

References

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CONVERTIBILITY OF EXHAUSTERS OF CONTINUOUS POSITIVELY HOMOGENEOUS FUNCTIONS

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In [1] a family $\Phi := \{\varphi\}$ of sublinear functions $\varphi : \mathbb{R}^n \rightarrow \mathbb{R}$ was called a *primal upper exhaustor* of a positively homogeneous function $p : \mathbb{R}^n \rightarrow \mathbb{R}$ if

$$p(x) = \inf_{\varphi \in \Phi} \varphi(x) \text{ for all } x \in \mathbb{R}^n. \quad (1)$$

Similarly, a family $\Psi := \{\psi\}$ of superlinear functions $\psi : \mathbb{R}^n \rightarrow \mathbb{R}$ was called a *primal lower exhaustor* of a positively homogeneous function $p : \mathbb{R}^n \rightarrow \mathbb{R}$ if

$$p(x) = \sup_{\psi \in \Psi} \psi(x) \text{ for all } x \in \mathbb{R}^n. \quad (2)$$

The primal exhaustors were introduced by A.M. Rubinov (see [2]) and were entitled the exhaustive families of upper convex (lower concave) approximations. The term “exhaustor” was invented by V.F. Demyanov [3]. In Demyanov’s terminology an upper exhaustor of p is the family of subdifferentials $\{\partial\varphi \mid \varphi \in \Phi\}$ corresponding to a family of sublinear functions Φ that satisfies (1). In [1] the family $\{\partial\varphi \mid \varphi \in \Phi\}$, where Φ is a primal upper exhaustor, was called a *dual upper exhaustor* and the family $\{\partial\psi \mid \psi \in \Psi\}$, where Ψ is a primal lower exhaustor, was called a *dual lower exhaustor*.

In [2] was shown that a positively homogeneous function $p : \mathbb{R}^n \rightarrow \mathbb{R}$ is continuous on \mathbb{R}^n if and only if it admits both an upper exhaustor and a lower one.

The equalities (1) and (2) show that an upper exhaustor as well as a lower one completely characterize the continuous positively homogeneous function p . Therefore if one of the exhaustors is known (for instance, an upper one) then it is natural to expect that it is possible to transform it into another (lower) one. A procedure of such transformation is called [4] *an exhaustor conversion* or, shortly, *a convertor*.

V.F. Demyanov [4] developed a convertor for exhaustors of Lipschitzian positively homogeneous functions. In case of exhaustors of continuous positively homogeneous functions which are not Lipschitzian his method of conversion makes it possible to construct only so called a generalized exhaustor containing sublinear (or superlinear) functions with values in the extended reals $\overline{\mathbb{R}}$.

In this report we will present the method of exhaustor conversion which transforms any initial (upper or lower) exhaustor of continuous positively homogeneous functions into a regular (lower or upper) exhaustor consisting of only sublinear (or superlinear) functions with values in \mathbb{R} .

References

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QUASIDIFFERENTIABLE CALCULUS AND MINIMAL PAIRS OF COMPACT CONVEX SETS

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The quasidifferential calculus developed by V.F. Demyanov and A.M. Rubinov [1] almost 30 years ago provides a complete analogon to the classical calculus of differentiation for a wide class of non-smooth functions.