**Observation on Various Conjugates of Quasiconvex Functions**

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**Abstract**

We observe various conjugates and their biconjugacies of quasiconvex functions. Especially, we give a sufficient condition which assures biconjugacy is satisfied for 0-quasiconjugate.

1 Introduction

Throughout this paper, let \( f \) be a function from \( \mathbb{R}^n \) to \((-\infty, \infty]\), and assume \( f \) is proper, that is, its domain \( \text{dom} f = \{ x \in \mathbb{R}^n \mid f(x) < \infty \} \) is not empty. Remember that \( f \) is said to be convex if for all \( x_1, x_2 \in \text{dom} f \) and \( \alpha \in (0,1) \),

\[
f((1-\alpha)x_1 + \alpha x_2) \leq (1-\alpha)f(x_1) + \alpha f(x_2),
\]

and its Fenchel conjugate function \( f^* \) is defined as follows: for any \( \xi \in \mathbb{R}^n \),

\[
f^*(\xi) = \sup\{ \langle \xi, x \rangle - f(x) \mid x \in \text{dom} f \}.
\]

We know that \( f^* : \mathbb{R}^n \to (-\infty, \infty] \) is proper convex lower semicontinuous, and also if \( f \) is lower semicontinuous, then we have

\[
f = f^{**},
\]

that is, lower semicontinuity and the biconjugacy are equivalent for any proper convex function. It is well-known that this property plays very important roles to consider dual problems of convex minimization problem.

Similar researches of conjugates of quasiconvex functions, have been observed, see [1, 2, 3, 4, 5]. Various types of conjugates are introduced, and biconjugacies of functions are investigated. In this paper, we give a sufficient condition which assures biconjugacy is satisfied for a notion of conjugate, called 0-quasiconjugate.
2 Conjugates of quasiconvex functions

Remember that $f$ is said to be quasiconvex if, for all $x_1, x_2 \in \text{dom } f$ and $\alpha \in (0, 1)$,

$$f((1 - \alpha)x_1 + \alpha x_2) \leq \max\{f(x_1), f(x_2)\},$$

or equivalently, for any $\alpha \in \mathbb{R}$, its level set

$$L_{\alpha}(f) = \{x \in \mathbb{R}^n \mid f(x) \leq \alpha\}$$

is a convex set. Clearly, the notion of quasiconvexity is a generalization of convexity. For quasiconvex functions, various conjugates have been defined. In this paper, we treat $\lambda$-quasiconjugate, quasiconjugate, and $R$-quasiconjugate. At first, we mention about $\lambda$-quasiconjugate.

**Definition 1.** For any $\lambda \in \mathbb{R}$, the $\lambda$-quasiconjugate of $f$ is the functional $f_{\lambda}^\nu : \mathbb{R}^n \to (\infty, \infty]$ defined as follows: for any $\xi \in \mathbb{R}^n$,

$$f_{\lambda}^\nu(x^*) = \lambda - \inf\{f(x) \mid \langle x^*, x \rangle \geq \lambda\}.$$

By Greenberg and Pierskalle, the normalized second quasiconjugate is introduced. Note that this notion is not given by two-times iteration of the same operation.

**Definition 2.** The normalized second quasiconjugate of $f$ is the functional $f^{\nu\nu} : \mathbb{R}^n \to (-\infty, \infty]$ defined as follows: for any $x \in \mathbb{R}^n$,

$$f^{\nu\nu}(x) = \sup_{\lambda \in \mathbb{R}}(f_{\lambda}^\nu)^\nu(x).$$

Evenly quasiconvexity, defined as follows, assures biconjugacy.

**Definition 3.** A subset $A$ of $\mathbb{R}^n$ is evenly convex if there exists a family of open half space such that $A$ is equal to the intersection of the family of open half space.

**Definition 4.** A function $f$ is evenly quasiconvex if for all $\alpha \in (-\infty, \infty]$, $L_{\alpha}(f)$ is evenly convex.

**Theorem 1.** If a function $f$ is evenly quasiconvex, then $f^{\nu\nu} = f$.

**Theorem 2.** The following formula holds:

$$f^{\nu\nu} = \max\{(f_{-1}^\nu)^{\nu}, (f_{0}^\nu)^{\nu}, (f_{1}^\nu)^{\nu}\}.$$

Next, we define notions of quasiconjugate and $R$-quasiconjugate, which are closely concerned with $(f_{-1}^\nu)^{\nu}, (f_{1}^\nu)^{\nu}$, and we state sufficient conditions to obtain that each biconjugates are equal to $f$. 
Definition 5 ([4]). Quasiconjugate of $f$ is the functional $f^H : \mathbb{R}^n \rightarrow (-\infty, \infty]$ defined by

$$f^H(\xi) = \begin{cases} -\inf \{ f(\xi) \mid \langle x, \xi \rangle \geq 1 \} & \text{if } \xi \neq 0 \\ -\sup \{ f(x) \mid x \in \mathbb{R}^n \} & \text{if } \xi = 0. \end{cases}$$

The quasiconjugate of the function $f^H$ is called the biquasiconjugate of $f$ and denoted by $f^{HH}$.

Note that $f_1^\nu = 1 - f^H$ on $\mathbb{R}^n \setminus \{0\}$.

Definition 6. We say that $f$ achieves the maximum value at the infinite if $f(x_n) \rightarrow \sup \{ f(x) \mid x \in \mathbb{R}^n \}$ for any sequence $\{x_n\}$ such that $\|x_k\| \rightarrow \infty$.

Theorem 3. Let $f$ be a lower semicontinuous quasiconvex function satisfying

$$f(0) = \inf \{ f(x) \mid x \in \mathbb{R}^n \setminus \{0\} \}.$$ If $f$ achieves the maximum value at the infinite, then $f^{HH} = f$.

Definition 7. $R$-quasiconjugate of $f$ is the functional $f^R : \mathbb{R}^n \rightarrow (-\infty, \infty]$ defined by

$$f^R(\xi) = -\inf \{ f(x) \mid \langle \xi, x \rangle \geq -1 \}.$$ The $R$-quasiconjugate of the function $f^R$ is called the $R$-biquasiconjugate of $f$ and denoted by $f^{RR}$.

Note that $f_{-1}^\nu = -1 - f^R$ on $\mathbb{R}^n$.

Definition 8. A subset $A$ of $\mathbb{R}^n$ is $R$-evenly convex if the intersection of a family of open half spaces which closure do not contain 0.

Definition 9. A function $f$ is $R$-evenly quasiconvex if, $L_\alpha(f)$ is $R$-evenly convex for all $\alpha \in (-\infty, \infty]$.

Theorem 4. If a function $f$ is $R$-evenly quasiconvex, then $f^{RR} = f$.

3 Main theorem

Motivated by Theorems 1, 2, 3, and 4 in the previous section, we consider biconjugacy for 0-quasiconjugate.

Example 1. Let $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ defined by $f(x, y) = (x - 1)^2 + y^2$. Then we can calculate conjugate

$$f_0^\nu(a, b) = \begin{cases} -\frac{a^2}{a^2 + b^2} & \text{if } a < 0 \\ 0 & \text{if } a \geq 0. \end{cases}$$
Let $g = f^\nu$, then we have the conjugate $g^\nu$ as follows:

$$g^\nu(x, y) = \begin{cases} \frac{y^2}{x^2 + y^2} & \text{if } x > 0 \\ 1 & \text{if } x \leq 0. \end{cases}$$

From this, we have $(f^\nu)_0^\nu \neq f$. However, we can show $(g^\nu)_0^\nu = g$.

Inspired the example, we give a sufficient condition for biconjugacy. To the purpose, we show the following properties concerned with convex cone.

**Lemma 1.** If $K$ be a nonempty closed convex pointed cone in $\mathbb{R}^n$, then $\text{int}K^*$ is not empty, where $K^* = \{x^* \in \mathbb{R}^n \mid \langle x^*, x \rangle \leq 0, \forall x \in K\}$.

This proof is omitted. The following lemma is important to show our main result.
Lemma 2. Let $K$ be a nonempty closed convex pointed cone in $\mathbb{R}^n$. If $x_0 \notin K \setminus \{0\}$, then there exists $a \in \mathbb{R}^n$ such that $\langle a, x_0 \rangle \geq 0 > \langle a, x \rangle$ for all $x \in K \setminus \{0\}$.

Proof. From the assumption, we have $\text{int}K^* \neq \emptyset$ from Lemma 1 and $K = K^{**}$. Since $x_0 \notin K^{**}$, there exists $x^* \in K^*$ such that $\langle x_0, x^* \rangle > 0$. By continuity of the inner product, we can choose $r > 0$ such that $y^* \in B(x^*, r)$ implies $\langle x_0, y^* \rangle > 0$. Choose $z^* \in \text{int}K^*$ such that $z^* \neq x^*$, and let

$$a = \frac{\|x^* - z^*\|}{\|x^* - z^*\| + r}x^* + \frac{r}{\|x^* - z^*\| + r}z^*,$$

then we can check $a \in B(x^*, r)$ and $a \in \text{int}K^*$. Hence we have $\langle a, x_0 \rangle > 0$ and $\langle a, x \rangle < 0$ for all $x \in K \setminus \{0\}$. \qed

Lemma 3. The following formula holds

$$f_0^\nu(0) = \max\{f_0^\nu(x^*) | x^* \in \mathbb{R}^n\}.$$

Proof. For any $x^* \in \mathbb{R}^n$,

$$f_0^\nu(x^*) = -\inf\{f(x) | \langle x^*, x \rangle \geq 0\},$$

and also

$$f_0^\nu(0) = -\inf\{f(x) | \langle 0, x \rangle \geq 0\} = -\inf\{f(x) | x \in \mathbb{R}\},$$

then we have $f_0^\nu(x^*) \leq f_0^\nu(0)$. \qed

Theorem 5. Assume that $L_\alpha(f) \cup \{0\}$ is a closed convex pointed cone, or $\mathbb{R}^n$, for all $\alpha \in \mathbb{R}$. If $f(0) = \sup\{f(x) | x \in \mathbb{R}^n \setminus \{0\}\}$, then $f = (f_0^\nu)^\nu$.

Proof. It is clear that $f \geq (f_0^\nu)^\nu$. Assume that there exists $x_0 \in \mathbb{R}^n$ such that $f(x_0) > (f_0^\nu)^\nu(x_0)$. By using Lemma 3 and $f(0) = \sup\{f(x) | x \in \mathbb{R}^n \setminus \{0\}\}$, we may assume $x_0 \neq 0$. Choose $\alpha \in \mathbb{R}^n$ satisfying

$$f(x_0) > \alpha > (f_0^\nu)^\nu(x_0)$$

Since $x_0 \notin L_\alpha(f) \cup \{0\}$, and $L_\alpha(f) \cup \{0\}$ is a closed convex pointed cone, then

$$\exists \alpha \in \mathbb{R}^n \text{ s.t. } \langle a, x_0 \rangle \geq 0 > \langle a, x \rangle, \forall x \in L_\alpha(f)$$

by using Lemma 2. This shows

$$x \in L_\alpha(f) \implies \langle a, x \rangle < 0,$$

or equivalently,

$$\langle a, x \rangle \geq 0 \implies f(x) > \alpha.$$

Hence

$$(f_0^\nu)^\nu(x_0) = -\inf\{f_0^\nu(x^*) | \langle x^*, x_0 \rangle \geq 0\} \geq -f_0^\nu(a) = \inf\{f(x) | \langle x, a \rangle \geq 0\} \geq \alpha,$$

this is contraction. \qed
References


