

REGULARITY PROPERTIES IN VARIATIONAL ANALYSIS AND APPLICATIONS IN OPTIMISATION

N. H. THAO

(Received 13 January 2016; first published online 1 April 2016)

2010 *Mathematics subject classification*: primary 49J53; secondary 65K10, 90C31.

Keywords and phrases: variational analysis, convergence analysis, optimisation, stability analysis.

Regularity properties lie at the core of variational analysis because of their importance for stability analysis of optimisation and variational problems, constraint qualifications, qualification conditions in coderivative and subdifferential calculus and convergence analysis of numerical algorithms [3–5, 7, 21, 23]. The thesis is devoted to investigation of several research questions related to regularity properties in variational analysis and their applications in convergence analysis and optimisation.

Following the works by Kruger [13, 14], we examine several useful regularity properties of collections of sets in both linear and Hölder-type settings and establish their characterisations and relationships to regularity properties of set-valued mappings [16, 17].

Following the recent publications by Lewis *et al.* [19, 20], Drusvyatskiy *et al.* [6] and some others, we study application of the uniform regularity and related properties of collections of sets to alternating projections for solving nonconvex feasibility problems and compare existing results on this topic [15, 18, 22].

Motivated by Ioffe [8] and his subsequent publications [9–11], we use the classical iteration scheme going back to Banach, Schauder, Lyusternik and Graves to establish criteria for regularity properties of set-valued mappings and compare this approach with the one based on the Ekeland variational principle [12].

Finally, following the recent works by Anh and Khanh [1] on stability analysis for optimisation-related problems, we investigate calmness of set-valued solution mappings of variational problems [2].

Thesis submitted to Federation University in February 2015; degree awarded on 9 December 2015; principal supervisor Alex Kruger, cosupervisor Pahn Quoc Khanh, associate supervisor Adil Bagirov.
© 2016 Australian Mathematical Publishing Association Inc. 0004-9727/2016 \$16.00

References

- [1] L. Q. Anh and P. Q. Khanh, 'On the Hölder continuity of solutions to parametric multivalued vector equilibrium problems', *J. Math. Anal. Appl.* **321** (2006), 308–315.
- [2] L. Q. Anh, A. Y. Kruger and N. H. Thao, 'On Hölder calmness of solution mappings in parametric equilibrium problems', *TOP* **22** (2014), 331–342.
- [3] H. H. Bauschke and J. M. Borwein, 'On projection algorithms for solving convex feasibility problems', *SIAM Rev.* **38** (1996), 367–426.
- [4] H. H. Bauschke and P. L. Combettes, *Convex Analysis and Monotone Operator Theory in Hilbert Spaces* (Springer, New York, 2011).
- [5] A. L. Dontchev and R. T. Rockafellar, *Implicit Functions and Solution Mappings. A View from Variational Analysis*, Springer Monographs in Mathematics (Springer, Dordrecht, 2009).
- [6] D. Drusvyatskiy, A. D. Ioffe and A. S. Lewis, 'Transversality and alternating projections for nonconvex sets', *Found. Comput. Math.* **15** (2015), 1637–1651.
- [7] R. Hesse and D. R. Luke, 'Nonconvex notions of regularity and convergence of fundamental algorithms for feasibility problems', *SIAM J. Optim.* **23** (2013), 2397–2419.
- [8] A. D. Ioffe, 'Metric regularity and subdifferential calculus', *Russian Math. Surveys* **55** (2000), 501–558.
- [9] A. D. Ioffe, 'On regularity concepts in variational analysis', *J. Fixed Point Theory Appl.* **8** (2010), 339–363.
- [10] A. D. Ioffe, 'Regularity on a fixed set', *SIAM J. Optim.* **21** (2011), 1345–1370.
- [11] A. D. Ioffe, 'Nonlinear regularity models', *Math. Program.* **139** (2013), 223–242.
- [12] P. Q. Khanh, A. Y. Kruger and N. H. Thao, 'An induction theorem and nonlinear regularity models', *SIAM J. Optim.* **25** (2015), 2561–2588.
- [13] A. Y. Kruger, 'About regularity of collections of sets', *Set-Valued Anal.* **14** (2006), 187–206.
- [14] A. Y. Kruger, 'About stationarity and regularity in variational analysis', *Taiwanese J. Math.* **13** (2009), 1737–1785.
- [15] A. Y. Kruger and N. H. Thao, 'About uniform regularity of collections of sets', *Serdica Math. J.* **39** (2013), 287–312.
- [16] A. Y. Kruger and N. H. Thao, 'About $[q]$ -regularity properties of collections of sets', *J. Math. Anal. Appl.* **416** (2014), 471–496.
- [17] A. Y. Kruger and N. H. Thao, 'Quantitative characterizations of regularity properties of collections of sets', *J. Optim. Theory Appl.* **164** (2015), 41–67.
- [18] A. Y. Kruger and N. H. Thao, 'Regularity of collections of sets and convergence of inexact alternating projections', *J. Convex Anal.* **23** (2016), to appear.
- [19] A. S. Lewis, D. R. Luke and J. Malick, 'Local linear convergence of alternating and averaged projections', *Found. Comput. Math.* **9** (2009), 485–513.
- [20] A. S. Lewis and J. Malick, 'Alternating projections on manifolds', *Math. Oper. Res.* **33** (2008), 216–234.
- [21] B. S. Mordukhovich, *Variational Analysis and Generalized Differentiation, I: Basic Theory; II: Applications*, Grundlehren der mathematischen Wissenschaften (Springer, New York, 2006).
- [22] D. Noll and A. Rondepierre, 'On local convergence of the method of alternating projections', *Found. Comput. Math.* (2015), doi:10.1007/s10208-015-9253-0.
- [23] R. T. Rockafellar and R. J. Wets, *Variational Analysis*, Grundlehren der mathematischen Wissenschaften (Springer, Berlin, 1998).

N. H. THAO, Institute for Numerical and Applied Mathematics,
 16–18 Lotzestrasse, Gottingen 37083, Germany
 e-mail: h.nguyen@math.uni-goettingen.de