© 2024 Heldermann Verlag Journal of Convex Analysis 31 (2024) 827–846

D. Kramkov

Department of Mathematical Sciences, Carnegie Mellon University, Pittsburgh, U.S.A. kramkov@cmu.edu

M. Sîrbu

Department of Mathematics, The University of Texas, Austin, U.S.A. sirbu@math.utexas.edu

Singularities of Fitzpatrick and Convex Functions

In a pseudo-Euclidean space with scalar product $S(\cdot, \cdot)$, we show that the singularities of projections on S-monotone sets and of the associated Fitzpatrick functions are covered by countable c - c surfaces having positive normal vectors with respect to the S-product. By L. Zajíček [On the differentiation of convex functions in finite and infinite dimensional spaces, Czechoslovak Math. J. 29/104 (1979) 340–348], the singularities of a convex function f can be covered by a countable collection of c - c surfaces. We show that the normal vectors to these surfaces are restricted to the cone generated by F - F, where $F := c \operatorname{lrange} \nabla f$, the closure of the range of the gradient of f.

Keywords: Convexity, subdifferential, Fitzpatrick function, projection, pseudo-Euclidean space, normal vector, singularity.

MSC: 26B25, 26B05, 47H05, 52A20.