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Eva Kopecká; Jan Malý  
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## Remarks on delta-convex functions

EVA KOPECKÁ AND JAN MALÝ

*Abstract.* We construct a delta-convex function on  $\mathbb{R}^2$  which is strictly differentiable at 0, but this property possesses none of its control functions. Further, we prove that if a function  $H$  on an open convex subset  $A$  of a normed linear space  $X$  is controlled by a bounded continuous function  $h_E$  on each bounded closed set  $E$  contained in  $A$ , then  $A$  is delta-convex on  $A$ . We construct various counterexamples showing that this result is the best possible generalization of its finite-dimensional counterpart, which is due to P. Hartman.

*Keywords:* Delta-convex functions, differentiability, normed linear spaces

*Classification:* 26B25, 46A55

### Introduction.

Let  $A$  be a convex subset of a normed linear space  $X$ . A function  $H: A \rightarrow \mathbb{R}$  is termed *delta-convex* on  $A$  if  $H$  can be expressed as a difference of two continuous convex functions on  $A$ . Let  $H$  and  $h$  be functions on  $A$ . We say that  $h$  is a *control function* to  $H$  on  $A$ , or, that  $h$  *controls*  $H$  on  $A$ , if both the functions  $h - H$  and  $h + H$  are continuous and convex. Then, of course,  $h$  is also continuous and convex and  $H$  is continuous. We may define equivalently delta-convex functions on  $A$  as those functions, which have control functions. The family of all delta-convex functions on  $A$  is the linear span of the set of all continuous convex functions on  $A$ .

A difficulty of the concept of delta-convexity consists in the fact that in general we cannot find a "canonical" control function to  $H$ , which would be controlled by all control functions to  $H$ .

The notion of delta-convex function was introduced by A.D. Aleksandrov [1] in  $n$ -dimensional case. It was observed by L. Zajíček [4], that the infinite-dimensional version of this notion allows to characterize the sets of Gâteaux nondifferentiability of continuous convex functions on separable Banach spaces.

A survey of results in the theory of delta-convex functions and mappings (see Remark 17 below) can be found in an important article by L. Veselý and L. Zajíček [3].

In this paper we solve Problem 3 and Problem 5 from [3]. In Section 1 we show an example of a delta-convex function  $H$  on  $\mathbb{R}^2$  such that the function  $H$  is strictly differentiable at 0, but none of its control functions is (Fréchet) differentiable at 0.

In Section 2 we compare local and global delta-convexity. A function  $H$  is said to be *locally delta-convex* on an open set  $A$ , if every point  $z \in A$  has an open convex neighborhood  $V$  in  $A$  such that  $H$  is delta-convex on  $V$ . P. Hartman [2] proved that if  $A \subset \mathbb{R}^n$  is an open convex set and  $H$  is a locally delta-convex function on  $A$ ,

then it is delta-convex. We show that analogous statement is not true in infinite-dimensional spaces even if  $A$  is bounded and  $H$  is locally delta-convex on the whole space. A further example shows that there is a function  $H$  on  $l^2$  such that  $H$  is delta-convex on each bounded convex subset of  $l^2$  but  $H$  is not delta-convex on  $l^2$ . The only positive result remains: If a function  $H$  on a normed linear space  $X$  is controlled by a *bounded* continuous convex function on *each bounded convex set*, then  $H$  is delta-convex on  $X$ . The same result holds for mappings (cf. Remark 17).

### Differentiability.

Let  $X$  be a normed linear space. We denote  $B(a, r) = \{x \in X : |x - a| < r\}$ . Let  $F$  be a function defined on an open set  $A \subset X$ . A continuous linear functional  $L$  is said to be a *strict derivative* of  $F$  at a point  $a$  if for every  $\varepsilon > 0$  there is  $\delta > 0$  such that for each  $x, y \in A \cap B(a, \delta)$  we have

$$|F(y) - F(x) - L(y - x)| \leq \varepsilon|y - x|.$$

If a convex function is differentiable (= Fréchet differentiable) at a point  $a$ , then it is strictly differentiable at  $a$  ([3, Prop. 3.8]). This cannot be said about delta-convex functions. An example of a delta-convex function on  $\mathbf{R}^2$  which is differentiable at 0 but not in the strict sense is given in [3, Note 6.4]. Such a function cannot be controlled by a function differentiable at 0.

In this section we construct a delta-convex function  $H$  on  $\mathbf{R}^2$  such that the function  $H$  is strictly differentiable at 0, but none of its control functions is differentiable at 0.

**Example 1.** Find a sequence  $\{k_j\}$  of positive integers such that  $\cos(2\pi/k_j) \geq 1 - 2^{-j-3}$  and denote

$$M = \{(2^{-j} \cos(2\pi k/k_j), 2^{-j} \sin(2\pi k/k_j)) : j \in \mathbf{N}, k \in \{1, \dots, k_j\}\}.$$

Set

$$F(x) = |x| + 4|x|^2.$$

For each  $z \in \mathbf{R}^2 \setminus \{0\}$  we define

$$G_z(x) = F(z) + \langle F'(z), x - z \rangle = (8|z| + 1) \frac{\langle x, z \rangle}{|z|} - 4|z|^2.$$

Since  $F$  is convex and  $G_z$  is a tangent function to  $F$  at  $z$ , we have  $G_z \leq F$  on  $\mathbf{R}^2$ . Set

$$G(x) = \sup\{G_z(x) : z \in M\}$$

and

$$H(x) = G(x) - |x|.$$

Obviously  $G$  is a convex functions on  $\mathbf{R}^2$ . It follows that the function  $H$  is delta-convex. In what follows we will derive further properties of the functions  $G$  and  $H$ .

**Lemma 2.** Let  $M$  be as in Example 1 and  $x \in \mathbf{R}^2$ . Suppose  $0 < |x| < 1$ . Then there is  $z \in M$  such that

$$|z| \leq |x| \leq 2|z|$$

and

$$\frac{\langle x, z \rangle}{|x||z|} > 1 - \frac{1}{8}|z|.$$

PROOF : Find  $j \in \mathbf{N}$  such that

$$2^{-j} \leq |x| < 2^{-j+1}.$$

Further find  $z \in M$  such that  $|z| = 2^{-j}$  and the angle between the radiusvectors of  $z$  and  $x$  is less than  $2\pi/k_j$ , i.e.

$$\frac{\langle x, z \rangle}{|x||z|} > \cos(2\pi/k_j)$$

Then we have

$$|z| \leq |x| \leq 2|z|$$

and

$$\frac{\langle x, z \rangle}{|x||z|} > 1 - 2^{-j-3} = 1 - \frac{1}{8}|z|. \quad \blacksquare$$

**Lemma 3.** The function  $G$  from Example 1 satisfies

$$|x| + |x|^2 \leq G(x) \leq |x| + 4|x|^2 = F(x)$$

for all  $|x| < 1$ .

PROOF : Fix  $x \in \mathbf{R}^2$  with  $0 < |x| < 1$ . The inequality  $G(x) \leq F(x)$  is obvious. Find  $z \in M$  as in Lemma 2. Then we have

$$\begin{aligned} G(x) &\geq G_z(x) = (8|z| + 1) \frac{\langle x, z \rangle}{|z|} - 4|z|^2 \geq (8|z| + 1)(1 - \frac{1}{8}|z|)|x| - 4|z|^2 \\ &= |x| + |z|(8|x| - \frac{1}{8}|x| - |x||z| - 4|z|) \geq |x| + 2|z||x| \geq |x| + |x|^2. \quad \blacksquare \end{aligned}$$

**Lemma 4.** Let  $G, G_z$  be the functions from Example 1. Let  $r \in (0, 1)$ . If

$$0 < |z| \leq \frac{r}{9} \quad \text{and} \quad |x| \geq r,$$

then

$$G_z(x) \leq G(x) - \frac{r^2}{9}.$$

PROOF : Under the assumptions, using Lemma 3 we obtain

$$\begin{aligned} G_z(x) &= (8|z| + 1) \frac{\langle x, z \rangle}{|z|} - 4|z|^2 \\ &\leq |x| + 8|x||z| \leq G(x) - \frac{r^2}{9}. \quad \blacksquare \end{aligned}$$

**Lemma 5.** Let  $G, G_z$  be the functions from Example 1 and  $w \in \mathbb{R}^2$ ,  $0 < |w| < \frac{1}{16}$ . Then

$$G(w) = \sup\{G_z(w) : z \in M_w\},$$

where

$$M_w = \{z \in M : |z| \leq 2|w|, \langle w, z \rangle \geq |z||w|(1 - 8|z|)\}.$$

**PROOF :** Choose  $z \in M \setminus M_w$ . We will distinguish two cases.

(a) Assume that  $|z| \geq 2|w|$ . Then

$$\begin{aligned} G_z(w) &= (8|z| + 1) \frac{\langle w, z \rangle}{|z|} - 4|z|^2 \\ &\leq |w| + 8|w||z| - 4|z|^2 \leq |w|. \end{aligned}$$

(b) Assume that  $|z| \leq 2|w|$  and

$$\langle w, z \rangle < (1 - 8|z|)|w||z|.$$

We obtain

$$\begin{aligned} G_z(w) &= (1 + 8|z|) \frac{\langle w, z \rangle}{|z|} - 4|z|^2 \\ &\leq |w| - 64|z|^2|w| - 4|z|^2 \leq |w|. \end{aligned}$$

In both cases (a) and (b), using Lemma 3 we conclude that  $G_z(w) \leq G(w) - |w|^2$ . The assertion easily follows.  $\blacksquare$

**Lemma 6.** Let  $H$  be the function from Example 1. Then the zero functional is a strict derivative of  $H$  at the origin.

**PROOF :** Choose  $\varepsilon \in (0, 1/4)$ . Let  $x, y$  be points of  $B(0, \varepsilon^2)$ . We will estimate the quantity

$$|H(y) - H(x)|.$$

We will distinguish two cases.

(a) Let us assume that  $|y - x| \geq \varepsilon(|x| + |y|)$ . Then we obtain

$$\begin{aligned} |H(y) - H(x)| &\leq |H(y)| + |H(x)| \leq 4(|x|^2 + |y|^2) \leq 4(|x| + |y|)^2 \\ &\leq 4(|x| + |y|) \frac{|y - x|}{\varepsilon} \leq 8\varepsilon|y - x|. \end{aligned}$$

(b) Let us assume that  $|y - x| \leq \varepsilon(|x| + |y|)$ . Fix  $z \in M$ . Denote

$$x^* = \frac{|x|}{|z|} z, \quad y^* = \frac{|y|}{|z|} z.$$

Assume  $z \in M_x$  (for the notation see Lemma 5). Then

$$\begin{aligned} |x^* - y^*|^2 &= \frac{1}{|z|^2} ||x|z - |y|z|^2 = \frac{1}{|z|^2} (2|x|^2|z|^2 - 2|x||z|\langle x, z \rangle) \\ &\leq 2|x|^2(1 - (1 - 8|z|)) = 16|z||x|^2 \leq 32\varepsilon^2(|x| + |y|)^2 \end{aligned}$$

and

$$|y^* - y| \leq |y^* - x^*| + |x^* - x| + |x - y| \leq (2\varepsilon + \sqrt{32})\varepsilon(|x| + |y|) \leq 8\varepsilon(|x| + |y|).$$

Similarly we have

$$|y^* - y| \leq 8\varepsilon(|x| + |y|) \quad \text{and} \quad |x^* - x| \leq 8\varepsilon(|x| + |y|)$$

assuming that  $z \in M_y$ . Now, let  $z \in M_x \cup M_y$ . Then

$$\begin{aligned} |(G_z(y) - |y|) - (G_z(x) - |x|)| &= \left| (8|z| + 1) \frac{\langle y - x, z \rangle}{|z|} - \frac{\langle y, y - x \rangle + \langle x, y - x \rangle}{|x| + |y|} \right| \\ &= \left| 8|z| \frac{\langle y - x, z \rangle}{|z|} + \frac{\langle y - x, x^* - x \rangle}{|x| + |y|} + \frac{\langle y - x, y^* - y \rangle}{|x| + |y|} \right| \\ &\leq \left( 8|z| + \frac{|x^* - x|}{|x| + |y|} + \frac{|y^* - y|}{|x| + |y|} \right) |y - x| \leq 24\varepsilon |y - x|. \end{aligned}$$

It easily follows

$$|H(y) - H(x)| \leq \sup\{|(G_z(y) - |y|) - (G_z(x) - |x|)| : z \in M_y \cup M_x\} \leq 24\varepsilon |y - x|.$$

The estimates in (a) and (b) show that the zero functional is a strict derivative of  $H$  at the origin.  $\blacksquare$

**Theorem 7.** *The function  $H$  from Example 1 is delta-convex on  $\mathbb{R}^2$ . The function  $H$  is strictly differentiable at 0, but none of its control functions is (Fréchet) differentiable at 0.*

**PROOF :** Most of the required properties is proved in Lemma 2 - Lemma 6. It only remains to show that none of the control functions to  $H$  is differentiable at 0. Assume that  $h$  is a control function to  $H$  which is differentiable at 0. We may assume that  $h(0) = h'(0) = 0$ . Find  $r, 0 < r < 1$ , such that

$$|h(x)| \leq \frac{1}{8}|x| \quad \text{if} \quad |x| \leq 3r.$$

Denote

$$\begin{aligned} \xi(t) &= (r, t), \quad t \in [-2r, 2r], \\ \varphi(t) &= |\xi(t)|, \\ \gamma(t) &= G(\xi(t)), \\ \kappa(t) &= h(\xi(t)). \end{aligned}$$

The function  $\gamma$  is piecewise linear, as by Lemma 4

$$G(\xi(t)) = \max\{G_z(\xi(t)) : z \in M, |z| > \frac{r}{9}\}.$$

We find points  $t_i$ ,  $-r = t_0 < t_1 < \dots < t_m = r$ , such that  $\gamma$  is linear on each interval  $[t_{i-1}, t_i]$ . Then

$$(1) \quad \gamma'_-(t_i) = \gamma'_+(t_{i-1})$$

for each  $i = 1, \dots, m$ . Since  $h$  is a control function to  $H$ , the function  $\kappa + \gamma - \varphi$  is convex on  $[-2r, 2r]$ . Hence for each  $i = 1, \dots, m$  we have

$$(2) \quad \kappa'_-(t_i) - \kappa'_+(t_{i-1}) + \gamma'_-(t_i) - \gamma'_+(t_{i-1}) - \varphi'(t_i) + \varphi'(t_{i-1}) \geq 0.$$

Using convexity of  $\kappa$  we obtain

$$(3) \quad \begin{aligned} \kappa'_-(r) &\leq \frac{1}{r}(\kappa(2r) - \kappa(r)), \\ -\kappa'_+(-r) &\leq \frac{1}{r}(\kappa(-2r) - \kappa(-r)). \end{aligned}$$

From (1), (2) and (3) it follows

$$\begin{aligned} \sqrt{2} &= \varphi'(r) - \varphi'(-r) = \sum_{i=1}^m (\varphi'(t_i) - \varphi'(t_{i-1})) \\ &\leq \sum_{i=1}^m (\kappa'_-(t_i) - \kappa'_+(t_{i-1})) \leq \kappa'_-(r) - \kappa'_+(-r) \\ &\leq \frac{1}{r}(\kappa(2r) - \kappa(r) + \kappa(-2r) - \kappa(-r)) \leq 1, \end{aligned}$$

which is a contradiction. ■

### Local and global deltaconvexity.

Is every locally delta-convex function delta-convex? The answer is positive in the finite-dimensional case ([2]). In this section we will study various related questions in case of infinite dimension. We present several “negative” results, which show why the final result cannot be stronger.

Let us introduce a notation: if  $x \in l^2$ , then  $x^j$  stands for the  $j$ -th coordinate of  $x$ . We denote by  $e_i$  the element of  $l^2$  with  $i$ -th coordinate 1 and remaining coordinates 0.

**Lemma 8.** *Let  $X$  be a normed linear space and  $R > 0$ . Let  $H$  be a function on  $B(0, R)$ . Suppose that there exists a bounded control function  $h$  to  $H$  on  $B(0, R)$ . Then  $H$ ,  $h - H$  and  $h + H$  are bounded on  $B(0, R)$ .*

**PROOF :** Denote  $F = h - H$ ,  $G = h + H$ . From the convexity of  $F$  and  $G$  we obtain existence of continuous linear functionals  $f, g$  on  $X$  such that for each  $x \in A$  we have  $\langle f, x \rangle \leq F(x) - F(0)$  and  $\langle g, x \rangle \leq G(x) - G(0)$ . Then, of course,  $f$  and  $g$  are bounded on  $B(0, R)$  and for each  $x \in B(0, R)$  we estimate

$$F(0) + \langle f, x \rangle \leq F(x) = 2h(x) - G(x) \leq 2h(x) - G(0) - \langle g, x \rangle.$$

Similarly we conclude that  $G$  and  $H = \frac{1}{2}(G - F)$  are bounded on  $B(0, R)$ . ■

**Lemma 9.** Let  $X$  be a normed linear space and  $R > 0$ . Let  $H$  be a function on  $B(0, 2R)$ . Suppose that there exists a bounded control function  $h$  to  $H$  on  $B(0, 2R)$ . Then  $H$  is Lipschitz-continuous on  $B(0, R)$ .

PROOF : It is well known (see e.g. [3, Lemma 1.9]) that any bounded convex function on  $B(0, 2R)$  is Lipschitz-continuous on  $B(0, R)$ . If we apply this result to the functions  $h + H$  and  $h - H$  (which are convex by the definition of a control function and bounded on  $B(0, 2R)$  by the preceding lemma), we deduce that  $H = \frac{1}{2}((h + H) - (h - H))$  is Lipschitz-continuous on  $B(0, R)$ . ■

**Lemma 10.** There exists a bounded nonnegative delta-convex function  $H$  on  $l^2$  such that  $H(x) = 0$  if  $|x| \geq 1$  and none of the control functions to  $H$  is bounded on  $B(0, 1)$ .

PROOF : If  $x \in l^2$ , we define

$$F(x) = \sup\{|x|, x^1 - \frac{1}{4}, 2(x^2 - \frac{1}{4}), 3(x^3 - \frac{1}{4}), \dots\}$$

and

$$G(x) = \max\{1, F(x)\}.$$

The functions  $F, G$  are convex on  $l^2$ . If  $y \in l^2$ , then

$$F(x) = \max\{|x|, x^1 - \frac{1}{4}, 2(x^2 - \frac{1}{4}), 3(x^3 - \frac{1}{4}), \dots, m(x^m - \frac{1}{4})\}$$

holds for all  $x \in B(y, \frac{1}{8})$  and  $m = \max\{j : y^j \geq \frac{1}{8}\}$ . This proves the continuity of  $F$  and  $G$ . Hence the function  $H = G - F$  is delta-convex. Obviously  $H$  is bounded and  $H = 0$  outside  $B(0, 1)$ . Denote

$$u_k = \frac{1}{4} e_k, \quad v_k = (\frac{1}{4} + \frac{1}{k}) e_k, \quad k = 5, 6, 7, \dots$$

Then

$$F(v_k) = 1, \quad F(u_k) = \frac{1}{4},$$

and thus

$$|H(v_k) - H(u_k)| = \frac{3}{4} \geq \frac{k}{2} |v_k - u_k|.$$

It follows that  $H$  is not Lipschitz-continuous on  $B(0, \frac{1}{2})$ , and thus, by Lemma 9, none of the control functions to  $H$  is bounded on  $B(0, 1)$ . ■

**Example 11.** Let  $\Omega \subset l^2$  be an open convex set. We will construct a function  $H$  on  $l^2$  such that  $H$  is locally delta-convex on  $l^2$ , but it is not delta-convex on  $\Omega$ .

Without loss of generality we may assume that  $0 \in \Omega$ . Denote  $U = \{\frac{1}{2}x : x \in \Omega\}$ . Let us find a sequence  $\{x_k\}$  of points of  $U$  and  $\delta > 0$  such that the balls  $B(x_k, 2\delta)$  are contained in  $U$  and pairwise disjoint. By a slight modification Lemma 10 we obtain



for every  $k \in \mathbf{N}$  a delta-convex function  $H_k$  such that  $H_k = 0$  outside  $B(x_k, \frac{1}{k}\delta)$  and none of the control functions to  $H_k$  is bounded on  $B(x_k, \frac{1}{k}\delta)$ . Set

$$H = \sum_{k=2}^{\infty} H_k.$$

Obviously  $H$  is locally delta-convex on  $\mathcal{I}^2$ . Assume that there is a control function  $h$  to  $H$  on  $\Omega$ . Using the unboundedness property, we find  $u_k \in U$  such that  $|u_k| \leq \frac{1}{k}\delta$  and  $h(x_k + u_k) \geq \max\{h(2x_k), k\}$ . From convexity of  $h$  on the line connecting  $2u_k$ ,  $u_k + x_k$  and  $2x_k$  we get  $h(2u_k) \geq k$ . Since  $u_k \rightarrow 0$ , the function  $h$  is not continuous at 0, which is a contradiction.

**Theorem 12.** *There exists a function  $H$  on  $\mathcal{I}^2$  which has the following properties: With every point  $z \in \mathcal{I}^2$  we can associate a continuous convex function  $h_z$  on  $\mathcal{I}^2$  such that  $h_z$  is bounded on each bounded subset of  $\mathcal{I}^2$  and controls  $H$  on a neighborhood of  $z$ . Nevertheless,  $H$  is not delta-convex on  $B(0, 3)$ .*

PROOF: For  $i, j = 1, 2, \dots$  we denote

$$\begin{aligned} z_{ij} &= e_i + 2^{-i-1}e_j, \\ B_i &= B(e_i, 2^{-i-1}), \\ B_{ij} &= B(z_{ij}, 2^{-i-2}). \end{aligned}$$

Let

$$H(x) = \begin{cases} j(1 - \frac{|x - z_{ij}|}{2^{-i-2}}) & x \in B_{ij}, \\ 0 & \text{otherwise.} \end{cases}$$

It is easy to see that there are control functions  $h_z$  to  $H$  with the required properties. (Notice that the function  $\max(|x| - 1, 2|x| - 2)$  controls  $\max(1 - |x|, 0)$ .) We will show that  $H$  is not delta-convex on  $B(0, 3)$ . Let us assume that there is a control function  $h$  to  $H$  on  $B(0, 3)$ . By Lemma 8,  $h$  is unbounded on each ball  $B_i$ . Now, for every  $i \in \mathbf{N}$  we find a point  $x_i \in B_i$ , so that  $h(x_i) \geq \max\{h(2e_i), i\}$ . Set  $y_i = 2(x_i - e_i)$ . From the convexity of the function  $h$  we obtain  $h(y_i) \geq i$  (the point  $x_i$  belongs to the segment connecting  $y_i$  and  $2e_i$ ). Since  $|y_i| \leq 2^{-i}$ , we have

$$\lim_{i \rightarrow \infty} y_i = 0 \text{ and } \lim_{i \rightarrow \infty} h(y_i) = \infty,$$

which contradicts the continuity of  $h$  at the point 0. ■

**Remarks 13.** 1. If we do not require  $h_z$  to be bounded on bounded sets, then the assertion easily follows from Example 11.

2. A similar example as in Theorem 12 can be constructed in each infinite-dimensional normed linear space.

**Theorem 14.** *There exists a function  $H$  on  $l^2$  which is delta-convex on each bounded convex subset of  $l^2$ , but it is not delta-convex on  $l^2$ .*

**PROOF :** Let us specify Example 11 so that  $\Omega = l^2$  and  $\lim |x_j| = \infty$ . We obtain a function  $H$ , which is not delta-convex on  $l^2$ . Nevertheless,  $H$  is delta-convex on an arbitrary bounded convex set  $M \subset l^2$ , as  $H$  coincides on  $M$  with a sum of a finite family of delta-convex functions. ■

**Lemma 15.** *Let  $H, h$  be functions on an open convex subset  $A$  of a normed linear space  $X$ . Suppose that  $h$  is convex and continuous. If every point of  $A$  has a neighborhood  $U$  such that  $h$  controls  $H$  on  $U$ , then  $h$  controls  $H$  on  $A$ .*

**PROOF :** It is an obvious consequence of the fact that every locally convex function is convex. ■

The following theorem is an infinite-dimensional generalization of Hartman's result on locally delta-convex functions.

**Theorem 16.** *Let  $H_\alpha$  be a family of functions on an open convex subset  $A$  of a normed linear space  $X$ . Suppose that for every bounded closed convex set  $E \subset A$  there is a bounded continuous convex function  $h_E$  on  $E$  which controls each  $H_\alpha$  on  $E$ . Then there is a continuous convex function  $h$  on  $X$  which controls each  $H_\alpha$  on  $A$ .*

**PROOF :** We may suppose that  $0 \in A$ . Let  $p$  be the Minkowski's functional of  $A$ , defined by

$$p(x) = \inf\{\lambda \in (0, +\infty) : \lambda^{-1}x \in A\}.$$

and

$$q(x) = |x| + \frac{p(x)}{1 - p(x)}$$

Then  $q$  is a continuous convex function on  $A$ , as the function  $y \mapsto \frac{y}{1-y}$  is increasing and convex on  $[0, 1)$ . Set

$$E_k = \{x \in A : q(x) \leq k\}.$$

The sets  $E_k$  are obviously bounded and closed subsets of  $X$  and

$$A = \bigcup E_k.$$

Fix  $k \in \{0, 1, 2, \dots\}$ . Denote

$$h_k = h_{E_k},$$

$$M_k = \sup_{E_{k+3}} h_{k+3},$$

$$m_k = \inf_{E_{k+3}} h_{k+3},$$

$$c_k = M_k + (k-2)(M_k - m_k) = m_k + (k-1)(M_k - m_k),$$

$$f_k(x) = h_{k+3}(x) + (M_k - m_k)q(x) - c_k,$$

$$w_k(x) = 5(M_k - m_k)(q(x) - (k+1)).$$

Then  $f_k$  is a convex function on  $E_{k+3}$ . We will estimate  $f_k(x)$  for some positions of  $x$ : If  $x \in E_{k+3} \setminus E_{k+2}$ , then

$$f_k(x) \leq M_k + (k+3)(M_k - m_k) - c_k \leq 5(M_k - m_k) \leq w_k(x),$$

if  $x \in E_{k-2}$ , then

$$f_k(x) \leq M_k + (k-2)(M_k - m_k) - c_k = 0$$

and if  $x \in E_{k+1} \setminus E_{k-1}$ , then

$$f_k(x) \geq m_k + (k-1)(M_k - m_k) - c_k = 0 \geq w_k(x).$$

Set

$$g_k(x) = \begin{cases} \max\{0, f_k(x), w_k(x)\} & \text{if } x \in E_{k+3}, \\ w_k(x) & \text{if } x \in A \setminus E_{k+3}. \end{cases}$$

Then  $g_k = 0$  on  $E_{k-2}$ ,  $g_k = f_k$  on  $E_{k+1} \setminus E_{k-1}$  and  $g_k = w_k$  on  $A \setminus E_{k+2}$ . It follows that  $g_k$  is a continuous convex function on  $A$  which controls each  $H_\alpha$  on each convex subset of  $E_{k+1} \setminus E_{k-1}$ . Set

$$h = \sum_{k=0}^{\infty} g_k.$$

Since for every bounded set  $K$  we can find  $n \in \mathbb{N}$  such that  $g_k = 0$  on  $K$  if  $k \geq n$ , we deduce that  $h$  is a continuous convex function on  $A$ . By Lemma 15,  $h$  controls each  $H_\alpha$  on  $A$ . ■

**Remark 17.** Let  $X$  and  $Y$  be normed linear spaces. Let  $H$  be a mapping of an open convex set  $A \subset X$  into  $Y$ . Following [3], we say that  $H$  is delta-convex, if there is a convex continuous function  $h$  which controls  $H$ , this means that  $h$  controls every function  $H_\alpha : x \mapsto \langle f_\alpha, H(x) \rangle$ , where  $\{f_\alpha\}$  is the collection of all linear functionals on  $Y$  with  $\|f_\alpha\| \leq 1$ . From Theorem 16 we immediately see that the following result is true:

**Corollary 18.** *Let  $X$  and  $Y$  be normed linear spaces. Let  $A$  be an open convex subset of  $X$  and  $H : A \rightarrow Y$  be a mapping. Suppose that for every bounded closed convex set  $E \subset A$  there is a bounded continuous convex function  $h_E$  on  $E$  which controls  $H$  on  $E$ . Then  $H$  is delta-convex on  $X$ .*

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Faculty of Mathematics and Physics, Charles University, Sokolovská 83, 186 00 Praha 8, Czechoslovakia

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