

NONLINEAR PROGRAMMING IN BANACH SPACE*

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1. Introduction. The usual nonlinear programming problem is the following:

$$(1.1) \quad \text{maximize } \{f(x) \mid g(x) \geq 0, x \geq 0\},$$

where $x \in R^n$, $g: R^n \rightarrow R^m$ is a differentiable mapping and $x \geq 0$, $g(x) \geq 0$ means each coordinate of x , respectively $g(x)$, is nonnegative; f is a real-valued differentiable function which represents the performance index. The first satisfactory necessary conditions that a solution of (1.1) has to satisfy were given by Kuhn and Tucker [1]. Subsequent generalizations include the papers by Arrow et al. [2], [3]. The model that we shall consider is the following generalization:

$$(1.2) \quad \text{maximize } \{f(x) \mid g(x) \in A_Y, x \in A\},$$

where X, Y are real B -spaces,¹ $x \in X$, $g: X \rightarrow Y$ is a differentiable² function, A_Y is a convex set in Y and A is an arbitrary subset of X . f is a real-valued differentiable function. In §2 we introduce some notation and give some useful preliminary results. In §3 we discuss the Kuhn-Tucker constraint qualification [1] and the weak constraint qualification of Arrow, Hurwicz, and Uzawa [6]. In §4 we give the main results. These are similar to the Kuhn-Tucker necessary conditions. We also exhibit a saddle-value problem related to (1.2) when A_Y is a cone.

2. Preliminary results. We introduce some terminology and define a pair of sets which we call the local cone (LC) and the local polar (LP) which are essential to our study. The relevance of these sets to (1.2) is given by Theorem 2.1.

Let X be a real B -space and X^* its topological dual. Let A be a non-empty subset of X and let $\bar{x} \in A$.

DEFINITION 2.1. By the *closed cone of A at $\bar{x}$* we mean the intersection of all closed cones³ containing the set $A - \bar{x} \triangleq \{a - \bar{x} \mid a \in A\}$. We denote this set by $C(A, \bar{x})$.

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¹ A B -space means a Banach space.

² Differentiable means Fréchet-differentiable; see [4], [5].

³ A set C is a cone if and only if for all $\alpha \geq 0$, $\alpha C \subseteq C$.

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Camilla Rothe



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