VIETNAM ACADEMY OF SCIENCE AND TECHNOLOGY INSTITUTE OF MATHEMATICS

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CODERIVATIVES OF NORMAL CONE MAPPINGS AND APPLICATIONS

DOCTORAL DISSERTATION IN MATHEMATICS

HANOI - 2014

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Speciality: Applied Mathematics Speciality code: 62 46 01 12

DOCTORAL DISSERTATION IN MATHEMATICS

Supervisors:

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HANOI - 2014

To my beloved parents and family members

Confirmation

This dissertation was written on the basis of my research works carried at Institute of Mathematics (VAST, Hanoi) under the supervision of Professor Nguyen Dong Yen and Dr. Bui Trong Kien. All the results presented have never been published by others.

> Hanoi, January 2014 The author

Nguyen Thanh Qui

Acknowledgments

I would like to express my deep gratitude to Professor Nguyen Dong Yen and Dr. Bui Trong Kien for introducing me to Variational Analysis and Optimization Theory. I am thankful to them for their careful and effective supervision.

I am grateful to Professor Ha Huy Bang for his advice and kind help. My many thanks are addressed to Professor Hoang Xuan Phu, Professor Ta Duy Phuong, and Dr. Nguyen Huu Tho, for their valuable support.

During my long stays in Hanoi, I have had the pleasure of contacting with the nice people in the research group of Professor Nguyen Dong Yen. In particular, I have got several significant comments and suggestions concerning the results of Chapters 2 and 3 from Professor Nguyen Quang Huy. I would like to express my sincere thanks to all the members of the research group.

I owe my thanks to Professor Daniel Frohardt who invited me to work at Department of Mathematics, Wayne State University, for one month (September 1–30, 2011). I would like to thank Professor Boris Mordukhovich who gave me many interesting ideas in the five seminar meetings at the Wayne State University in 2011 and in the Summer School "Variational Analysis and Applications" at Institute of Mathematics (VAST, Hanoi) and Vietnam Institute Advanced Study in Mathematics in 2012.

This dissertation was typeset with LaTeX program. I am grateful to Professor Donald Knuth who created TeX the program. I am so much thankful to MSc. Le Phuong Quan for his instructions on using LaTeX.

I would like to thank the Board of Directors of Institute of Mathematics (VAST, Hanoi) for providing me pleasant working conditions at the Institute.

I would like to thank the Steering Committee of Cantho University a lot for constant support and kind help during many years.

Financial supports from the Vietnam National Foundation for Science and Technology Development (NAFOSTED), Cantho University, Institute of Mathematics (VAST, Hanoi), and the Project "Joint research and training on Variational Analysis and Optimization Theory, with oriented applications in some technological areas" (Vietnam-USA) are gratefully acknowledged.

I am so much indebted to my parents, my sisters and brothers, for their love and support. I thank my wife for her love and encouragement.

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Table of Notations

$I\!\!N := \{1, 2, \ldots\}$	set of positive natural numbers
Ø	empty set
$I\!\!R$	set of real numbers
$I\!\!R_{++}$	set of $x \in \mathbb{R}$ with $x > 0$
$I\!\!R_+$	set of $x \in \mathbb{R}$ with $x \ge 0$
$I\!\!R$	set of $x \in \mathbb{R}$ with $x \leq 0$
$\overline{I\!\!R}:=I\!\!R\cup\{\pm\infty\}$	set of generalized real numbers
x	absolute value of $x \in I\!\!R$
$I\!\!R^n$	n-dimensional Euclidean vector space
$\ x\ $	norm of a vector x
$I\!\!R^{m imes n}$	set of $m \times n$ -real matrices
$\det A$	determinant of a matrix A
$A^{ op}$	transposition of a matrix A
$\ A\ $	norm of a matrix A
X^*	topological dual of a norm space X
$\langle x^*, x angle$	canonical pairing
$\langle x, y \rangle$	canonical inner product
$\widehat{(u,v)}$	angle between two vectors u and v
$B(x,\delta)$	open ball with centered at x and radius δ
$ar{B}(x,\delta)$	closed ball with centered at x and radius δ
B_X	open unit ball in a norm space X
\bar{B}_X	closed unit ball in a norm space X
$\mathrm{pos}\Omega$	convex cone generated by Ω
${\rm span}\Omega$	linear subspace generated by Ω
$\operatorname{dist}(x;\Omega)$	distance from x to Ω
$\{x_k\}$	sequence of vectors
$x_k \to x$	x_k converges to x in norm topology
$x_k^* \xrightarrow{w^*} x^*$	x_k^* converges to x^* in weak [*] topology

$\forall x$	for all x
x := y	x is defined by y
$\widehat{N}(x;\Omega)$	Fréchet normal cone to Ω at x
$N(x;\Omega)$	limiting normal cone to Ω at x
$f: X \to Y$	function from X to Y
$f'(x), \nabla f(x)$	Fréchet derivative of f at x
$\varphi: X \to \overline{I\!\!R}$	extended-real-valued function
$\mathrm{dom} arphi$	effective domain of φ
${ m epi}arphi$	epigraph of φ
$\partial \varphi(x)$	limiting subdifferential of φ at x
$\partial^2 arphi(x,y)$	limiting second-order subdifferential of φ at x
	relative to y
$F:X \rightrightarrows Y$	multifunction from X to Y
$\mathrm{dom}F$	domain of F
$\mathrm{rge}F$	range of F
$\mathrm{gph}F$	graph of F
$\mathrm{ker}F$	kernel of F
$\widehat{D}^*F(x,y)$	Fréchet coderivative of F at (x, y)
$D^*F(x,y)$	Mordukhovich coderivative of F at (x, y)