CARPATHIAN J. MATH. Volume **36** (2020), No. 1, Pages 15 - 26 Online version at https://www.carpathian.cunbm.utcluj.ro/ Print Edition: ISSN 1584 - 2851; Online Edition: ISSN 1843 - 4401 DOI: https://doi.org/10.37193/CJM.2020.01.02

Dedicated to Prof. Hong-Kun Xu on the occasion of his 60th anniversary

Fréchet vector subdifferential calculus

TRUONG QUANG BAO

Abstract.

In this paper, we study Fréchet vector subdifferentials of vector-valued functions in normed spaces which reduce to the known ones of extended-real-valued functions. We establish relations between two kinds of Fréchet vector subdifferentials and between subdifferential and coderivative; some of them improve the existing relations for extended-real-valued functions. Finally, sum and chain rules among others for Fréchet subdifferentials of vector-valued functions are formulated and verified. Many examples are provided.

Acknowledgements. The author would like to thank the anonymous referees for their helpful remarks, which allowed him to improve the original presentation.

REFERENCES

- Bao, T. Q. and Mordukhovich, B. S., Variational principles for set-valued mappings with applications to multiobjective optimization, Control Cyber., 36 (2007), 531–562
- [2] Bao, T. Q. and Mordukhovich, B. S., Relative Pareto minimizers in multiobjective optimization: existence and optimality conditions, Math. Program., 122 (2010), 301–347
- [3] Bao, T. Q. and Tammer, C., Scalarization functionals with uniform level sets in set optimization, J. Optim. Theory Appl., 182 (2019), 310–335
- [4] Borwein, J. M. and Zhu, Q. J., Techniques of Variational Analysis, Springer-Verlag, New York, 2005
- [5] Flores-Barzán, F., On minima of the difference of functions, J. Optim. Theory Appl., 116 (1997), 3325–3358
- [6] Kruger, A. Y., On Fréchet Subdifferentials, J. Math. Sci., 116 (2003), 3325-3358
- [7] Mordukhovich, B. S., Necessary conditions in nonsmooth minimization via lower and upper subgradients, Set-Val. Anal., 12 (2004), 163–193
- [8] Mordukhovich, B. S., Nam, N. M. and Yen, N. D., Fréchet subdifferential calculus and optimality conditions in nondifferentiable programming, Optimization, 55 (2006), 685–708
- [9] Mordukhovich, B. S., Variational Analysis and Generalized Differentiation, I: Basic Theory and II: Applications, Springer-Verlag, Berlin, 2006
- [10] Penot, J.-P., On the minimization of difference functions, J. Global Optim., 12 (1998), 373–382
- [11] Rockafellar, R. T., Convex Analysis, Princeton University Press, Princeton, New Jersy, 1970
- [12] Rockafellar, R. T. and Wets, R. J-P., Variational Analysis, Springer-Verlag, Berlin, 1998
- [13] Stamate, C., A survey on the vector subdifferentials, An. Stiint. Univ. Al. I. Cuza Iași, 49 (2003), 25-44
- [14] Thibault, L., On generalized differentials and subdifferentials of Lipschitz vector-valued functions, Nonlinear Anal., 6 (1982), 1037–1053
- [15] Thibault, L., Subdifferentials of nonconvex vector-valued functions, J. Math. Anal. Appl., 86 (1982), 319–344
- [16] Zheng, X. Y. and Ng, K. F., The Lagrange multiplier rule for multifunctions in Banach spaces, SIAM J. Optim., 17 (2006), 1154–1175

Received: 30.04.2019; In revised form: 28.01.2020; Accepted: 05.02.2020 2010 *Mathematics Subject Classification*. 49J52, 90C30.

Key words and phrases. Variational analysis, generalized differentiation, Fréchet normals, Fréchet lower (upper) subdifferentials, Fréchet coderivatives.

Truong Quang Bao

DEPARTMENT OF MATHEMATICS AND COMPUTER SCIENCE NORTHERN MICHIGAN UNIVERSITY 1401 PRESQUE ISLE AVENUE, MARQUETTE, MICHIGAN 49855, USA *Email address*: btruong@nmu.edu