

The proof that the derivative of Eq. (12) is Lipschitz continuous:

Let $S(x) = \frac{1}{1 + e^{-x}}$. We have $0 < S(x) < 1$, and $S'(x) = S(x)(1 - S(x)) > 0$. Hence, $S(x)$ is monotonically increasing. Next, we have $0 < S'(x) < 2$. Then, based on the Lagrange mean value theorem, we have that $S(x)$ is Lipschitz function. Next, since $S'(x) = S(x)(1 - S(x))$, we have $|S'(x)| < 6$. Then $S'(x)$ is Lipschitz function. Finally, let $f = [S(r_{ui} - r_{vi}) - S(r_{ui} - r_{vi})]^2 + p_u^2$,

Then

$$\begin{aligned} \frac{f}{r_{ui}} &= 2 [S(r_{ui} - r_{vi}) - S(r_{ui} - r_{vi})] S'(r_{ui} - r_{vi}) \\ &= 2 [S(r_{ui} - r_{vi}) - S(r_{ui} - r_{vi})] S'(r_{ui} - r_{vi}) (1 - S(r_{ui} - r_{vi})), \\ \frac{\partial^2 f}{\partial r_{ui} \partial r_{uj}} &= 2 S'(r_{uj} - r_{vj}) [1 - S(r_{uj} - r_{vj})] \{S'(r_{uj} - r_{vj}) (1 - S(r_{uj} - r_{vj})) \\ &\quad + [S(r_{uj} - r_{vj}) - S(r_{uj} - r_{vj})] [1 - 2S(r_{uj} - r_{vj})]\}. \end{aligned}$$

As we can see from the above equations, $f = \frac{f}{r_{ui}}$ is Frechet derivative, and $\frac{\partial^2 f}{\partial r_{ui} \partial r_{uj}}$

satisfies $\left\| \frac{\partial^2 f}{\partial r_{ui} \partial r_{uj}} \right\| M < \infty$. Consequently, we have f is Lipschitz function (via Theorem 3.2.4 (p.70) in [1]).

[1] Ortega J. M., Rheinboldt W. C. Iterative Solution of Nonlinear Equations in Several Variables. Academic Press, New York, 1970.

