

?

$$\min_x f(x) s.t. x \in X.$$

(1)

$$f: \overset{n}{\rightarrow}$$

$$X \subset \overset{n}{\mathbb{R}}$$

$$f: \overset{n}{\rightarrow}$$

$$sub-$$

$$d_f-$$

$$fer-$$

$$en-$$

$$tially$$

$$reg-$$

$$u-$$

$$lar \in \overset{n}{\mathbb{R}}$$

$$epi(f) := \{(x,\alpha) \in \overset{n}{\mathbb{R}} \times \mathbb{R} \mid \alpha \geq f(x)\}$$

$$\bar{x}, f(\bar{x})$$

$$f$$

$$?$$

$$\|f_x -$$

$$f(x)\| \leq$$

$$\sigma_x,$$

$$f_x$$

$$f(x)$$

$$\sigma_x$$

$$??$$

$$??$$

$$\bar{\sigma} \geq$$

$$\sigma_x \geq$$

$$-\theta_x \geq$$

$$-\theta$$

$$f_x \in$$

$$[f(x) -$$

$$\theta, f(x) +$$

$$\bar{\sigma}]$$

$$\bar{\sigma}$$

$$\bar{\theta}$$

$$?$$

$$g \in \overset{n}{\mathbb{R}}$$

$$\partial f(x)$$

$$\theta \geq$$

$$0$$

$$x \in$$

$$\partial f(x) +$$

$$B_\theta(0) =:$$

$$\partial_{[\theta]} f(x)$$

$$\partial f(x)$$

$$f$$

$$g_x \in \partial_{[\theta]} f(x) \Leftrightarrow g_x \in \partial(f + \theta \|\cdot - x\|)(x)$$

$$?$$

$$f(x)$$

$$f$$

$$\partial_{[\varepsilon]} f(x)$$

$$\varepsilon$$

$$f(x)$$

$$pot$$

$$\underline{\varepsilon}$$

$$\partial_\theta f(x) \subset \partial_{[\theta']} f(x)$$

$$\theta'$$

$$\theta'$$

$$?$$

$$\bar{\sigma}, \sigma \geq |\sigma_j| \leq$$

$$0 and 0 \leq$$

$$\theta_j \leq$$

$$\theta \forall j \in$$

$$J^k and \forall k.$$

$$f_j$$

$$g_j$$

$$f_{x^j}$$

$$g_{x^j}$$

$$J$$

$$J^k$$

$$k$$

$$f_k$$

$$g_j$$

$$g_j$$

$$e_j^k$$

$$?$$

$$??$$

$$??$$