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In: Zdeněk Frolík (ed.): Abstracta. 4th Winter School on Abstract Analysis. Czechoslovak Academy of Sciences, Praha, 1976. pp. 159.

Persistent URL: http://dml.cz/dmlcz/701068

FOURTH WINTER SCHOOL (1976)

# ON THE DIFFERENTIATION OF CONVEX FUNCTIONS

by

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If $f$ is a real continuous convex function which domain $D_f$ is an open convex subset of a Banach space $B$, we denote by $N(f)$ the set of all points $x \in D_f$ at which $f$ is not Gâteaux differentiable.

Definition: A set $X \subset B$ is called (C - C)-hypersurface if there exist a closed hyperplane $H \subset B$, a vector $v \notin H - H$ and two continuous convex functions $f$, $g$ defined on $H$ such that

$$X = \{x + (f(x) - g(x)) \cdot v, \quad x \in H\}$$

Theorem (i) If $f$ is a continuous convex function in a separable Banach space then $N(f)$ can be covered by a countable union of (C - C)-hypersurfaces.

(ii) If $A \subset B$ is a countable union of (C - C)-hypersurfaces then there exists a continuous convex function $f$ on $B$ such that $A \subset N(f)$.

Remark: It follows from independent results of N. Aronszajn and R. Phelps on Gâteaux differentiation of Lipschitz functions that $N(f)$ and consequently any (C - C)-hypersurface in separable Banach space is of measure zero for any Gaussian measure on B. But I am not able to prove it directly using the above theorem.