U , $\varepsilon \in (0, \infty)$, and $r_\varepsilon \in (0, \infty)$ such that $|f(x) - f(a)| \leq \varepsilon$ for all $x \in \overline{B}(a, r_\varepsilon) \cap \partial U$. Take u the affine function of Lemma 3.2 for r_ε, a , and U .

Then $\overline{U} \cap \{u > 0\} \subset B(a, r_\varepsilon)$, and $W := \{u > 0\} \cap B(a, r_\varepsilon)$ is an open convex neighbourhood of a . If $x \in W \cap U$ (hence $u(x) \in (0, 1)$), and d is a line contained in the hyperplane $\{u = u(x)\}$, and passing through the point x , then $d \cap (\partial U) = \{x_1, x_2\}$ where $u(x_1) = u(x_2) = u(x) > 0$, $x_1, x_2 \in B(0, r_\varepsilon)$, and $x = (1-t)x_1 + tx_2$ where $t \in (0, 1)$.

Since f is a convex function we have

$$f(x) \leq (1-t)f(x_1) + tf(x_2) \leq (1-t)(f(a) + \varepsilon) + t(f(a) + \varepsilon) = f(a) + \varepsilon.$$

Therefore $f(x) \leq f(a) + \varepsilon$ for all $x \in W \cap U$, and $\limsup_{U \ni x \rightarrow a} f(x) \leq f(a) + \varepsilon$. Hence $\limsup_{U \ni x \rightarrow a} f(x) \leq f(a)$ i.e. f is upper semicontinuous in every point $a \in \partial U$, so that f is continuous in any boundary point of U . ■

Corollary 3.4

(i). Let f be a real, and continuous function on \overline{U} . The function cof is continuous on \overline{U} .

(ii). Take f_1 , and f_2 real, convex, and continuous on \overline{U} . We have that $f_1 \wedge f_2 := \text{co}(\inf(f_1, f_2))$ is continuous on \overline{U} .

Proof. (i). According to the Theorem 1.7, $\text{cof} = \text{clf}$ is a lower semicontinuous, and convex function on \overline{U} such that $(\text{cof})|_{\partial U} = f|_{\partial U}$, hence $(\text{cof})|_{\partial U}$ is continuous. We apply Theorem 3.3 to the function cof .

(ii). We use (i) for the function $\inf(f_1, f_2)$. ■

Theorem 3.5

Let D be a non-empty, open, bounded, convex subset of \mathbb{R}^k , f a real continuous function on \overline{D} , and $F := \{\text{cof} < f\}$. Then cof is a locally affine function on the set $F \cap D$.

Proof. Denote by s the function $\text{cof} : \overline{D} \rightarrow \mathbb{R}$ and remark that in view of Theorem 1.7 the function s is convex, lower semicontinuous on \overline{D} , and continuous on D . Moreover $F \cap D = \{x \in D : s(x) < f(x)\}$ is an open subset of D . If $a \in F \cap D$ then $s(a) < f(a)$ and there exists $r_0 \in (0, \infty)$ such that $B(a, r_0) \subset F \cap D$, and $s(x) < f(y)$ for all $x, y \in B(a, r_0)$.

Take b and c from $B(a, r_0)$ ($b \neq c$), and define for all $t \in [0, 1]$ $h : [b, c] \rightarrow \mathbb{R}$, $h((1-t)b + tc) := (1-t)s(b) + ts(c)$. Obviously h is an affine function on $[b, c]$, and for all $t \in [0, 1]$ we have that

$$h((1-t)b + tc) = (1-t)s(b) + ts(c) < (1-t)f((1-t)b + tc) + tf((1-t)b + tc) = f((1-t)b + tc)$$

i.e. $h(x) < f(x)$ for all $x \in [b, c]$. Moreover $h(b) = s(b)$, $h(c) = s(c)$, and $s|_{[b, c]} \leq h$.

We apply Proposition 2.7 and we have that the function $u: \overline{D} \rightarrow \mathbb{R}$, $u = \begin{cases} h & \text{on } [b, c] \\ u_2 & \text{on } \overline{D} \setminus [b, c] \end{cases}$ is convex on \overline{D} , and $u \leq f$ on \overline{D} . According to the definition $u \leq \text{cof} = s$, hence for all $t \in [0, 1]$ $s((1-t)b + tc) \leq (1-t)s(b) + ts(c) = h((1-t)b + tc) = u((1-t)b + tc) \leq s((1-t)b + tc)$ i.e. $s((1-t)b + tc) = (1-t)s(b) + ts(c)$ for all $t \in [0, 1]$, and $b, c \in B(a, r_0)$. ■

Corollary 3.6

If f is a real continuous function on \overline{U} , then cof is a locally affine function on the set $\{\text{cof} < f\}$

Proof. By the Theorems 1.7 and 3.3 cof is a continuous, convex function on \overline{U} such that $(\text{cof})|_{\partial U} = f$. Therefore $\{\text{cof} < f\} \subset U$, and we apply the previous theorem. ■

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