THE KUHN-TUCKER'S THEOREM FOR INEQUALITIES IN INFINITE DIMENSION[1]

Prof. Dr. **Manuel Alberto M. Ferreira,** Dr. **Marina Andrade,** Dr. **José António Filipe**

University Institute of Lisbon, BRU/UNIDE, Lisboa **(PORTUGAL)**
E-mails: manuel.ferreira@iscte.pt, marina.andrade@iscte.pt, jose.filipe@iscte.pt

ABSTRACT

It is intended, in this work, to present the Kuhn-Tucker theorem with the consideration of infinite inequalities. So the mathematical fundaments of this result, not so important in Mathematical Programming but a very challenging problem from the mathematical point of view, are presented in a very simple way. It is shown how this result can be obtained in the context of real Hilbert spaces using the separation theorems.

Key words: Hilbert spaces, separation theorems, Kuhn-Tucker's theorem, infinite inequalities dimension.

1. INTRODUCTION

As an application of convex sets separation theorems, in real Hilbert spaces, see (1-3), the Kuhn-Tucker's theorem with the consideration of infinite inequalities is presented.
But consider first an important property of the real Hilbert spaces convex continuous functionals:

Theorem 1.1.
A continuous convex functional in a Hilbert space has minimum in any limited closed convex set.

Demonstration:
If the space is of finite dimension, obviously the condition of the convexity for the set is not needed. In spaces of infinite dimension, note that if $\{x_n\}$ is a minimizing sequence, so, as the sequence is bounded, it is possible to work with a weakly convergent sequence and there is weak lower semi continuity, see for instance (4): $\underline{\lim} f(x_n) \geq f(x)$, calling *f* (.) the functional, where *x* is the weak limit, and consequently the minimum is *f*(*x*). As a closed convex set is weakly closed, *x* belongs to the closed convex set■.

Now it is possible to establish a basic result characterizing the minimal point of a convex functional constrained by convex inequalities: the Kuhn-Tucker's theorem, see for instance (5), object of the next section. A finite number of inequalities will considered, for now, and note that there is no need of imposing any continuity conditions, see (1).

2. KUHN-TUCKER'S THEOREM

Theorem 2.1. (Kuhn-Tucker)

Be $f(\boldsymbol{x}), f_i(\boldsymbol{x}), i = 1, \dots, n$, convex functionals defined in a convex subset *C* of a Hilbert space.
Consider the problem

$$\min_{x \in C} f(\boldsymbol{x})$$

$$sub: f_i(\boldsymbol{x}) \leq 0, i = 1, \dots, n.$$

Be $\boldsymbol{x}_0$ a point where the minimum, supposed finite, is reached.

Suppose also that for each vector ***u*** in E_n (Euclidean space of dimension *n*), non-null and such that $u_k \geq 0$, there is a point ***x*** in *C* such that

$$\sum_{k=1}^{n} u_k f_k(\boldsymbol{x}) < 0 \ (2.1)$$

where u_k are the coordinates of ***u***.

Thus,

i) There is a vector ***v,*** with non negative coordinates v_k, such that

[1]This work was financially supported by FCT through the Strategic Project PEst-OE/EGE/UI0315/2011.

$$\min_{x\in C}\left\{f(\boldsymbol{x})+\sum_{k=1}^{n}v_kf_k(\boldsymbol{x})\right\}=f(\boldsymbol{x}_0)+\sum_{k=1}^{n}v_kf_k(\boldsymbol{x}_0)=f(\boldsymbol{x}_0), (2.2)$$

ii)For any vector $\boldsymbol{u}$ in E_n with non negative coordinates (it is also said: belonging to the positive cone of E_n)

$$f(\boldsymbol{x})+\sum_{k=1}^{n}v_kf_k(\boldsymbol{x})\geq f(\boldsymbol{x}_0)+\sum_{k=1}^{n}v_kf_k\big(\boldsymbol{x}_0\geq f(\boldsymbol{x}_0)\big)+\sum_{k=1}^{n}u_kf_k(\boldsymbol{x}_0).\ (2.3)$$

Demonstration:
Be the sets *A* and *B* in E_{n+1}:

$$A:\{\boldsymbol{y}=(y_0,y_1,\dots,y_n)\in E_{n+1}: y_0\geq f(\boldsymbol{x}), y_k\geq f_k(\boldsymbol{x})\text{for some }\boldsymbol{x}\text{ in }C, k=1,\dots,n.\},$$

$$B:\{\boldsymbol{y}=(y_0,y_1,\dots,y_n)\in E_{n+1}: y_0<f(x_0), y_i<0, i=1,\dots,n.\}.$$

It is easy to verify that *A* and *B* are convex sets in E_{n+1}, disjoint.

So they can be separated, that is, it is possible to find $v_k, k=0,1,\dots,n$ such that

$$\inf_{x\in C} v_0f(\boldsymbol{x})+\sum_{k=1}^{n}f_k(\boldsymbol{x})\geq v_0f(x_0)-\sum_{k=1}^{n}v_k|y_k|.\ (2.4)$$

As (2.4) must hold for any $|y_k|$, it is concluded that $v_k, k=1,\dots,n$, is non negative. In particular approaching $|y_k|$ from zero it is obtained

$$v_0f(x_0)+\sum_{k=1}^{n}v_kf_k(\boldsymbol{x})\geq v_0f(x_0)$$

and as the $f_k(x_0)$ are non positive it follows that

$$\sum_{k=1}^{n}v_kf_k(x_0)=0.\ (2.5)$$

Then it is shown that v_0 must be positive
In fact if the whole $v_k, k=1,\dots,n$ are zero, v_0 cannot be zero, and from $v_0z_0\geq v_0y_0$ for any $y_0<f(x_0)<z_0$, it follows that v_0 must be positive.
Supposing now that not all the v_k are zero, *k*=1, …, *n*, there is an $\boldsymbol{x}\in C$ such that $\sum_{k=1}^{n}v_kf_k(\boldsymbol{x})<0$ (by hypothesis). But for any z_0 greater or equal than $f(\boldsymbol{x})$ it must be $v_0\big(z_0-f(x_0)\big)\geq-\sum_{k=1}^{n}v_kf_k(x_0)>0$, and so v_0 must be positive. So, after (2.4) and putting $V_k=\frac{v_k}{v_0}, k=1,\dots,n$ it is obtained

$$f(\boldsymbol{x})+\sum_{k=1}^{n}V_kf_k(\boldsymbol{x})\geq f(x_0)=f(x_0)+\sum_{k=1}^{n}V_kf_k(x_0),$$

resulting in consequence the remaining conclusions of the theorem■.

Observation:

- A sufficient condition, obvious but useful, so that (2.1) holds is that there is a point $\boldsymbol{x}$ in *C* such that $f_i(\boldsymbol{x})$ is lesser than zero for each $i, i=1,\dots,n$.

Corollary 2.1. (Lagrange's Duality Theorem)

In the conditions of Kuhn-Tucker's Theorem

$$f(x_0)=\sup_{\boldsymbol{u}\geq 0}\inf_{x\in C}\left(f(\boldsymbol{x})+\sum_{k=1}^{n}u_kf_k(\boldsymbol{x})\right).$$

Demonstration:
$\boldsymbol{u}\geq 0$ means that the whole coordinates$u_k, k=1,\dots,n$, of $\boldsymbol{u}$ are non negative. The result is a consequence of the arguments used in the Theorem of Kuhn-Tucker demonstration:

- For any $\boldsymbol{u} \geq 0$

$$\inf_{x \in C}\left(f(\boldsymbol{x}) + \sum_{k=1}^{n} u_k f_k(\boldsymbol{x})\right) \leq f(x_0) + \sum_{k=1}^{n} u_k f_k(x_0) \leq f(x_0).$$

- In particular for $u_k = v_k$

$$\inf_{x \in C}\left(f(\boldsymbol{x}) + \sum_{k=1}^{n} v_k f_k(\boldsymbol{x})\right) \geq f(x_0).$$

then resulting the conclusion ■.

Observation:

- This Corollary gives a process to determine the problem optimal solution.
- If the whole v_k in expression (2.3) are positive, x_0 is a point that belongs to the border of the convex set determined by the inequalities.
- If the whole v_k are zero, the inequalities are redundant for the problem, that is: the minimum is the same as in the “free” problem (without the inequalities restrictions).

3. KUHN-TUCKER’S THEOREM FOR INEQUALITIES IN INFINITE DIMENSION

In this section, the situation resulting from the consideration of infinite inequalities will be studied. A possible approach is:

- To consider a transformation *F*(*x*) from a real Hilbert space *H* to L_2: space of the summing square functions sequences.
- To consider the positive cone $\wp$, in L_2, of the sequences which the whole terms are non-negative.
- To consider the negative cone $\aleph$, in L_2, of the sequences which the whole terms are non-positive.
- To formalize the problem of the minimization of the convex functional *f*(*x*), constrained to $x \in C$ convex, as in section 2, and $F(x) \in \aleph$, supposing that $F(x)$ is convex.

Unfortunately the Kuhn-Tucker’s theorem does not deal with this situation.
Similarly to the demonstration of Theorem 2.1 define

$$A = \{(y,z): y \geq f(x) \wedge z - F(x) \in \wp \text{ for any } x \in C\},$$

$$B = \{(y,z): y < f(x_0) \wedge z \in \aleph\},$$

where x_0 is a minimizing point, as before. But, now, *A* and *B*, even being disjoint, can not necessarily be separated if neither *A* nor *B* have interior points. And evidently $\aleph$ has not interior points.
Another way, in order to establish a generalization, may be:

- To consider a real Hilbert space *I* that encloses a **closed convex cone** $\wp$.
- Given any two elements $x, y \in I$, $x \geq y$ if $x - y \in \wp$.

It is a well defined order relation: if $x \geq y$ and $y \geq z$, $x - y \in \wp$ and $y - z \in \wp$; being $\wp$ a convex cone, $(x-y) + (y-z) \in \wp$, that is $x \geq z$.

- So $\wp$ may be given by $\wp = \{x \in I: x \geq 0\}$ and may be called **positive cone**.
- The **negative cone** $\aleph$ will be given by $\aleph = -\wp = \{x \in I: x \leq 0\}$.

Having as reference these order relation, it is possible to define a convex transformation in the usual way. If the cone $\aleph$ has a non-empty interior, a version of the **Kuhn-Tucker’s theorem for infinite dimension inequalities** may be established.

Theorem 3.1. (Kuhn-Tucker in Infinite Dimension)

Call *C* a convex subset of a real Hilbert space *H* and $f(x)$ a real convex functional defined in *C*.
Be *I* a real Hilbert space with a convex closed cone $\wp$, with non-empty interior, and $F(x)$ a convex transformation from *H* to *I* – convex in relation with the order induced by the cone $\wp$.
Consider x_0, a minimizing of $f(x)$ in *C,* constrained to the inequality $F(x) \leq 0$.
Call $\wp^* = \{x: [x,p] \geq 0, \text{for any } p \in \wp\}$ - the dual cone.
Admit that given any $u \in \wp^*$ it is possible to determine *x* in *C* such that $[u, F(x)] < 0$.
So, there is an element *v* in the dual cone $\wp^*$, such that for *x* in *C*

$$f(x) + [v, F(x)] \geq f(x_0) + [v, F(x_0)] \geq f(x_0) + [u, F(x_0)],$$

where *u* is any element of $\wp^*$.

Demonstration:
It is identical to the one of Theorem 2.1. Build *A* and *B*, subsets of $E_1 \times I$:

$$A = \{(a, y) : a \geq f(x), y \geq F(x), \text{for any } x \text{ in } C\},$$

$$B = \{(a, y) : a \leq f(x_0), y \leq 0\}.$$

In the real Hilbert space $E_1 \times I$, these sets can be separated, since *B* has non-empty interior and $A \cap B$ has not any interior point of *B*. So it is possible to find a number a_0 and $v \in I$ such that, for any *x* in *C*, $a_0 f(x) + [v, F(x)] \geq a_0 f(x_0) - [v, p]$ for any p in $\wp$. As this inequality left side is lesser than infinite, it follows that $[v, p] \geq 0$, for any $p \in \wp$ and so $v \in \wp^*$.
The remaining demonstration is a mere copy of the Theorem 2.1' s■.

There is also a version in infinite dimension for the Lagrange's Duality Theorem:

Corollary 3.1. (Lagrange's Duality Theorem in Infinite Dimension)

In the conditions of Kuhn-Tucker's Theorem in Infinite Dimension

$$f(x_0) = \sup_{v \in \wp^*} \inf_{x \in C} (f(x) + [v, F(x)]).$$

4. CONCLUSIONS

Through subtle, although conceptually complicated, generalization of Kuhn-Tucker's theorem it was possible to present the mathematical fundaments of Kuhn-Tucker's theorem in infinite dimension. It was necessary to define very carefully the domains to be considered: the Hilbert spaces and the adequate cones. And this is a really challenging problem from the mathematical point of view.

In order to attain such an achievement it was necessary to use a lot of mathematical tools that may be considered in the scope of the functional analysis. So, as in (1), in Kolmogorov and Fomin (4) the chapters used were mainly III and IV; in Balakrishnan (5) 1 and 2; in Kantorovich and Akilov (6) II and IV; in Brézis (7) I and V; in Royden (8) 10; in Aubin (9) 1, 2, 3 and 4.

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