

Contents

Part I Functional Analysis

1	Normed Spaces	3
1.1	Basic definitions	3
1.2	Linear mappings	9
1.3	The dual space	15
1.4	Derivatives, tangents, and normals	19
2	Convex sets and functions	27
2.1	Properties of convex sets	27
2.2	Extended-valued functions, semicontinuity	30
2.3	Convex functions	32
2.4	Separation of convex sets	41
3	Weak topologies	47
3.1	Induced topologies	47
3.2	The weak topology of a normed space	51
3.3	The weak* topology	53
3.4	Separable spaces	56
4	Convex analysis	59
4.1	Subdifferential calculus	59
4.2	Conjugate functions	67
4.3	Polarity	71
4.4	The minimax theorem	73
5	Banach spaces	75
5.1	Completeness of normed spaces	75
5.2	Perturbed minimization	82
5.3	Open mappings and surjectivity	87
5.4	Metric regularity	90
5.5	Reflexive spaces and weak compactness	96

6 Lebesgue spaces	105
6.1 Uniform convexity and duality	105
6.2 Measurable multifunctions	114
6.3 Integral functionals and semicontinuity	121
6.4 Weak sequential closures	128
7 Hilbert spaces	133
7.1 Basic properties	134
7.2 A smooth minimization principle	140
7.3 The proximal subdifferential	144
7.4 Consequences of proximal density	151
8 Additional exercises for Part I	157
Part II Optimization and Nonsmooth Analysis	
9 Optimization and multipliers	173
9.1 The multiplier rule	175
9.2 The convex case	182
9.3 Convex duality	187
10 Generalized gradients	193
10.1 Definition and basic properties	194
10.2 Calculus of generalized gradients	199
10.3 Tangents and normals	210
10.4 A nonsmooth multiplier rule	221
11 Proximal analysis	227
11.1 Proximal calculus	227
11.2 Proximal geometry	240
11.3 A proximal multiplier rule	246
11.4 Dini and viscosity subdifferentials	251
12 Invariance and monotonicity	255
12.1 Weak invariance	256
12.2 Weakly decreasing systems	264
12.3 Strong invariance	267
13 Additional exercises for Part II	273
Part III Calculus of Variations	
14 The classical theory	287
14.1 Necessary conditions	289
14.2 Conjugate points	294
14.3 Two variants of the basic problem	302

6	Lebesgue spaces	.....
6.1	Uniform convexity and duality	.....
6.2	Measurable multifunctions	.....
6.3	Integral functionals and semicontinuity	.....
6.4	Weak sequential closures	.....
7	Hilbert spaces	.....
7.1	Basic properties	.....
7.2	A smooth minimization principle	.....
7.3	The proximal subdifferential	.....
7.4	Consequences of proximal density	.....
8	Additional exercises for Part I	.....

Part II Optimization and Nonsmooth Analysis

9	Optimization and multipliers	.....
9.1	The multiplier rule	.....
9.2	The convex case	.....
9.3	Convex duality	.....
10	Generalized gradients	.....
10.1	Definition and basic properties	.....
10.2	Calculus of generalized gradients	.....
10.3	Tangents and normals	.....
10.4	A nonsmooth multiplier rule	.....
11	Proximal analysis	.....
11.1	Proximal calculus	.....
11.2	Proximal geometry	.....
11.3	A proximal multiplier rule	.....
11.4	Dini and viscosity subdifferentials	.....
12	Invariance and monotonicity	.....
12.1	Weak invariance	.....
12.2	Weakly decreasing systems	.....
12.3	Strong invariance	.....
13	Additional exercises for Part II	.....

Part III Calculus of Variations

14	The classical theory	.....
14.1	Necessary conditions	.....
14.2	Conjugate points	.....
14.3	Two variants of the basic problem	.....

15 Nonsmooth extremals	307
15.1 The integral Euler equation	308
15.2 Regularity of Lipschitz solutions	312
15.3 Sufficiency by convexity	314
15.4 The Weierstrass necessary condition	317
16 Absolutely continuous solutions	319
16.1 Tonelli's theorem and the direct method	321
16.2 Regularity via growth conditions	326
16.3 Autonomous Lagrangians	330
17 The multiplier rule	335
17.1 A classic multiplier rule	336
17.2 A modern multiplier rule	338
17.3 The isoperimetric problem	344
18 Nonsmooth Lagrangians	347
18.1 The Lipschitz problem of Bolza	347
18.2 Proof of Theorem 18.1	351
18.3 Sufficient conditions by convexity	360
18.4 Generalized Tonelli-Morrey conditions	363
19 Hamilton-Jacobi methods	367
19.1 Verification functions	367
19.2 The logarithmic Sobolev inequality	376
19.3 The Hamilton-Jacobi equation	379
19.4 Proof of Theorem 19.11	385
20 Multiple integrals	391
20.1 The classical context	392
20.2 Lipschitz solutions	394
20.3 Hilbert-Haar theory	398
20.4 Solutions in Sobolev space	407
21 Additional exercises for Part III	415
Part IV Optimal Control	
22 Necessary conditions	435
22.1 The maximum principle	438
22.2 A problem affine in the control	445
22.3 Problems with variable time	449
22.4 Unbounded control sets	454
22.5 A hybrid maximum principle	457
22.6 The extended maximum principle	463

23 Existence and regularity	473
23.1 Relaxed trajectories	473
23.2 Three existence theorems	478
23.3 Regularity of optimal controls	486
24 Inductive methods	491
24.1 Sufficiency by the maximum principle	491
24.2 Verification functions in control	494
24.3 Use of the Hamilton-Jacobi equation	500
25 Differential inclusions	503
25.1 A theorem for Lipschitz multifunctions	504
25.2 Proof of the extended maximum principle	514
25.3 Stratified necessary conditions	520
25.4 The multiplier rule and mixed constraints	535
26 Additional exercises for Part IV	545
Notes, solutions, and hints	565
References	583
Index	585