A Simple Closure Condition for the Normal Cone Intersection Formula*

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February 16, 2004

Abstract

In this paper it is shown that if $C$ and $D$ are two closed convex subsets of a Banach space $X$ and $x \in C \cap D$, then $N_{C \cap D}(x) = N_C(x) + N_D(x)$ whenever the convex cone, $(\text{Epi} \sigma_C + \text{Epi} \sigma_D)$, is weak* closed, where $\sigma_C$ and $N_C$ are the support function and the normal cone of the set $C$ respectively. This closure condition is shown to be weaker than the standard interior point like conditions and the bounded linear regularity condition.

Key Words. Normal cone, closure condition, bounded linear regularity, convex optimization, strong conical hull intersection property.

AMS subject classifications. 46N10, 90C25

1 Introduction

Never mind the regularity condition, in a normal cone intersection formula it’s the interior-point like condition [11, 15] which we need to avoid. The formula for closed convex sets is not always true without a regularity condition. The purpose of this paper is to show that a normal cone intersection formula for closed convex sets holds under a simple closure condition that is weaker than the interior-point like conditions and bounded linear regularity condition [3, 4, 5].

A normal cone intersection formula states [7, 11, 4] that the normal cone of the intersection of sets equals the sum of the normal cones of the sets. A fundamental

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*The authors are thankful to Jonathan Borwein for his helpful suggestion and for referring us to paper [4].
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problem in convex analysis is to determine conditions under which the intersection formula holds at every point of the intersection of the sets. Such an intersection formula plays a key role in characterizing solutions of optimization problems and constrained best approximation problems. For instance, consider the optimization model problem

$$\inf\{f(x) \mid x \in C \cap D\},$$

(1.1)

where $C$ and $D$ are closed and convex subsets of a Banach $X$ and $f : X \to \mathbb{R} \cup \{\infty\}$ is a proper convex function. The model problem arises, for example, in convex programming problems [6, 14, 15], where $D = \{x \in X \mid g_i(x) \leq 0, i = 1, 2, \ldots, m\}$ and $g_i$'s are convex functions, and in constrained best approximation problems [9, 17], where $f(x) = ||y - x||$ and $y \in X$. It is known that if $f$ is continuous at $x^* \in C \cap D$ then $x^*$ is an optimal solution of (1.1) if and only if

$$0 \in \partial f(x^*) + N_{C \cap D}(x^*),$$

(1.2)

where $\partial f$ is the subdifferential of $f$ and $N_{C \cap D}$ is the normal cone of the set $C \cap D$. The significance of this characterization relies on the description of $N_{C \cap D}(x^*)$ in terms of $N_C(x^*)$ and $N_D(x^*)$. If the interior-point condition that $(\text{int} \, D) \cap C \neq \emptyset$ (or its recent generalization that the cone generated by $(C - D), \text{cone}(C - D)$, is a closed subspace [13, 15, 10] is satisfied or the bounded linear regularity condition [4, 5], when $X$ is an Euclidean space, is satisfied then the normal cone intersection formula

$$N_{C \cap D}(x) = N_C(x) + N_D(x), \quad \forall x \in C \cap D,$$

holds. The interior-point like conditions are often restrictive in applications as for instance the set $D$ may not have interior points or the set $C$ may not have a point in the interior of $D$. For a simple example, let $C := [0, 1]$ and $D := (-\infty, 0]$. Then $N_{C \cap D}(0) = \mathbb{R} = (-\infty, 0] + [0, \infty) = N_C(0) + N_D(0)$, and so the normal cone intersection formula holds at $x \in C \cap D = \{0\}$; whereas $(\text{int} \, D) \cap C = \emptyset$ and $cone(C - D) = [0, \infty)$, which is not a subspace. For other examples, see [4, 5].

In this paper we show that if $C$ and $D$ are two closed convex subsets of a Banach space and $x \in C \cap D$, then $N_{C \cap D}(x) = N_C(x) + N_D(x)$ whenever the convex cone, $(\text{Epi} \, \sigma_C + \text{Epi} \, \sigma_D)$, is weak* closed, where $\sigma_C$ is the support function of the set $C$. We give a proof using a separation theorem [8, 12]. Our closure condition is shown to be weaker than the popularly known generalized interior point conditions and the bounded linear regularity condition [4, 5].

## 2 Preliminaries

We begin by fixing some definitions and notations. Let $X$ be a Banach space. The continuous dual space of $X$ will be denoted by $X'$ and will be endowed with the weak* topology. For the set $D \subset X$, the **closure** of $D$ and the **interior** of $D$ will be
denoted $\text{cl } D$ and $\text{int } D$ respectively. If a set $A \subset X'$, $\text{cl } A$ will stand for the weak* closure. Let $\text{cone}(D) = \{\lambda x \mid \lambda \in \mathbb{R}, \lambda \geq 0, x \in D\}$. The indicator function $\delta_D$ is defined as $\delta_D(x) = 0$ if $x \in D$ and $\delta_D(x) = +\infty$ if $x \notin D$. The support function $\sigma_D$ is defined by $\sigma_D(u) = \sup_{x \in D} u(x)$. The dual cone of $D$ is given by $D^+ = \{\theta \in X' : \theta(k) \geq 0, \forall k \in D\}$ and the normal cone of $D$ is given by $N_D(x) := \{v \in X' : \sigma_D(v) = v(x)\} = \{v \in X' : v(y - x) \leq 0, \forall y \in D\}$ when $x \in D$, and $N_D(x) = \emptyset$ when $x \notin D$.

Let $f : X \to \mathbb{R} \cup \{+\infty\}$ be a proper lower semi-continuous convex function. Then, the conjugate function of $f$, $f^* : X' \to \mathbb{R} \cup \{+\infty\}$, is defined by

$$f^*(v) = \sup\{v(x) - f(x) \mid x \in \text{dom } f\}$$

where the domain of $f$, dom $f$, is given by

$$\text{dom } f = \{x \in X \mid f(x) < +\infty\}.$$ 

The epigraph of $f$, Epi $f$, is defined by

$$\text{Epi } f = \{(x, r) \in X \times \mathbb{R} \mid x \in \text{dom } f, f(x) \leq r\}.$$ 

Note that for a set $C \subset X$, $\delta_C^* = \sigma_C$.

For the proper lower semi-continuous functions $f, g : X \to \mathbb{R} \cup \{+\infty\}$, the infimal convolution of $f$ with $g$ is denoted by $f \oplus g : X \to \mathbb{R} \cup \{+\infty\}$ and is defined by

$$f \oplus g(x) := \inf_{x_1 + x_2 = x} \{f(x_1) + g(x_2)\}.$$ 

The infimal convolution of $f$ with $g$ is said to be exact provided the infimum above is achieved for every $x \in X$. It is known (see, e.g. [19, Theorem 2.2(c)]) that if the infimal convolution is exact, then

$$\text{Epi } (f \oplus g) = \text{Epi } f + \text{Epi } g. \quad (2.3)$$

Moreover, if $\text{cone}(\text{dom } f - \text{dom } g)$ is a closed subspace then the infimal convolution of $f^*$ and $g^*$ is exact, and $f^* \oplus g^* = (f + g)^*$. For details see [19].

The conclusion of the following Lemma, which plays a useful role in our development of a new closure condition, follows from a separation theorem.

**Lemma 2.1** Let $C$ and $D$ be closed convex subsets of $X$. Then

$$C \cap D \neq \emptyset \iff (0, -1) \notin \text{cl } (\text{Epi } \sigma_C + \text{Epi } \sigma_D).$$

**Proof.** Let $T := \text{Epi } \sigma_C + \text{Epi } \sigma_D = \text{Epi } \delta_C^* + \text{Epi } \sigma_D$ and let $(u, \alpha) \in T$. Then there exist $v, w \in X'$, and $\beta, \delta \in \mathbb{R}$ such that $(v, \beta) \in \text{Epi } \delta_C^*$, $(w, \delta) \in \text{Epi } \delta_D$, $u = v + w$ and $\alpha = \beta + \delta$. So, for each $x \in D$, $v(x) \leq \beta$ and for each $x \in C$, $w(x) \leq \delta$. If $x \in A := C \cap D$ then

$$u(x) = (v + w)(x) \leq \beta + \delta = \alpha.$$
which proves that \((u, \alpha) \in \text{Epi} \sigma_A\). This, together with the fact that \text{Epi} \sigma_A\ is weak* closed, gives us

\[
\text{cl} (\text{Epi} \delta^*_D + \text{Epi} \delta^*_C) \subset \text{Epi} \sigma_A. \quad (2.4)
\]

If \(C \cap D \neq \emptyset\) then clearly \((0, -1) \notin \text{Epi} \sigma_A\ and so from the above inclusion \((0, -1) \notin \text{cl} (\text{Epi} \delta^*_D + \text{Epi} \delta^*_C)\). Conversely, if \((0, -1) \notin \text{cl} (\text{Epi} \delta^*_D + \text{Epi} \delta^*_C)\) then by the separation theorem [8, Theorem 4.3.5] there is \((x, \alpha) \in X \times \mathbb{R}\), \((x, \alpha) \neq (0, 0)\) such that \(-\alpha < 0\) and

\[u(x) + \gamma \alpha \geq 0, \ \forall (u, \gamma) \in \text{cl} (\text{Epi} \delta^*_D + \text{Epi} \delta^*_C).\]

Let \(\bar{x} = \frac{x}{\alpha}\). Then we have

\[u(-\bar{x}) - \gamma \leq 0, \ \forall (u, \gamma) \in \text{cl} (\text{Epi} \delta^*_D + \text{Epi} \delta^*_C).\]

Now, for each \(v \in \text{dom} \delta^*_D\) and for each \(w \in \text{dom} \delta^*_C\), we have \((v + w, \delta^*_D(v) + \delta^*_C(w)) \in \text{cl} (\text{Epi} \delta^*_D + \text{Epi} \delta^*_C)\) and hence,

\[(v + w)(-\bar{x}) - \delta^*_D(v) - \delta^*_C(w) \leq 0.\]

By letting \(w = 0\), we get \(v(-\bar{x}) - \delta^*_D(v) \leq 0\). for each \(v \in \text{dom} (\delta_D)^*\). Since \(\delta_D\) is lower semi-continuous,

\[
\delta_D(-\bar{x}) = \delta^*_D(-\bar{x}) = \sup_v [v(-\bar{x}) - \delta^*_D(v)] \leq 0.
\]

This implies that \(-\bar{x} \in D\). Similarly, we can show that \(-\bar{x} \in C\). Thus \(-\bar{x} \in C \cap D\).

\[\square\]

3 The Normal Cone Intersection Formula

In this section we derive the normal cone intersection formula for closed convex sets. We first obtain a key extension of the dual cone intersection formula for closed convex cones \(C\) and \(D\) that \((C \cap D)^+ = \text{cl}(C^+ + D^+)\) to closed convex sets \(C\) and \(D\) which are not necessarily cones. The extension, which is expressed in terms of the epigraphs of the support functions of \(C\) and \(D\), then leads to a closure condition, ensuring the normal cone intersection formula.

**Lemma 3.2** Let \(C\) and \(D\) be closed convex subsets of \(X\). If \(C \cap D \neq \emptyset\) then

\[
\text{Epi} \sigma_{C \cap D} = \text{cl} (\text{Epi} \sigma_C + \text{Epi} \sigma_D).\]

**Proof.** Let \(A := C \cap D \neq \emptyset\). Then, as we saw in the proof of Lemma 2.1 (see (2.4)), we have the inclusion

\[
\text{cl} (\text{Epi} \sigma_D + \text{Epi} \sigma_C) \subset \text{Epi} \sigma_A.\]


To show the reverse inclusion, let \((u, \alpha) \notin \text{cl} (\text{Epi} \sigma_D + \text{Epi} \sigma_C)\). Since \(A \neq \emptyset, (0,-1) \notin \text{cl} (\text{Epi} \sigma_D + \text{Epi} \sigma_C)\). So,

\[ B \cap (\text{cl} (\text{Epi} \sigma_D + \text{Epi} \sigma_C)) = \emptyset, \]

where \(B := \{\delta(u, \alpha) + (1-\delta)(0,-1) \in X' \times \mathbb{R} | \delta \in [0,1]\}\) is the segment connecting the points \((u, \alpha)\) and \((0,-1)\). Otherwise, there is \(\delta_0 \in (0,1)\) such that

\[ \delta_0(u, \alpha) + (1-\delta_0)(0,-1) \in \text{cl} (\text{Epi} \sigma_D + \text{Epi} \sigma_C) \]

thus, \((\delta_0 u, \delta_0 \alpha - (1-\delta_0)) \in \text{cl} (\text{Epi} \sigma_D + \text{Epi} \sigma_C)\). Also \(\{0\} \times \mathbb{R}_+ \subset \text{cl} (\text{Epi} \sigma_D + \text{Epi} \sigma_C)\). Then,

\[ (\delta_0 u, \delta_0 \alpha) = (\delta_0 u, \delta_0 \alpha - (1-\delta_0)) + (0,1-\delta_0) \in \text{cl} (\text{Epi} \sigma_D + \text{Epi} \sigma_C). \]

This gives us that

\[ (u, \alpha) = \frac{1}{\delta_0} (\delta_0 u, \delta_0 \alpha) \in \text{cl} (\text{Epi} \sigma_D + \text{Epi} \sigma_C), \]

which is a contradiction.

Now, by applying the separation theorem, there is \((x, \beta) \in X \times \mathbb{R}, (x, \beta) \neq (0,0)\) such that

\[ [\delta(u, \alpha) + (1-\delta)(0,-1)](x, \beta) < 0, \forall \delta \in [0,1] \]

and

\[ v(x) + \gamma/\beta \geq 0, \forall (v, \gamma) \in \text{cl} (\text{Epi} \sigma_D + \text{Epi} \sigma_C). \]

By letting \(\delta = 0\) we get \(\beta > 0\) and by letting \(\delta = 1\) we obtain \(u(x) + \alpha \beta < 0\); thus, \(u(\frac{-x}{\beta}) > \alpha\). Also, the same argument as in the proof of Lemma 2.1 leads to

\[ \frac{-x}{\beta} \in C \cap D. \]

This together with the fact that \(u(\frac{-x}{\beta}) > \alpha\) implies that \((u, \alpha) \notin \text{Epi} \sigma_A. \)

Observe that if \(C\) and \(D\) are closed and convex cones of \(X\) then the conclusion of Lemma 3.2 gives us that

\[ -(C \cap D)^+ \times \mathbb{R}_+ = \text{Epi} \sigma_{C\cap D} = \text{cl} (\text{Epi} \sigma_C + \text{Epi} \sigma_D) = \text{cl} \left[ (C^+ - D^+) \times \mathbb{R}_+ \right], \]

and so, \((C \cap D)^+ = \text{cl} (C^+ + D^+)\). We now derive the main result as an application of Lemma 3.2. Note that the set \((\text{Epi} \sigma_C + \text{Epi} \sigma_D)\) is a convex cone.

**Theorem 3.1** Let \(X\) be a Banach space and let \(C\) and \(D\) be two closed and convex subsets of \(X\). If the set \((\text{Epi} \sigma_C + \text{Epi} \sigma_D)\) is weak* closed then

\[ \forall x \in C \cap D, \quad N_{C\cap D}(x) = N_C(x) + N_D(x). \]
Proof. Let $x \in C \cap D$. Then, clearly $N_{C \cap D}(x) = N_C(x) + N_D(x)$. To show the reverse inclusion, let $v \in N_{C \cap D}(x)$. This means that $\sigma_{C \cap D}(v) = v(x)$, which in turn gives $(v, v(x)) \in \text{Epi } \sigma_{C \cap D}$. Since $\text{Epi } \sigma_C + \text{Epi } \sigma_D$ is weak* closed, it follows from Lemma 3.2 that $(v, v(x)) \in \text{Epi } \sigma_C + \text{Epi } \sigma_D$. Then there exist two elements $(v_1, \alpha_1) \in \text{Epi } \sigma_C$ and $(v_2, \alpha_2) \in \text{Epi } \sigma_D$ such that $v_1 + v_2 = v$ and $\alpha_1 + \alpha_2 = v(x)$. So,

$$v(x) = \alpha_1 + \alpha_2 \geq \sigma_C(v_1) + \sigma_D(v_2) \geq v_1(x) + v_2(x) = v(x),$$

which gives us $\sigma_C(v_1) + \sigma_D(v_2) = v(x)$. Now,

$$0 \geq v_1(x) - \sigma_C(v_1) = (v - v_2)(x) + \sigma_D(v_2) - v(x) = \sigma_D(v_2) - v_2(x) \geq v_2(z) - v_2(x) = v_2(z - x),$$

for each $z \in D$. Thus, $v_2 \in N_D(x)$. Similarly, we can show also that $v_1 \in N_C(x)$. Hence, $v \in N_C(x) + N_D(x)$. □

We now see that Theorem 3.1 leads to the sum formula for dual cones under our closure condition. Note that if $0 \in C$, it follows from the definitions that $N_C(0) = -C^+$.

**Corollary 3.1** Let $C$ and $D$ be two closed and convex subsets of $X$ such that $0 \in C \cap D$ and the set $(\text{Epi } \sigma_C + \text{Epi } \sigma_D)$ is weak* closed. Then

$$(C \cap D)^+ = C^+ + D^+. \tag{3.5}$$

**Proof.** Clearly, $N_C(0) = -C^+$ and $N_D(0) = -D^+$. It follows from Theorem 3.1 that $N_{C \cap D}(0) = N_C(0) + N_D(0)$ and hence $-(C \cap D)^+ = -(C^+) - (D^+) = -(C^+ + D^+)$ which readily implies (3.5). □

We also see that the known interior-point like conditions yield our closure condition. Recall that $\text{core } (A) := \{ a \in A \mid (\forall x \in X)(\exists \varepsilon > 0) \text{ such that } (\forall \lambda \in [-\varepsilon, \varepsilon]) \ a + \lambda x \in A \}$.

**Proposition 3.1** Let $C$ and $D$ be closed and convex subsets of $X$. Then the set $(\text{Epi } \sigma_C + \text{Epi } \sigma_D)$ is weak* closed if one of the following conditions holds:

(i) $(\text{int } D) \cap C \neq \emptyset$

(ii) $0 \in \text{core } (C - D),$

(iii) $\text{cone } (C - D)$ is a closed subspace.

**Proof.** Clearly, (i) implies (ii) which in turn implies (iii). So, it suffices if we show that (iii) implies the set $(\text{Epi } \sigma_C + \text{Epi } \sigma_D)$ is weak*-closed. Indeed, if (iii) holds then, using [19, Theorem 3.6], we get $\sigma_{D \cap C} = \sigma_D \oplus \sigma_C$, with exact infimal convolution. As a consequence of the exactness (see equation (2.3)), we have that $\text{Epi } \sigma_{C \cap D} = \text{Epi } \sigma_C + \text{Epi } \sigma_D$. Since the set in the left hand side is weak* closed, the conclusion holds. □

Note that the simple example in the Introduction illustrates the situation where the conditions (i) - (iii) fail; whereas our closure condition holds. For related conditions guaranteeing the closure of sum of two closed convex sets, see [1].

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4 Regularity and Closed Convex Cones

We now examine the connections between our closure condition and the bounded linear regularity condition [4, 5] in the case where \( C \) and \( D \) are closed and convex cones.

**Proposition 4.2** Let \( C \) and \( D \) be closed convex cones of \( X \). Then the set \((\text{Epi } \sigma_C + \text{Epi } \sigma_D)\) is weak* closed if and only if \((C^+ + D^+)\) is weak* closed.

**Proof.** If the set \((\text{Epi } \sigma_C + \text{Epi } \sigma_D)\) is weak* closed then it follows from Corollary 3.1 that \((C^+ + D^+) = (C \cap D)^+\), which is weak* closed. Conversely, assume that \(C^+ + D^+\) is weak* closed. Since \( C \) and \( D \) are closed convex cones,

\[-(C^+ + D^+) \times \mathbb{R}_+ = (-C^+ \times \mathbb{R}_+) + (-D^+ \times \mathbb{R}_+) = \text{Epi } \sigma_C + \text{Epi } \sigma_D.\]

Hence, if \((C^+ + D^+)\) is weak* closed then the set \((\text{Epi } \sigma_C + \text{Epi } \sigma_D)\) is weak* closed. \(\square\)

In the case where \( X \) is an Euclidean space, we see that our closure condition is equivalent to the normal cone intersection formula for closed convex cones. Recall that the negative dual cone of a set \( D \) is given by \( D^- := -D^+ \).

**Proposition 4.3** Let \( X \) be an Euclidean space. Let \( C \) and \( D \) be closed convex cones of \( X \). Then the following statements are equivalent.

(i) The set \((\text{Epi } \sigma_C + \text{Epi } \sigma_D)\) is closed.

(ii) \((C^+ + D^+)\) is closed.

(iii) For each \( x \in C \cap D \), \( N_{C \cap D}(x) = N_C(x) + N_D(x) \).

**Proof.** [(i) \(\iff\) (ii)]. This follows from Proposition 4.2. [(ii) \(\iff\) (iii)]. The set \(C^+ + D^+\) is closed if and only if \(C^- + D^-\) is closed. Now, the equivalence follows from Proposition 4.2 and Proposition 20 of [4]. \(\square\)

Recall that the pair \{\( C, D \)\} is said to be **boundedly linearly regular** [3] if for every bounded set \( S \) in \( X \), there exists \( \kappa_S > 0 \) such that the distance to the sets \( C \), \( D \) and \( C \cap D \) are related by

\[d(x, C \cap D) \leq \kappa_S \max\{d(x, C), d(x, D)\},\]

for every \( x \in S \), where \( d(x, C) := \inf\{|x - c| : c \in C\} \) is the distance function.

**Proposition 4.4** Let \( X \) be an Euclidean space. Let \( C \) and \( D \) be closed convex cones of \( X \). If the pair \{\( C, D \)\} is boundedly linearly regular then the set \((\text{Epi } \sigma_C + \text{Epi } \sigma_D)\) is closed.
Proof. Theorem 3 of [4] gives us that bounded linear regularity implies that the normal cone intersection formula, called strong CHIP in [4], holds for closed convex sets. Hence, the conclusion follows from Proposition 4.3.

Note that in the case where $C$ and $D$ are closed convex cones in an Euclidean space, the condition that the set $(\text{Epi } \sigma_C + \text{Epi } \sigma_D)$ is closed does not imply that the pair $\{C, D\}$ is boundedly linearly regular. Indeed, it has recently been shown in [5, Corollary 3.2] that the normal cone intersection formula may hold for certain closed convex cones $C$ and $D$, whereas the pair $\{C, D\}$ is not boundedly linearly regular. Thus, the counter-example in $\mathbb{R}^4$ in Section 3 of [5] shows that the set $(\text{Epi } \sigma_C + \text{Epi } \sigma_D)$ is closed, whereas the pair $\{C, D\}$ is not boundedly linearly regular.

We end this section by pointing out that, in the particular case in which $C$ and $D$ are subspaces of an Euclidean space $X$, the set $\text{Epi } \sigma_C + \text{Epi } \sigma_D$ is always closed. Indeed, in this case we have $\text{Epi } \sigma_C + \text{Epi } \sigma_D = (C^\perp \times \mathbb{R}_+) + (D^\perp \times \mathbb{R}_+) = (C^\perp + D^\perp) \times \mathbb{R}_+$, where the set $V^\perp$ is the subspace perpendicular to the subspace $V$. Since $X$ is finite dimensional, the subspace $(C^\perp + D^\perp)$ is closed, which is tantamount to the closedness of $\text{Epi } \sigma_C + \text{Epi } \sigma_D$.

5 Conclusion and Further Research

In this paper we have shown that the normal cone intersection formula for closed convex sets holds under a simple closure condition. In other words, we have established the subdifferential sum formula [2, 4, 16], that $\partial(\delta_C + \delta_D)(x) = \partial \delta_C(x) + \partial \delta_D(x)$, for the indicator functions of two closed convex sets $C$ and $D$ under a closure condition that is much weaker than the interior-point like conditions. The following questions naturally arise: Does the subdifferential sum formula for two arbitrary proper lower semi-continuous convex functions hold under a similar closure condition that is weaker than the interior-point like conditions? Is the pointwise sum of two maximal monotone operators a maximal monotone operator under an appropriate extension of our closure condition? The answers to these questions appear to be in the affirmative and will be investigated in a further study.

References


