

## A Note on Continuity of $\partial_{\otimes} f(\cdot)$

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Suppose that  $f(x)$  is a quasidifferentiable function, defined on  $S \subset \mathbb{R}^n$  where  $S$  is an open set, with a  $\otimes$ -equivalent bounded quasidifferential subfamily.

**Lemma 1** (a)  $u \in \partial_{\otimes} f(x) \Leftrightarrow \underline{u}(x, u) \neq \emptyset$

(b)  $w \in \underline{u}(u) \Leftrightarrow \phi(u \otimes d) \geq \langle w, d \rangle, \forall d \in \mathbb{R}^n$ .

(c)  $u \in \partial_{\otimes} f(x) \Leftrightarrow u \in \underline{u}(x, u)$ .

(d)  $u \in \partial_{\otimes} f(x) \Leftrightarrow f'(x; d) \leq \max_{w \in \underline{u}(x, u)} \langle w, d \rangle = \delta(d | \partial_c \underline{\varphi}(u \otimes \cdot)(0)), \forall d \in \mathbb{R}^n$ .

**Lemma 2** If  $\underline{\varphi}(x, u \otimes d)$  is upper semicontinuous in  $(x, u) \in S \times \partial_{\otimes} f(x)$  for each  $d \in \mathbb{R}^n$ , then the mapping  $\partial_{\otimes} f(\cdot)$  and  $(\cdot, \cdot)$  are closed, i.e.,  $u \in \partial_{\otimes} f(x)$  and  $w \in \underline{u}(x, u)$  (or  $\partial_c \underline{\varphi}(u \otimes \cdot)(0)$ ) whenever  $x_i \rightarrow x, u_i \rightarrow u, w_i \rightarrow w$ , and  $u_i \in \partial_{\otimes} f(x_i), w_i \in \underline{u}(x_i, u_i), i \rightarrow \infty$ .

**Theorem 3** Suppose  $D_m f(x)$  is bounded uniformly in a neighborhood of  $x, N_x(\delta)$ , where  $\delta$  is a positive number. If  $\underline{\varphi}(x, u \otimes d)$  is upper semicontinuous in  $(x, u) \in S \times \partial_{\otimes} f(x)$  for each  $d \in \mathbb{R}^n$ , then  $\partial_{\otimes} f(\cdot)$  is upper semicontinuous.

**Lemma 4** Suppose  $f'(x; d)$  is lower semi-continuous in  $x \in S$  for each  $d \in \mathbb{R}^n$  and the mapping  $\underline{u}(x, u)$  is upper semicontinuous in  $(x, u) \in S \times \partial_{\otimes} f(x)$ . Then the mapping  $\partial_{\otimes} f(\cdot)$  is closed.

**Theorem 5** Suppose  $f'(x; d)$  is lower semi-continuous in  $x \in S$  for each  $d \in \mathbb{R}^n$ , and  $D_m f(x)$  is bounded uniformly in a neighbourhood of  $x, N_x(\delta)$ , and  $\underline{u}(x, u)$  is upper semicontinuous in  $(x, u) \in S \times \partial_{\otimes} f(x)$ . Then  $\partial_{\otimes} f(\cdot)$  is an upper Semicontinuous mapping.

### References

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