

Mid Term Examination
M- 690 (2 hours)

Problem A

Let E be a normed space, E' be the topological dual space of E and C be a convex subset of E . For all $c \in C$, we consider the following two sets :

$$N_C(c) = \{f \in E' : f(c) \geq f(c')\} \quad ; \quad T_C(c) = \overline{\{t(c' - c) : t \geq 0, c' \in C\}}$$

- 1) Prove that for all $c \in C$. $N_C(c)$ and $T_C(c)$ are nonempty convex cones subsets of E .
- 2) Prove that $T_C(c) = (N_C(c))^0$ and $(T_C(c))^0 = N_C(c)$.
- 3) Verify that if c is in the interior of C , then $N_C(c) = \{0_{E'}\}$ and $T_C(c) = E$.
- 4) We suppose now that E is a Hilbert space. Prove that :

$$\forall x \in E, \quad x - \text{proj}_C(x) \in N_C(\text{proj}_C(x))$$

Problem B

Let C be a nonempty convex subset (not reduced to one element) of a finite dimensional space.

Part A. Let p be the dimension of the direction F of the affine sub-space generated by C ($\text{aff}(C)$). In this first part, we want to prove that C is homeomorphic to the closed unit ball of \mathbb{R}^p . We note that, by translation, C will be homeomorphic to a nonempty convex compact subset D of F and 0 is in the relative interior of D . Hence we can define the gauge function j_D of D and then $D = \{x \in F : j_D(x) \leq 1\}$.

Let $B = (u_1, u_2, \dots, u_p)$ be a basis of F and consider the following norm on F :

$$\forall x = (\xi_1, \xi_2, \dots, \xi_p)_B \quad \|x\| = \sqrt{\sum_{j=1}^p \xi_j^2}$$

We denote by ψ the linear isomorphism between F and \mathbb{R}^p and if $x \neq 0$, we define :

$$\varphi(x) = \frac{j_D(x)}{\|\psi(x)\|} \psi(x),$$

and if $x = 0$, $\varphi(x) = 0$.

- 1) Show that φ is continuous.
- 2) Prove that φ is one to one.

3) Deduce that D is homeomorphic to the closed unit ball of \mathbb{R}^p .

Part B. Prove that if $f : C \rightarrow C$ is a continuous function, then f has a fixed point.

Problem C

Let X be a metric space, Y be a normed space and $F : X \rightarrow Y$ is a correspondence.

1) Prove that if F has open inverse image, then the correspondence coF has also open inverse image.

2) We suppose that Y is finite dimensional normed space. Prove that if F is u.s.c. and $F(X)$ is contained in a fixed compact set K of Y , then the correspondence coF has closed graph.