

# A characterization of cone-convex vector-valued functions

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**ABSTRACT.** An interesting result in convex analysis, established by J.-P. Crouzeix in 1977, states that a real-valued function defined on a linear space is convex if and only if each function obtained from it by adding a linear functional is quasiconvex. The aim of this paper is to extend this result for vector-valued functions taking values in a partially ordered linear space.

## 1. INTRODUCTION

The role of both convexity and quasiconvexity in optimization theory is nowadays well-recognized. Various generalizations of the classical notions of convexity and quasiconvexity of real-valued functions have been proposed in the literature for vector-valued functions taking values in a real linear space, partially ordered by a convex cone.

In this paper we will investigate only two of them, known as the cone-convexity and the cone-quasiconvexity. They preserve the characteristic properties of real-valued convex and quasiconvex functions concerning the convexity of the epigraph and the convexity of the lower level sets, respectively (cf. Luc [7]).

An interesting topic in vector optimization is to characterize the cone-(quasi)convexity of the vector-valued functions in terms of usual (quasi)convexity of certain real-valued functions, by means of appropriate scalarization functions, as for instance the Gerstewitz-type nonlinear scalarization functions or the extreme directions of the ordering cone's polar (see, e.g., La Torre, Popovici and Rocca [6]).

The principal aim of this paper is to present a new characterization of cone-convex vector-valued functions in terms of cone-quasiconvexity. Our main result (Theorem 3.1) represents an extension of a classical result by Crouzeix [4], stating that a real-valued convex function defined on a linear space is convex if and only if each function obtained from it by adding a linear functional is quasiconvex.

We also prove that, under certain additional assumptions, the cone-convex vector-valued functions can be characterized in terms of scalar quasiconvexity of certain real-valued functions defined by means of the extreme directions of the ordering cone's polar (Corollary 3.3).

In Section 2 we introduce some preliminary notations and we present the definitions of the main generalized convexity concepts used in the sequel. Section 3 is devoted to the characterization of cone-convexity in terms of cone-quasiconvexity and contains our main results and their corollaries.

## 2. PRELIMINARIES: NOTATIONS AND BASIC DEFINITIONS

For any real linear space  $V$  (i.e., a linear space over the field  $\mathbb{R}$  of reals) we adopt the following notations. The origin (i.e., the zero vector) of  $V$  will be denoted by  $0_V$ . For

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any nonempty sets  $A, B \subseteq V$  and  $\Lambda \subseteq \mathbb{R}$ , and for any  $t \in \mathbb{R}$  and  $v \in V$ , we denote  $A + B := \{a + b \mid (a, b) \in A \times B\}$ ,  $v + B := \{v\} + B$ ,  $\Lambda \cdot A := \{\lambda a \mid (\lambda, a) \in \Lambda \times A\}$ ,  $tA := \{t\} \cdot A$ , and  $\Lambda \cdot v := \Lambda \cdot \{v\}$ .

Throughout this paper  $X$  and  $Y$  will be real linear spaces. As usual, the notation  $L(X, Y)$  stands for the space of linear operators between  $X$  and  $Y$ . Following Zălinescu [11], we will denote by  $X' := L(X, \mathbb{R})$  and  $Y' := L(Y, \mathbb{R})$  the algebraic duals of  $X$  and  $Y$ , respectively. Whenever  $Y$  will be a real topological linear space, we will also consider its topological dual  $Y^* := \{y^* \in Y' \mid y^* \text{ is continuous}\}$ .

In the sequel  $D$  will denote a nonempty convex subset of the real linear space  $X$ , i.e.,  $tD + (1 - t)D \subseteq D$  for all  $t \in [0, 1]$ . Recall that a function  $f : D \rightarrow \mathbb{R}$  is called convex if

$$(2.1) \quad f(tx_1 + (1 - t)x_2) \leq tf(x_1) + (1 - t)f(x_2)$$

for all  $x_1, x_2 \in D$  and  $t \in [0, 1]$ , while  $f$  is called quasiconvex if

$$(2.2) \quad f(tx_1 + (1 - t)x_2) \leq \max\{f(x_1), f(x_2)\}$$

for all  $x_1, x_2 \in D$  and  $t \in [0, 1]$ . Clearly, any convex function is quasiconvex.

The sum of two functions,  $f_1 : D_1 \rightarrow \mathbb{R}$  and  $f_2 : D_2 \rightarrow \mathbb{R}$ , defined on any convex subsets  $D_1$  and  $D_2$  of  $X$  having at least one point in common, is understood to be the function  $f_1 + f_2 : D_1 \cap D_2 \rightarrow \mathbb{R}$ , defined pointwise as

$$(f_1 + f_2)(x) := f_1(x) + f_2(x), \quad \forall x \in D_1 \cap D_2.$$

In the next section we will often operate with functions defined on  $D_1 = D$  and  $D_2 = X$ . Notice that the sum of any two convex functions is convex, but the sum of two quasiconvex functions is not necessarily quasiconvex.

**Example 2.1.** Let  $f_1 : \mathbb{R} \rightarrow \mathbb{R}$  and  $f_2 : \mathbb{R} \rightarrow \mathbb{R}$  be defined for all  $x \in \mathbb{R}$  by

$$f_1(x) = x^3 \quad \text{and} \quad f_2(x) = -x.$$

Obviously, both functions are quasiconvex, but their sum is not quasiconvex.

The notions of convexity and quasiconvexity of real-valued functions can be naturally extended to vector-valued functions taking values in a partially ordered linear space. Let  $C \subseteq Y$  be a convex cone of the real linear space  $Y$ , i.e.,

$$0_Y \in C = \mathbb{R}_+ \cdot C = C + C.$$

It is known that  $C$  induces a linear partial order on  $Y$ , defined for any  $y_1, y_2 \in Y$  by

$$y_1 \leq_C y_2 \quad :\Leftrightarrow \quad y_2 \in y_1 + C.$$

A vector-valued function  $f : D \rightarrow Y$  is said to be  $C$ -convex if it satisfies the following vectorial version of (2.1) for all  $x_1, x_2 \in D$  and  $t \in [0, 1]$ :

$$f(tx_1 + (1 - t)x_2) \leq_C tf(x_1) + (1 - t)f(x_2).$$

Obviously every linear operator  $A \in L(X, Y)$  is  $C$ -convex. Notice also that the sum of any two  $C$ -convex functions is  $C$ -convex.

In contrast to (2.1), in order to adapt (2.2) to vector functions, we cannot simply replace " $\leq$ " by " $\leq_C$ " since  $\max\{f(x_1), f(x_2)\}$  does not make sense in general when  $(Y, \leq_C)$  is not a lattice. Following Luc [7], we say that  $f : D \rightarrow Y$  is  $C$ -quasiconvex if for all  $x_1, x_2 \in D$  and  $t \in [0, 1]$  we have

$$f(tx_1 + (1 - t)x_2) \leq_C y$$

for every upper bound  $y$  of  $\{f(x_1), f(x_2)\}$ . In other words,  $f$  is  $C$ -quasiconvex if and only if for all  $x_1, x_2 \in D$  and  $t \in [0, 1]$  we have

$$(f(x_1) + C) \cap (f(x_2) + C) \subseteq f(tx_1 + (1 - t)x_2) + C.$$

It is easily seen that every  $C$ -convex function is  $C$ -quasiconvex.

**Remark 2.1.** For any  $f : D \rightarrow Y$  the following characterizations hold true:

a)  $f$  is  $C$ -convex if and only if the epigraph of  $f$ , i.e., set

$$\{(x, y) \in X \times Y \mid f(x) \leq_C y\},$$

is convex. In particular, when  $Y = \mathbb{R}^n$  and  $C = \mathbb{R}_+^n$ , then  $f = (f_1, \dots, f_n) : D \rightarrow \mathbb{R}^n$  is  $\mathbb{R}_+^n$ -convex if and only if its scalar components,  $f_1 : D \rightarrow \mathbb{R}, \dots, f_n : D \rightarrow \mathbb{R}$  are convex.

b)  $f$  is  $C$ -quasiconvex if and only if the level set

$$\{x \in D \mid f(x) \leq_C y\}$$

is convex for every  $y \in Y$ . In particular, when  $Y = \mathbb{R}^n$  and  $C = \mathbb{R}_+^n$ , then a vector-valued function  $f = (f_1, \dots, f_n) : D \rightarrow \mathbb{R}^n$  is  $\mathbb{R}_+^n$ -quasiconvex if and only if its scalar components,  $f_1 : D \rightarrow \mathbb{R}, \dots, f_n : D \rightarrow \mathbb{R}$  are quasiconvex.

### 3. MAIN RESULTS: CHARACTERIZATIONS OF $C$ -CONVEX FUNCTIONS

The next theorem represents a characterization of  $C$ -convex vector-valued functions in terms of  $C$ -quasiconvexity.

**Theorem 3.1.** For any vector-valued function,  $f : D \rightarrow Y$ , the following assertions are equivalent:

1°  $f$  is  $C$ -convex.

2°  $f + A$  is  $C$ -quasiconvex for every  $A \in L(X, Y)$ .

*Proof.* The implication  $1^\circ \Rightarrow 2^\circ$  is obvious, since any operator  $A \in L(X, Y)$  is  $C$ -convex and therefore, under the hypothesis  $1^\circ$ , function  $f + A$  is  $C$ -convex hence  $C$ -quasiconvex.

In order to prove the implication  $2^\circ \Rightarrow 1^\circ$ , assume that  $2^\circ$  holds and consider  $x_1, x_2 \in D$  and  $t \in [0, 1]$ . We will prove that

$$(3.3) \quad tf(x_1) + (1-t)f(x_2) \in f(tx_1 + (1-t)x_2) + C.$$

Let  $x_0 = x_1 - x_2$ . Since (3.3) obviously holds when  $x_1 = x_2$ , we can assume in what follows that  $x_0 \neq 0_X$ . Then,  $\{x_0\}$  can be extended to a basis of  $X$  by Zorn's lemma. Consequently, there is a linear functional  $x^* \in X'$  (determined by its action on the basis) such that  $x^*(x_0) = 1$ . Define  $A : X \rightarrow Y$  for all  $x \in X$  by

$$A(x) = x^*(x)(f(x_2) - f(x_1)).$$

It is easily seen that  $A \in L(X, Y)$  and  $A(x_0) = A(x_1 - x_2) = f(x_2) - f(x_1)$ , hence

$$(3.4) \quad (f + A)(x_1) = (f + A)(x_2).$$

By assumption  $2^\circ$ , the function  $f + A$  is  $C$ -quasiconvex, hence

$$((f + A)(x_1) + C) \cap ((f + A)(x_2) + C) \subseteq (f + A)(tx_1 + (1-t)x_2) + C,$$

which, in view of (3.4), actually means that

$$(f + A)(x_1) + C - A(tx_1 + (1-t)x_2) \subseteq f(tx_1 + (1-t)x_2) + C.$$

Thus, in order to prove (3.3) it suffices to show that

$$tf(x_1) + (1-t)f(x_2) \in (f + A)(x_1) + C - A(tx_1 + (1-t)x_2).$$

Indeed, by linearity of  $A$  this relation can be rewritten as

$$(1-t)(f + A)(x_2) \in (1-t)(f + A)(x_1) + C,$$

which is true due to (3.4) and the fact that  $0_Y \in C$ .  $\square$

As a straightforward consequence of Theorem 3.1 we recover the following result, which is a counterpart of Proposition 9 in Crouzeix [4, Ch. 1].

**Corollary 3.1.** For any  $f : D \rightarrow \mathbb{R}$  the following assertions are equivalent:

- 1° The function  $f$  is convex.
- 2° For each  $x^* \in X'$ , the function  $f + x^*$  is quasiconvex.

**Example 3.2.** Consider the functions  $f_1$  and  $f_2$  of Example 2.1. In this case, Corollary 3.1 neatly shows that function  $f = f_1$  is not convex, since  $x^* = f_2$  is a linear functional but  $f + x^* = f_1 + f_2$  is not quasiconvex.

An interesting question in vector optimization, motivated by the practical importance of scalarization techniques, is to characterize the  $C$ -(quasi)convex vector-valued functions in terms of usual (quasi)convexity of certain real-valued functions (see, e.g., La Torre, Popovici and Rocca [6]). A possible approach to this aim is to use the functions belonging to the polar of the ordering cone  $C$ , defined as

$$C^+ := \{y^* \in Y^* \mid y^*(y) \geq 0, \forall y \in C\}.$$

Recall that a function  $f : D \rightarrow Y$  is called  $*$ -quasiconvex w.r.t.  $C$  in the sense of Jeyakumar, Oettli and Natividad [5] or scalarly-quasiconvex in the sense of Sach [9] if  $y^* \circ f$  is quasiconvex for all  $y^* \in C^+$ .

**Lemma 3.1** (Luc [7], Jeyakumar, Oettli and Natividad [5]). Assume that  $Y$  is a real locally convex space and  $C \subseteq Y$  is a closed convex cone. For any function  $f : D \rightarrow Y$  the following hold true:

- a)  $f$  is  $C$ -convex if and only if  $y^* \circ f$  is convex, for each  $y^* \in C^+$ .
- b)  $f$  is  $C$ -quasiconvex whenever it is  $*$ -quasiconvex w.r.t.  $C$ .

**Corollary 3.2.** Under the hypotheses of Lemma 3.1, the assertions below are equivalent for any function  $f : D \rightarrow Y$ .

- 1°  $f$  is  $C$ -convex.
- 2°  $f + A$  is  $*$ -quasiconvex w.r.t.  $C$  for all  $A \in L(X, Y)$ .

*Proof.* Assume that 1° is true and consider an operator  $A \in L(X, Y)$ . Then function  $f + A$  is  $C$ -convex as a sum of two  $C$ -convex functions. By Lemma 3.1.a) it follows that, for every  $y^* \in C^+$  the function  $y^* \circ (f + A)$  is convex, hence quasiconvex, which shows that  $f + A$  is  $*$ -quasiconvex w.r.t.  $C$ . Thus 2° holds true.

Conversely, assume that assertion 2° is true. Then, according to Lemma 3.1.b),  $f + A$  is  $C$ -quasiconvex for all  $A \in L(X, Y)$ . By Theorem 3.1 we infer that function  $f$  is  $C$ -convex, i.e., 1° holds true.  $\square$

**Remark 3.2.** Assume that the hypotheses on  $Y$  and  $C$  in Lemma 3.1 are fulfilled and let  $f : D \rightarrow Y$ . According to Theorem 3.1 and Corollary 3.2, the following conditions are equivalent:

- (C1)  $f + A$  is  $C$ -quasiconvex for every  $A \in L(X, Y)$ .
- (C2)  $f + A$  is  $*$ -quasiconvex w.r.t.  $C$  for every  $A \in L(X, Y)$ .

However, if  $f + A$  is  $C$ -quasiconvex for some  $A \in L(X, Y)$ , we cannot guarantee the  $*$ -quasiconvexity of  $f + A$ . More precisely, although (C1)  $\Leftrightarrow$  (C2) holds, the following assertions are not equivalent in general for an a priori given  $A \in L(X, Y)$ :

- (C1')  $f + A$  is  $C$ -quasiconvex.
- (C2')  $f + A$  is  $*$ -quasiconvex w.r.t.  $C$ .

**Example 3.3.** Let  $X = \mathbb{R}$ ,  $Y = \mathbb{R}^2$  and  $C = \mathbb{R}_+^2$ , and let  $A = 0 \in L(\mathbb{R}, \mathbb{R}^2)$  be the null operator. Let  $f = (f_1, f_2) : D = \mathbb{R} \rightarrow \mathbb{R}^2$  be the function defined by

$$f(x) = (x^3, -x), \forall x \in \mathbb{R}.$$

By using the definition of  $C$ -quasiconvexity (or the componentwise characterization of  $C$ -quasiconvexity, mentioned in Remark 2.1) it is easy to check that function  $f$  (i.e.,  $f + A$ ) is  $C$ -quasiconvex. However, by choosing  $y^* \in C^+$  defined as  $y^*(y) = y_1 + y_2$  for all  $y = (y_1, y_2) \in \mathbb{R}^2$ , we get  $y^* \circ (f + A) = f_1 + f_2$ , which is not quasiconvex, as we have already seen in Example 2.1. Thus the function  $f + A$  is not  $*$ -quasiconvex.

In what follows we denote by  $\text{extd } C^+$  the set of all extreme directions of  $C^+$ . Recall that  $y^* \in \text{extd } C^+$  if and only if  $y^* \in C^+ \setminus \{0_{Y^*}\}$  and for all  $y_1^*, y_2^* \in C^+$  such that  $y^* = y_1^* + y_2^*$  we actually have  $y_1^*, y_2^* \in \mathbb{R}_+ \cdot y^*$ .

The following result gives a characterization of  $C$ -convex vector-valued functions, which is similar to Lemma 3.1.a), but involves only the extreme directions of  $C^+$ .

**Lemma 3.2** (Popovici [8, Th. 2.1]). *Assume that  $Y$  is a real locally convex space and  $C$  is a closed convex cone of  $Y$  satisfying the property that  $C^+$  is the weak\*-closed convex hull of  $\text{extd } C^+$ . For any function  $f : D \rightarrow Y$  the following assertions are equivalent:*

- 1°  $f$  is  $C$ -convex.
- 2°  $y^* \circ f$  is convex, for each  $y^* \in \text{extd } C^+$ .

**Remark 3.3.** Every closed convex cone  $C$  with nonempty interior in a Banach space  $Y$  satisfies the property that  $C^+$  is the weak\*-closed convex hull of  $\text{extd } C^+$ . However, there are cones with empty interior which satisfy this condition as well (see Example 3.5 below).

**Corollary 3.3.** *Let  $f : D \rightarrow Y$ . Under the hypotheses of Lemma 3.2 the following assertions are equivalent:*

- 1°  $f$  is  $C$ -convex.
- 2°  $y^* \circ f + x^*$  is quasiconvex, for all  $y^* \in C^+$  and  $x^* \in X'$ .
- 3°  $y^* \circ f + x^*$  is quasiconvex, for all  $y^* \in \text{extd } C^+$  and  $x^* \in X'$ .

*Proof.* The equivalence 1°  $\Leftrightarrow$  2° follows by Lemma 3.1.a) and Corollary 3.1, while the equivalence 1°  $\Leftrightarrow$  3° follows by Lemma 3.2 and Corollary 3.1 (applied for  $y^* \circ f$ ).  $\square$

**Example 3.4.** Let  $Y = \mathbb{R}^n$  be the real Euclidean space, partially ordered by a polyhedral cone  $C$  with nonempty interior in  $\mathbb{R}^n$ . By identifying  $Y^* = (\mathbb{R}^n)^*$  with  $\mathbb{R}^n$ , the polar cone  $C^+ \subseteq \mathbb{R}^n$  is also polyhedral, being generated by a finite number of its extreme directions,  $d_1, \dots, d_m$ . Corollary 3.3 actually shows that a vector function  $f = (f_1, \dots, f_n) : D \rightarrow \mathbb{R}^n$  is  $C$ -convex if and only if, for all  $i \in \{1, \dots, m\}$ , the function  $\langle d_i, f \rangle + x^*$  is quasiconvex for every  $x^* \in X'$ , where  $\langle \cdot, \cdot \rangle$  denotes the usual inner product in  $\mathbb{R}^n$ .

In particular, if  $C = \mathbb{R}_+^n$  is the usual ordering cone, then  $C^+ = \mathbb{R}_+^n$  and

$$\text{extd } C^+ = ]0, \infty[ \cdot B,$$

where  $B$  is the canonical basis of  $\mathbb{R}^n$ . Hence  $f$  is  $\mathbb{R}_+^n$ -convex if and only if the scalar functions  $\alpha_1 f_1 + x^*, \dots, \alpha_n f_n + x^*$  are quasiconvex for all positive numbers  $\alpha_1, \dots, \alpha_n$  and every functional  $x^* \in X'$ , which indeed is equivalent to the fact that  $f_1 + x^*, \dots, f_n + x^*$  are quasiconvex for every  $x^* \in X'$ .

**Example 3.5.** Let  $p \in ]1, \infty[$  be a real number and consider the sequence space  $Y = l^p$ , partially ordered by

$$C = l_+^p = \{y = (y_i)_{i \in \mathbb{N}} \in l^p \mid \forall i \in \mathbb{N}, y_i \geq 0\}.$$

Then, by identifying  $Y^* = (l^p)^*$  with  $l^q$  (where  $1/p + 1/q = 1$ ), we have  $C^+ = l_+^q$ . Notice that  $\text{int } C = \emptyset$  while  $C^+$  is the weak\*-closed convex hull of

$$\text{extd } C^+ = \{y^* = (y_i^*)_{i \in \mathbb{N}} \in l^q \mid \exists i \in \mathbb{N} : y_i^* > 0, y_j^* = 0, \forall j \in \mathbb{N}, j \neq i\}.$$

In this case, Corollary 3.3 shows that a function  $f = (f_i)_{i \in \mathbb{N}} : D \rightarrow l^p$  is  $l^p_+$ -convex if and only if, for all  $i \in \mathbb{N}$ ,  $y_i^* > 0$  and  $x^* \in X'$ , the function  $y_i^* f_i + x^*$  is quasiconvex, which indeed is equivalent to the fact that  $f_i + x^*$  is quasiconvex for all  $i \in \mathbb{N}$  and  $x^* \in X'$ .

In contrast to  $C$ -convex functions, the  $C$ -quasiconvex ones cannot be easily handled by scalarization. In order to obtain a characterization of  $C$ -quasiconvexity similar to Lemma 3.2, some additional assumptions must be imposed on the ordered space  $(Y, \leq_C)$ .

**Lemma 3.3** (Benoist, Borwein and Popovici [3, Th. 3.1]). *Assume that  $Y$  is a real Banach space and  $C \subseteq Y$  is a closed convex cone such that  $C - C = Y$  and  $C^+$  is the weak\*-closed convex hull of  $\text{extd } C^+$ . For any function  $f : D \rightarrow Y$  the following assertions are equivalent:*

- 1°  $f$  is  $C$ -quasiconvex.
- 2°  $y^* \circ f$  is quasiconvex, for each  $y^* \in \text{extd } C^+$ .

As a consequence of Theorem 3.1 and Lemma 3.3 we can derive the following result.

**Corollary 3.4.** *Let  $f : D \rightarrow Y$ . Under the hypotheses of Lemma 3.3 the following assertions are equivalent:*

- 1°  $f$  is  $C$ -convex.
- 2°  $y^* \circ (f + A)$  is quasiconvex, for all  $y^* \in \text{extd } C^+$  and  $A \in L(X, Y)$ .

**Remark 3.4.** Obviously  $y^* \circ (f + A) = y^* \circ f + y^* \circ A$ , for all  $y^* \in Y'$  and  $A \in L(X, Y)$ . By comparing assertion 3° of Corollary 3.3 with assertion 2° in Corollary 3.4, a natural question arises on whether any  $x^* \in X'$  could be expressed as a composite function  $y^* \circ A$  for some  $A \in L(X, Y)$ , when  $y^* \in \text{extd } C^+$  is a priori given. We end our paper by giving a positive answer to this question. To this aim, we will use linear processes.

Recall that a set-valued function  $\mathcal{F} : X \rightarrow 2^Y$  is said to be a linear process in the sense of Aubin and Frankowska [2] if its graph,

$$\{(x, y) \in X \times Y \mid x \in X, y \in \mathcal{F}(x)\},$$

is a linear subspace of  $X \times Y$ . Notice that the linear processes are also known in the literature under different names, as for instance in the early paper by Arens [1] or in the recent one by Száz [10], where they are called linear relations, a set-valued function being identified with its graph, which in its turn can be seen as a binary relation.

**Lemma 3.4** (Száz [10, C. 8.3]). *Every linear process,  $\mathcal{A} : X \rightarrow 2^Y$ , taking nonempty values, admits a linear single-valued selection function, i.e., a linear operator  $A \in L(X, Y)$  such that  $A(x) \in \mathcal{A}(x)$  for all  $x \in X$ .*

**Theorem 3.2.** *For any linear functionals,  $x^* \in X'$  and  $y^* \in Y' \setminus \{0_{Y'}\}$ , there exists a linear operator  $A \in L(X, Y)$  such that  $x^* = y^* \circ A$ .*

*Proof.* Let  $x^* \in X'$  and let  $y^* \in Y'$  be such that  $y^*(\tilde{y}) \neq 0$  for some  $\tilde{y} \in Y$ . Consider the set-valued map  $\mathcal{A} : X \rightarrow 2^Y$ , defined for all  $x \in X$  by

$$(3.5) \quad \mathcal{A}(x) := \{y \in Y \mid y^*(y) = x^*(x)\}.$$

It is a simple exercise to check that for all  $x \in X$  we have

$$\mathcal{A}(x) = \frac{x^*(x)}{y^*(\tilde{y})} \tilde{y} + \ker y^*.$$

By linearity of  $x^*$  it follows that  $\mathcal{A}(x_1) + \mathcal{A}(x_2) \subseteq \mathcal{A}(x_1 + x_2)$  and  $t\mathcal{A}(x) \subseteq \mathcal{A}(tx)$  for all  $x_1, x_2, x \in X$  and  $t \in \mathbb{R}$ . Thus the graph of  $\mathcal{A}$  is a linear subspace of  $X \times Y$ , i.e.,  $\mathcal{A}$  is a linear process. Due to Lemma 3.4, we can choose a selection  $A \in L(X, Y)$  of  $\mathcal{A}$ . By definition (3.5) of  $\mathcal{A}$  we conclude that  $y^*(A(x)) = x^*(x)$  for all  $x \in X$ , i.e.,  $x^* = y^* \circ A$ .  $\square$

The following result is a straightforward consequence of Theorem 3.2.

**Corollary 3.5.** *Let  $f : D \rightarrow Y$  be a function and let  $y^* \in Y' \setminus \{0_{Y'}\}$ . The following assertions are equivalent:*

- 1°  $y^* \circ f + x^*$  is quasiconvex, for all  $x^* \in X'$ .
- 2°  $y^* \circ (f + A)$  is quasiconvex, for all  $A \in L(X, Y)$ .

**Remark 3.5.** Since  $\text{extd } C^+ \subseteq C^+ \setminus \{0_{Y^*}\} \subseteq Y' \setminus \{0_{Y'}\}$ , Corollary 3.5 allows us to recover the conclusion of Corollary 3.4 directly from Corollary 3.3, under the mild hypotheses of Lemma 3.2, by avoiding so the use of Lemma 3.3.

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