

Lecture 8: Preliminaries IV. Convex Analysis



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1. Notation

- \mathbb{R}^n : n -dimensional real Euclidean space with inner product $\langle \cdot, \cdot \rangle$.
- Given sets \mathcal{A} and \mathcal{B} , $\mathcal{A} \subseteq \mathcal{B}$ denotes that \mathcal{A} is a subset (possibly equal to) \mathcal{B} , and $\mathcal{A} \subset \mathcal{B}$ means that \mathcal{A} is a strict subset of \mathcal{B} . $\text{int}\mathcal{A}$ and $\text{cl}\mathcal{A}$ denote the interior and the closure of \mathcal{A} , respectively.
- Given a norm $\|\cdot\|$, its dual norm $\|\cdot\|_*$ is defined as

$$\|\mathbf{z}\|_* := \sup\{\langle \mathbf{z}, \mathbf{x} \rangle \mid \|\mathbf{x}\| \leq 1\}.$$

We have

$$\|\mathbf{x}\| = \sup\{\langle \mathbf{z}, \mathbf{x} \rangle \mid \|\mathbf{z}\|_* \leq 1\}.$$

- ℓ_p norm ($1 \leq p \leq \infty$):

$$\|\mathbf{x}\|_p = \left(\sum_{j=1}^n |x_j|^p \right)^{1/p}, \quad p \in [1, \infty), \quad \|\mathbf{x}\|_\infty = \max_j |x_j|.$$

- Hölder's inequality:

For $p, q \in [1, \infty]$ satisfying $\frac{1}{p} + \frac{1}{q} = 1$,

$$\langle \mathbf{x}, \mathbf{y} \rangle \leq \|\mathbf{x}\|_p \|\mathbf{y}\|_q.$$

Moreover, $\|\cdot\|_p$ and $\|\cdot\|_q$ are a pair of dual norms.

- Generalized Cauchy–Schwarz inequality:

For any pair of dual norms $\|\cdot\|$ and $\|\cdot\|_*$,

$$\langle \mathbf{x}, \mathbf{y} \rangle \leq \|\mathbf{x}\| \|\mathbf{y}\|_*$$

- Fenchel–Young inequality:

For any pair of dual norms $\|\cdot\|$, $\|\cdot\|_*$ and any $\eta > 0$,

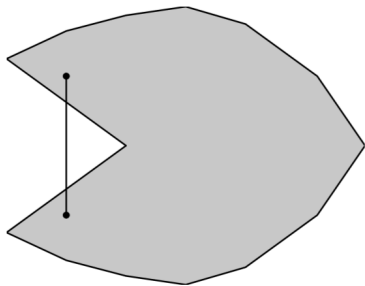
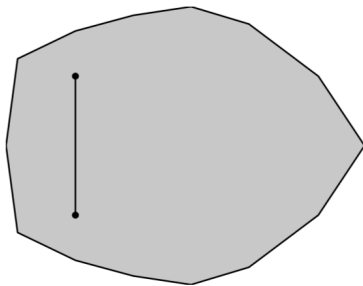
$$\langle \mathbf{x}, \mathbf{y} \rangle \leq \frac{\eta}{2} \|\mathbf{x}\|^2 + \frac{1}{2\eta} \|\mathbf{y}\|_*^2.$$

2. Convex sets

- A set $\mathcal{C} \in \mathbb{R}^n$ is a *convex set* if the straight line segment connecting any two points in \mathcal{C} lies entirely inside \mathcal{C} . Formally,

$$\forall \mathbf{x}, \mathbf{y} \in \mathcal{C}, \alpha \in [0, 1] : \quad \alpha \mathbf{x} + (1 - \alpha) \mathbf{y} \in \mathcal{C}.$$

Example: A convex set (left) and a non-convex set (right).



2.1 Basic properties of convex sets

- If $\alpha \in \mathbb{R}$ and \mathcal{C} is convex, then

$$\alpha\mathcal{C} := \{\alpha\mathbf{x} : \mathbf{x} \in \mathcal{C}\}$$

is convex.

- If $\alpha_i \in \mathbb{R}$ and all \mathcal{C}_i are convex, then

$$\mathcal{C} = \sum_{i=1}^m \alpha_i \mathcal{C}_i = \left\{ \sum_{i=1}^m \alpha_i \mathbf{x}_i : \mathbf{x}_i \in \mathcal{C}_i \right\}$$

is convex.

- If all \mathcal{C}_i , $i = 1 : m$, are convex. Then the Cartesian product

$$\mathcal{C}_1 \times \mathcal{C}_2 \times \cdots \times \mathcal{C}_m = \{(\mathbf{x}_1, \mathbf{x}_2, \cdots, \mathbf{x}_m) : \mathbf{x}_i \in \mathcal{C}_i\}$$

is convex.

- Let $\mathcal{C} \subseteq \mathbb{R}^n$ be a convex set and let $\mathbf{A} \in \mathbb{R}^{m \times n}$ and $\mathbf{B} \in \mathbb{R}^{n \times m}$. Then the sets

$$\mathbf{A}(\mathcal{C}) = \{\mathbf{Ax} : \mathbf{x} \in \mathcal{C}\}, \quad \mathbf{B}^{-1}(\mathcal{C}) = \{\mathbf{y} \in \mathbb{R}^m : \mathbf{By} \in \mathcal{C}\}$$

are both convex.

- If \mathcal{C}_α are convex sets for each $\alpha \in \mathcal{A}$, where \mathcal{A} is an arbitrary index set, then the intersection

$$\mathcal{C} = \bigcap_{\alpha \in \mathcal{A}} \mathcal{C}_\alpha$$

is convex.

- The convex hull of a set of points $\mathbf{x}_1, \dots, \mathbf{x}_m \in \mathbb{R}^n$, defined by

$$\text{conv}\{\mathbf{x}_1, \dots, \mathbf{x}_m\} = \left\{ \sum_{i=1}^m \lambda_i \mathbf{x}_i : \lambda_i \geq 0, \sum_{i=1}^m \lambda_i = 1 \right\}$$

is convex.

Theorem 1 (Projection onto closed convex sets)

Let \mathcal{C} be a closed convex set and $\mathbf{x} \in \mathbb{R}^n$. Then there is a unique point $\pi_{\mathcal{C}}(\mathbf{x})$, called the projection of \mathbf{x} onto \mathcal{C} , such that

$$\|\mathbf{x} - \pi_{\mathcal{C}}(\mathbf{x})\|_2 = \inf_{\mathbf{y} \in \mathcal{C}} \|\mathbf{y} - \mathbf{x}\|_2,$$

that is,

$$\pi_{\mathcal{C}}(\mathbf{x}) = \operatorname{argmin}_{\mathbf{y} \in \mathcal{C}} \|\mathbf{y} - \mathbf{x}\|_2^2.$$

A point \mathbf{z} is the projection of \mathbf{x} onto \mathcal{C} , i.e.,

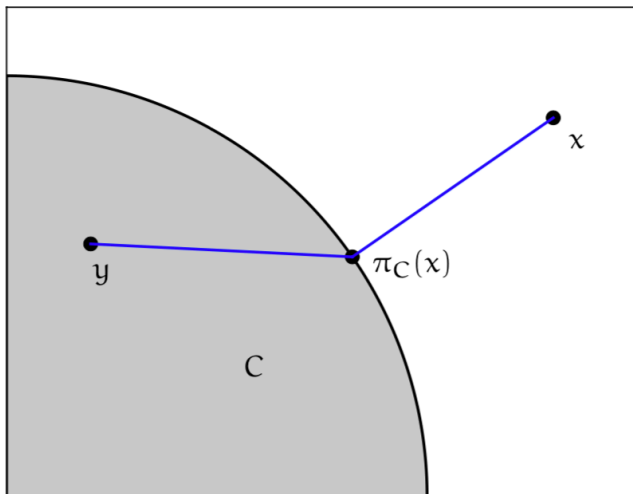
$$\mathbf{z} = \pi_{\mathcal{C}}(\mathbf{x}),$$

if and only if

$$\langle \mathbf{x} - \mathbf{z}, \mathbf{y} - \mathbf{z} \rangle \leq 0,$$

for all $\mathbf{y} \in \mathcal{C}$.

- Projection of the point \mathbf{x} onto the set \mathcal{C} (with projection $\pi_{\mathcal{C}}(\mathbf{x})$), exhibiting $\langle \mathbf{x} - \pi_{\mathcal{C}}(\mathbf{x}), \mathbf{y} - \pi_{\mathcal{C}}(\mathbf{x}) \rangle \leq 0$.



Corollary 2 (Nonexpansiveness)

Projections onto closed convex sets are nonexpansive, in particular,

$$\|\pi_{\mathcal{C}}(\mathbf{x}) - \mathbf{y}\|_2 \leq \|\mathbf{x} - \mathbf{y}\|_2$$

for any $\mathbf{x} \in \mathbb{R}^n$ and $\mathbf{y} \in \mathcal{C}$.

Theorem 3 (Strict separation of points)

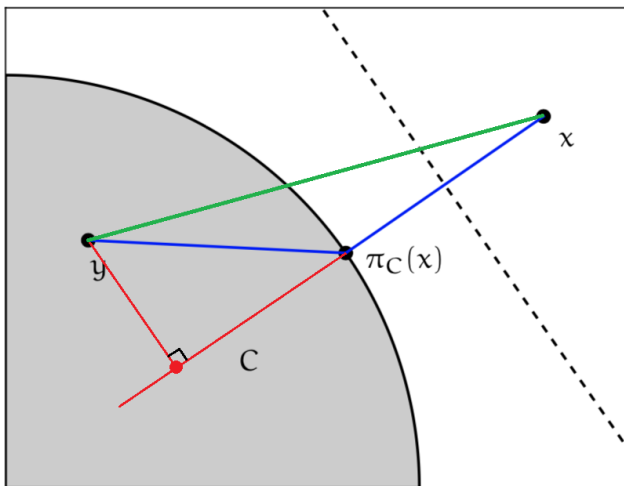
Let \mathcal{C} be a closed convex set. For any $\mathbf{x} \notin \mathcal{C}$, the vector $\mathbf{v} = \mathbf{x} - \pi_{\mathcal{C}}(\mathbf{x})$ satisfies

$$\langle \mathbf{v}, \mathbf{x} \rangle \geq \sup_{\mathbf{y} \in \mathcal{C}} \langle \mathbf{v}, \mathbf{y} \rangle + \|\mathbf{v}\|_2^2.$$

This means there is a vector \mathbf{v} such that

$$\langle \mathbf{v}, \mathbf{x} \rangle > \sup_{\mathbf{y} \in \mathcal{C}} \langle \mathbf{v}, \mathbf{y} \rangle.$$

- Separation of the point \mathbf{x} from \mathcal{C} by the vector $\mathbf{v} = \mathbf{x} - \pi_{\mathcal{C}}(\mathbf{x})$.



- For nonempty sets \mathcal{S}_1 and \mathcal{S}_2 satisfying $\mathcal{S}_1 \cap \mathcal{S}_2 = \emptyset$, if there exist vector $\mathbf{v} \neq \mathbf{0}$ and scalar b such that

$$\langle \mathbf{v}, \mathbf{x} \rangle \geq b \quad \text{for all } \mathbf{x} \in \mathcal{S}_1,$$

and

$$\langle \mathbf{v}, \mathbf{x} \rangle \leq b \quad \text{for all } \mathbf{x} \in \mathcal{S}_2,$$

then

$$\{\mathbf{x} \in \mathbb{R}^n \mid \langle \mathbf{v}, \mathbf{x} \rangle = b\}$$

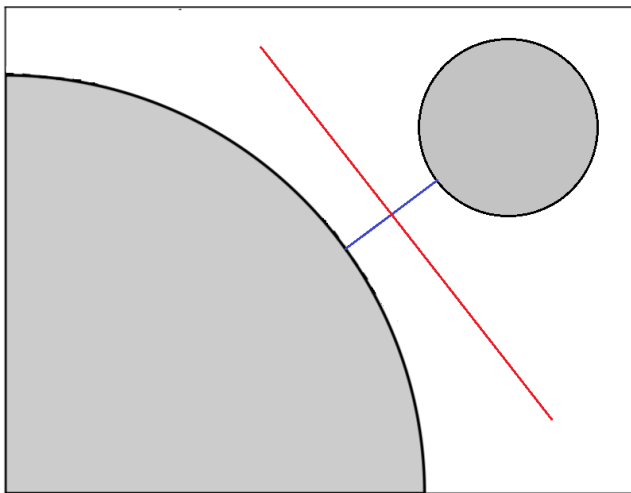
is called a **separating hyperplane** for nonempty sets \mathcal{S}_1 and \mathcal{S}_2 .

Theorem 4 (Strict separation of convex sets)

Let $\mathcal{C}_1, \mathcal{C}_2$ be closed convex sets, with \mathcal{C}_2 compact and $\mathcal{C}_1 \cap \mathcal{C}_2 = \emptyset$. Then there is a vector \mathbf{v} such that

$$\inf_{\mathbf{x} \in \mathcal{C}_1} \langle \mathbf{v}, \mathbf{x} \rangle > \sup_{\mathbf{x} \in \mathcal{C}_2} \langle \mathbf{v}, \mathbf{x} \rangle.$$

- Strict separation of convex sets.



- For a set \mathcal{S} and a boundary point \mathbf{x} , i.e.,

$$\mathbf{x} \in \text{bd}\mathcal{S} := \text{cl}\mathcal{S} \setminus \text{int}\mathcal{S},$$

if vector $\mathbf{v} \neq \mathbf{0}$ satisfies

$$\langle \mathbf{v}, \mathbf{x} \rangle \geq \langle \mathbf{v}, \mathbf{y} \rangle \quad \text{for all } \mathbf{y} \in \mathcal{S},$$

then

$$\{\mathbf{z} \in \mathbb{R}^n \mid \mathbf{v}^\top (\mathbf{z} - \mathbf{x}) = 0\}$$

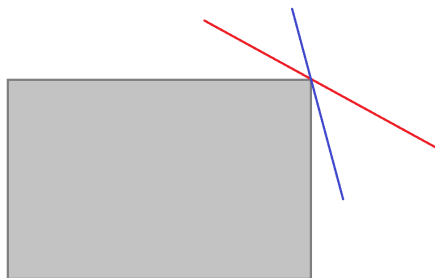
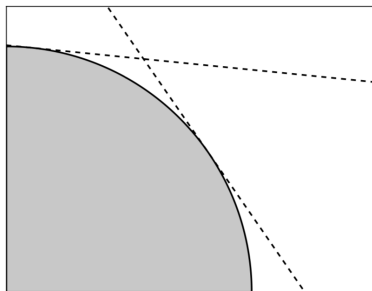
is called a **supporting hyperplane** supporting \mathcal{S} at \mathbf{x} .

Theorem 5 (Supporting hyperplane theorem)

For convex set \mathcal{C} and any $\mathbf{x} \in \text{bd}\mathcal{C}$, there exists a supporting hyperplane supporting \mathcal{C} at \mathbf{x} , i.e., $\exists \mathbf{v} \neq \mathbf{0}$ satisfying

$$\langle \mathbf{v}, \mathbf{x} \rangle \geq \langle \mathbf{v}, \mathbf{y} \rangle \quad \text{for all } \mathbf{y} \in \mathcal{C}.$$

- Supporting hyperplanes to a convex set. (unique?)



Theorem 6 (Halfspace intersections)

Let $\mathcal{C} \subset \mathbb{R}^n$ be a closed convex set. Then \mathcal{C} is the intersection of all the halfspaces containing it. Moreover, $\mathcal{C} = \bigcap_{\mathbf{x} \in \text{bd}\mathcal{C}} \mathcal{H}_{\mathbf{x}}$, where $\mathcal{H}_{\mathbf{x}}$ denotes the intersection of the halfspaces contained in the hyperplanes supporting \mathcal{C} at \mathbf{x} .

3. Convex functions

- The *epigraph* of a function f is defined as

$$\text{epi } f := \{(\mathbf{x}, t) : f(\mathbf{x}) \leq t\}.$$

- A function f is called *closed* if its epigraph is a closed set.

If $f : \mathbb{R}^n \rightarrow \mathbb{R} \cup \{+\infty\}$ is continuous over its domain and $\text{dom}(f)$ is closed. Then f is closed.

- A function $f : \mathbb{R}^n \mapsto \mathbb{R} \cup \{+\infty\}$ is a *convex* function if its domain $\text{dom}(f)$ is convex and for all $\mathbf{x}, \mathbf{y} \in \text{dom}(f)$, $\alpha \in [0, 1]$,

$$f(\alpha \mathbf{x} + (1 - \alpha) \mathbf{y}) \leq \alpha f(\mathbf{x}) + (1 - \alpha) f(\mathbf{y}).$$

(*strictly convex* means $<$)

A function is convex if and only if its epigraph is a convex set.

Lemma 7 (Convexity + compactness \Rightarrow boundedness)

Let f be convex and defined on the ℓ_1 ball in n dimensions:

$$\mathcal{B}_1 = \{\mathbf{x} \in \mathbb{R}^n : \|\mathbf{x}\|_1 \leq 1\}.$$

Then there exist $-\infty < m \leq M < \infty$ such that

$$m \leq f(\mathbf{x}) \leq M, \quad \forall \mathbf{x} \in \mathcal{B}_1.$$

More general, convex f on a compact domain ($\subseteq \text{dom}(f)$) is bounded.

Theorem 8 (Convexity + compactness $\Rightarrow L$ -continuity)

Let f be convex and defined on a convex set \mathcal{C} with non-empty interior. Let $\mathcal{B} \subseteq \text{int}\mathcal{C}$ be compact. Then there is a constant L such that

$$|f(\mathbf{x}) - f(\mathbf{y})| \leq L\|\mathbf{x} - \mathbf{y}\|$$

on \mathcal{B} , that is, f is L -Lipschitz continuous on \mathcal{B} .

- **Definition:** The *directional derivative* of a function f at a point \mathbf{x} in the direction \mathbf{d} is

$$f'(\mathbf{x}; \mathbf{d}) := \lim_{\alpha \rightarrow 0^+} \frac{f(\mathbf{x} + \alpha \mathbf{d}) - f(\mathbf{x})}{\alpha}.$$

Theorem 9 (Convexity \Rightarrow existence of directional derivative)

For convex f , at any point $\mathbf{x} \in \text{intdom}(f)$ and for any $\mathbf{d} \in \mathbb{R}^n$, the directional derivative $f'(\mathbf{x}; \mathbf{d})$ exists. The function $g_{\mathbf{x}}(\mathbf{d}) = f'(\mathbf{x}; \mathbf{d})$ is convex and satisfies for any $\lambda \geq 0$,

$$g_{\mathbf{x}}(\lambda \mathbf{d}) = f'(\mathbf{x}, \lambda \mathbf{d}) = \lambda f'(\mathbf{x}, \mathbf{d}) = \lambda g_{\mathbf{x}}(\mathbf{d}).$$

Moreover, there exists a constant $L < \infty$ such that

$$|g_{\mathbf{x}}(\mathbf{d})| = |f'(\mathbf{x}; \mathbf{d})| \leq L \|\mathbf{d}\|$$

for any $\mathbf{d} \in \mathbb{R}^n$.

3.1 Operations preserving convexity

- Summation and multiplication by nonnegative scalars.

Let $\{f_i\}_{i=1}^m$ be convex functions defined over a convex set \mathcal{C} , and let $\{\alpha_i \geq 0\}_{i=1}^m$. Then $\sum_{i=1}^m \alpha_i f_i$ is convex over \mathcal{C} .

- Composition of a convex function with an affine transformation.

Let f be a convex function defined on a convex set $\mathcal{C} \subseteq \mathbb{R}^n$. Let $\mathbf{A} \in \mathbb{R}^{n \times m}$ and $\mathbf{b} \in \mathbb{R}^n$. The $g(\mathbf{y}) = f(\mathbf{A}\mathbf{y} + \mathbf{b})$ is convex over the convex set $\mathcal{D} = \{\mathbf{y} \in \mathbb{R}^m : \mathbf{A}\mathbf{y} + \mathbf{b} \in \mathcal{C}\}$.

- Composition of a nondecreasing convex function with a convex function. Example: $h(\mathbf{x}) = (\|\mathbf{x}\|_2^2 + 1)^2$.

Let $f : \mathcal{C} \rightarrow \mathbb{R}$ be a convex function over the convex set \mathcal{C} . Let $g : \mathcal{I} \rightarrow \mathbb{R}$ be a one-dimensional nondecreasing convex function over the interval $\mathcal{I} \subseteq \mathbb{R}$. Assume that the image of \mathcal{C} under f is contained in \mathcal{I} : $f(\mathcal{C}) \subseteq \mathcal{I}$. Then the composition of g with f defined by $h(\mathbf{x}) = g(f(\mathbf{x}))$ is a convex function over \mathcal{C} .

- Pointwise maximum of convex functions.

Let $f_1, \dots, f_m : \mathcal{C} \rightarrow \mathbb{R}$ be m convex functions over the convex set \mathcal{C} . Then the maximum function

$$f(\mathbf{x}) = \max_i f_i(\mathbf{x})$$

is a convex function over \mathcal{C} .

Examples: (1) $f(\mathbf{x}) = \max\{x_1, x_2, \dots, x_n\}$, (2) the sum of the k largest values:

$$h_k(\mathbf{x}) = \max\{x_{i_1} + \dots + x_{i_k} : i_1, \dots, i_k \in [n] \text{ are different}\}.$$

- Partial minimization.

Let $f : \mathcal{C} \times \mathcal{D} \rightarrow \mathbb{R}$ be a convex function defined over the set $\mathcal{C} \times \mathcal{D}$ where \mathcal{C} and \mathcal{D} are convex sets. Let

$$g(\mathbf{x}) = \min_{\mathbf{y} \in \mathcal{D}} f(\mathbf{x}, \mathbf{y}), \quad \mathbf{x} \in \mathcal{C},$$

where we assume that the minimum in the above definition is finite. Then g is convex over \mathcal{C} .

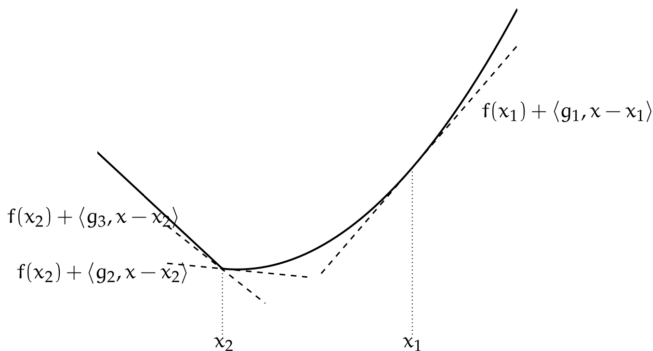
4. Subgradient and subdifferential

- **Definition:** A vector $\mathbf{g} \in \mathbb{R}^n$ is a *subgradient* of f at a point \mathbf{x} if

$$f(\mathbf{y}) \geq f(\mathbf{x}) + \langle \mathbf{g}, \mathbf{y} - \mathbf{x} \rangle \quad \text{for all } \mathbf{y} \in \mathbb{R}^n.$$

The *subdifferential*, denoted $\partial f(\mathbf{x})$, is the set of all subgradients of f at \mathbf{x} .

Example: $\mathbf{g}_1 = \nabla f(\mathbf{x}_1)$, $\mathbf{g}_2, \mathbf{g}_3 \in \partial f(\mathbf{x}_2)$



- **Examples:** Let $\|\cdot\|$ be a norm. Then

$$\partial\|\mathbf{x}\| = \begin{cases} \{\mathbf{g} \in \mathbb{R}^n : \|\mathbf{g}\|_* = 1, \langle \mathbf{g}, \mathbf{x} \rangle = \|\mathbf{x}\|\} & \text{if } \mathbf{x} \neq \mathbf{0}, \\ \{\mathbf{g} \in \mathbb{R}^n : \|\mathbf{g}\|_* \leq 1\} & \text{if } \mathbf{x} = \mathbf{0}. \end{cases}$$

$$\text{For } \|\mathbf{x}\|_2, \text{ we have } \partial\|\mathbf{x}\|_2 = \begin{cases} \{\mathbf{x}/\|\mathbf{x}\|_2\} & \text{if } \mathbf{x} \neq \mathbf{0}, \\ \{\mathbf{g} \in \mathbb{R}^n : \|\mathbf{g}\|_2 \leq 1\} & \text{if } \mathbf{x} = \mathbf{0}. \end{cases}$$

$$\text{For case } n = 1, \text{ we have } \partial|x| = \begin{cases} \{-1\} & \text{if } x < 0, \\ [-1, 1] & \text{if } x = 0, \\ \{1\} & \text{if } x > 0. \end{cases}$$

Theorem 10 (Nonemptiness, closedness, convexity, boundedness of subdifferential at interior points of $\text{dom}(f)$ of convex f)

Suppose f is convex. Let $\mathbf{x} \in \text{int dom}(f)$. Then $\partial f(\mathbf{x})$ is nonempty, closed, convex, and bounded.

Theorem 11 (Nonemptiness of subdifferential \Rightarrow convexity)

Let $f : \mathbb{R}^n \mapsto \mathbb{R} \cup \{+\infty\}$ be proper and assume that $\text{dom}(f)$ is convex. Suppose that for any $\mathbf{x} \in \text{dom}(f)$, the set $\partial f(\mathbf{x})$ is nonempty. Then f is convex.

Theorem 12 (First-order characterizations of strong convexity)

Let $f : \mathbb{R}^n \mapsto \mathbb{R} \cup \{+\infty\}$ be proper closed and convex. Then for a given $\gamma > 0$, the following three claims are equivalent:

- (i) f is γ -strongly convex.
- (ii) For any \mathbf{x} satisfying $\partial f(\mathbf{x}) \neq \emptyset$, $\mathbf{y} \in \text{dom}(f)$ and $\mathbf{g} \in \partial f(\mathbf{x})$,

$$f(\mathbf{y}) \geq f(\mathbf{x}) + \langle \mathbf{g}, \mathbf{y} - \mathbf{x} \rangle + \frac{\gamma}{2} \|\mathbf{y} - \mathbf{x}\|^2.$$

- (iii) For any \mathbf{x} and \mathbf{y} satisfying $\partial f(\mathbf{x}) \neq \emptyset$, $\partial f(\mathbf{y}) \neq \emptyset$, and $\mathbf{g}_\mathbf{x} \in \partial f(\mathbf{x})$, $\mathbf{g}_\mathbf{y} \in \partial f(\mathbf{y})$,

$$\langle \mathbf{g}_\mathbf{x} - \mathbf{g}_\mathbf{y}, \mathbf{x} - \mathbf{y} \rangle \geq \gamma \|\mathbf{x} - \mathbf{y}\|^2.$$

Theorem 13 (Equivalent characterization of subdifferential)

An equivalent characterization of the subdifferential $\partial f(\mathbf{x})$ of convex f at \mathbf{x} is

$$\partial f(\mathbf{x}) = \{\mathbf{g} : \langle \mathbf{g}, \mathbf{d} \rangle \leq f'(\mathbf{x}; \mathbf{d}) \ \forall \ \mathbf{d} \in \mathbb{R}^n\}.$$

Theorem 14 (Max formula of directional derivative)

Suppose f is closed convex and $\partial f(\mathbf{x}) \neq \emptyset$. Then, for all $\mathbf{d} \in \mathbb{R}^n$,

$$f'(\mathbf{x}; \mathbf{d}) = \sup_{\mathbf{g} \in \partial f(\mathbf{x})} \langle \mathbf{g}, \mathbf{d} \rangle.$$

Theorem 15 (Subgradient bounded by Lipschitz constant)

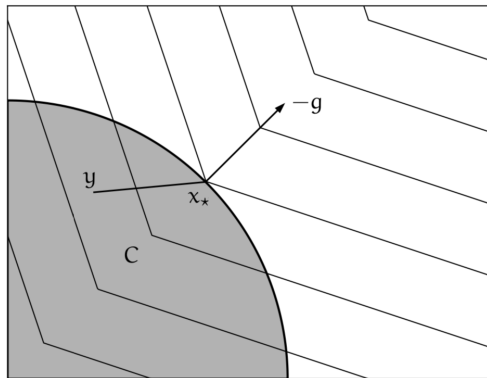
Suppose that convex function f is L -Lipschitz continuous with respect to the norm $\|\cdot\|$ over a set \mathcal{C} , where $\mathcal{C} \subset \text{int dom}(f)$. Then

$$\sup\{\|\mathbf{g}\|_* : \mathbf{g} \in \partial f(\mathbf{x}), \mathbf{x} \in \mathcal{C}\} \leq L,$$

Theorem 16 (Minimizer of convex function over convex set)

Let f be convex. The point $\mathbf{x}_\star \in \text{int dom}(f)$ minimizes f over a closed convex set \mathcal{C} if and only if there exists a subgradient $\mathbf{g} \in \partial f(\mathbf{x}_\star)$ such that

$$\langle \mathbf{g}, \mathbf{y} - \mathbf{x}_\star \rangle \geq 0 \quad \text{for all } \mathbf{y} \in \mathcal{C}.$$



The point \mathbf{x}_\star minimizes f over \mathcal{C}

(the shown level curves)

Active case: $\mathbf{x}_\star \in \text{bd } \mathcal{C}$

$-\mathbf{g}$: supporting hyperplane

Inactive case: $\mathbf{x}_\star \in \text{int } \mathcal{C}$

$\mathbf{g} = \mathbf{0} \Rightarrow \mathbf{0} \in \partial f(\mathbf{x}_\star)$

5. Calculus rules with subgradients

- **Scaling.**

If $h(\mathbf{x}) = \alpha f(\mathbf{x})$ for some $\alpha \geq 0$, then $\partial h(\mathbf{x}) = \alpha \partial f(\mathbf{x})$.

- **Finite sums.**

Suppose that f_i , $i = 1 : m$ are convex functions and let $f = \sum_{i=1}^m f_i$.

If $\mathbf{x} \in \text{int dom}(f_i)$, $i = 1 : m$, then $\partial f(\mathbf{x}) = \sum_{i=1}^m \partial f_i(\mathbf{x})$.

Exercise: $\mathbf{x} \in \mathbb{R}^m$, $\|\mathbf{x}\|_1 = \sum_{i=1}^m f_i(\mathbf{x})$, $f_i(\mathbf{x}) = |x_i|$. $\partial \|\mathbf{x}\|_1 = ?$

- **Affine transformations.**

Let $f : \mathbb{R}^m \mapsto \mathbb{R}$ be convex and $\mathbf{A} \in \mathbb{R}^{m \times n}$ and $\mathbf{b} \in \mathbb{R}^m$. Then $h : \mathbb{R}^n \mapsto \mathbb{R}$ defined by $h(\mathbf{x}) = f(\mathbf{Ax} + \mathbf{b})$ is convex and has subdifferential

$$\partial h(\mathbf{x}) = \mathbf{A}^\top \partial f(\mathbf{Ax} + \mathbf{b}).$$

Exercises: (1) *proof*? (2) $\partial \|\mathbf{Ax} + \mathbf{b}\|_1 = ?$ (3) $\partial \|\mathbf{Ax} + \mathbf{b}\|_2 = ?$

- Maximum of a finite collection of convex functions.

Let f_i , $i = 1 : m$, be convex functions, and $f(\mathbf{x}) = \max_{1 \leq i \leq m} f_i(\mathbf{x})$.

Then we have

$$\text{epi } f = \bigcap_{1 \leq i \leq m} \text{epi } f_i,$$

which is convex, and therefore f is convex.

If $\mathbf{x} \in \text{intdom}(f_i)$, $i = 1 : m$, then the subdifferential $\partial f(\mathbf{x})$ is the convex hull of the subgradients of **active** functions (those attaining the maximum) at \mathbf{x} , that is,

$$\partial f(\mathbf{x}) = \text{conv} \{ \partial f_i(\mathbf{x}) : f_i(\mathbf{x}) = f(\mathbf{x}) \}.$$

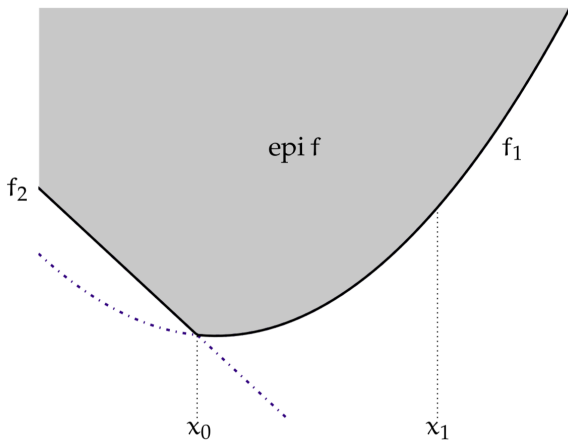
If there is only a single unique active function f_i , then

$$\partial f(\mathbf{x}) = \partial f_i(\mathbf{x}).$$

Exercise: Let $f(x) = \max\{f_1(x), f_2(x)\}$, where

$$f_1(x) = x^2, \quad f_2(x) = -2x - 1/5.$$

For $x_0 = -1 + \sqrt{4/5}$, $\partial f(x_0) = ?$



Exercise: $\mathbf{x} \in \mathbb{R}^m$, $\|\mathbf{x}\|_\infty = \max_{1 \leq i \leq m} f_i(\mathbf{x})$, $f_i(\mathbf{x}) = |x_i|$. $\partial\|\mathbf{x}\|_\infty = ?$

- Supremum of an infinite collection of convex functions.

Consider

$$f(\mathbf{x}) = \sup_{\alpha \in \mathcal{A}} f_\alpha(\mathbf{x}),$$

where \mathcal{A} is an arbitrary index set and f_α is convex for each α .

If the supremum is **attained**, then

$$\partial f(\mathbf{x}) \supseteq \text{conv} \{ \partial f_\alpha(\mathbf{x}) : f_\alpha(\mathbf{x}) = f(\mathbf{x}) \}.$$

If the supremum is **not attained**, the function f may not be subdifferentiable at \mathbf{x} .