Existence of minimizers

Let $E : \mathbb{R}^n \to \overline{\mathbb{R}}$ be l.s.c. and let there exist an α such that the sublevelset

$$S_\alpha := \{u \in \mathbb{R}^n \mid E(u) \leq \alpha\}$$

is nonempty and bounded, then

$$\hat{u} \in \arg\min_u E(u)$$

exists.

Proof. Consider a sequence $(u_k)_k)$ such that $E(u_k) \to \inf_u E(u)$. (Remember that the infimum is the largest lower bound on all possible values of $E(u)$.)

We distinguish two cases: For $\alpha = \inf_u E(u)$ the non-emptyness of S_α yields the assertion. For $\alpha > \inf_u E(u)$ it holds that from some sufficiently large k_0 on, we will have $u_k \in S_\alpha$. Since S_α is bounded there exists a convergent subsequence $u_{k_l} \to \bar{u}$. Due to the lower semi-continuity we find

$$\inf_u E(u) = \lim_{k\to\infty} E(u_k) = \lim_{l\to\infty} E(u_{k_l}) \geq E(\bar{u}).$$

Since by definition $\inf_u E(u) \leq E(\bar{u})$ we obtain equality and hence there exists $\bar{u} \in \operatorname{argmin}_u E(u)$. □

Remark: This is a fundamental strategy for showing the existence of minimizers since the arguments do not only hold in $\mathbb{R}^n$ but in arbitrary topologies after replacing "bounded" by "precompact"!

Equivalence of l.s.c. and closedness

For $E : \mathbb{R}^n \to \overline{\mathbb{R}}$ the following two statements are equivalent

- E is lower semi-continuous (l.s.c.).
- E is closed.

Proof. Let E be closed and assume that E is not l.s.c.Then there exists a point u^0 and a sequence $((u_k)_k$ with $\lim_k u_k = u^0$ such that

$$\liminf_k E(u_k) < E(u^0).$$

In particular, there exists $\alpha \in \mathbb{R}$ and a subsequence $((u_{k_l})_{k_l}$ such that

$$E(u_{k_l}) \leq \alpha < E(u^0) \quad \forall k \tag{1}$$

Obviously, $(u_{k_l}, \alpha) \in \operatorname{epi}(E)$ for all k_l and $u_{k_l}, \alpha) \to (u^0, \alpha)$, but according to (1) $(u^0, \alpha) \notin \operatorname{epi}(E)$, which contradicts the closedness of E.

Now let E be l.s.c. and assume that E is not closed. Then there exists a sequence $(u_k, \alpha_k) \in \operatorname{epi}(E)$ with $(u_k, \alpha_k) \to (u^0, \alpha^0) \notin \operatorname{epi}(E)$. We find

$$\liminf_k E(u_k) \leq \lim_k \alpha_k = \alpha^0 < E(u^0).$$

On the other hand, due to E being l.s.c. we have $E(u^0) \leq \liminf_k E(u_k)$, which is a contradiction. □

Convex functions are locally Lipschitz on int(dom(E)).

Proof. Part 1: Let $x, x_1, x_2 \in \operatorname{int}(\operatorname{dom}(E))$ such that $x_1 < x < x_2$. Then for $\alpha = \frac{x_2 - x}{x_2 - x_1}$ we have

$$\alpha x_1 + (1-\alpha)x_2 = \alpha(x_1 - x_2) + x_2 = x.$$

We can compute

$$\begin{aligned} E(x) - E(x_1) &\leq \alpha E(x_1) + (1-\alpha)E(x_2) - E(x_1) \\ &= (1-\alpha)(E(x_2) - E(x_1)) \\ &= \frac{E(x_2) - E(x_1)}{x_2 - x_1}(x - x_1). \end{aligned}$$

On the other hand

$$\begin{aligned}E(x_2) - E(x) &\geq E(x_2) - (\alpha E(x_1) + (1-\alpha)E(x_2)) \\ &= \alpha(E(x_2) - E(x_1)) \\ &= \frac{E(x_2) - E(x_1)}{x_2 - x_1}(x_2 - x),\end{aligned}$$

such that

$$\frac{E(x) - E(x_1)}{x - x_1} \leq \frac{E(x_2) - E(x_1)}{x_2 - x_1} \leq \frac{E(x_2) - E(x)}{x_2 - x}.$$

Now for a given $x \in \mathrm{int}(\mathrm{dom}(E))$, pick $a, b, x_1, x_2 \in \mathrm{int}(\mathrm{dom}(E))$ such that $a < x_1 < x < x_2 < b$. We claim that E is Lipschitz on $]x_1, x_2[$. For any $y_1 < y_2 \in]x_1, x_2[$ we have

$$\frac{E(y_2) - E(y_1)}{y_2 - y_1} \leq \frac{E(b) - E(y_1)}{b - y_1} \leq \frac{E(b) - E(x_2)}{b - x_2} \tag{2}$$

as well as

$$\frac{E(y_2) - E(y_1)}{y_2 - y_1} \geq \frac{E(y_2) - E(a)}{y_2 - a} \geq \frac{E(x_2) - E(a)}{x_2 - a}. \tag{3}$$

Using (2) and (3) we can conclude

$$|E(y_2) - E(y_1)| \leq \max\left(\left|\frac{E(x_2) - E(a)}{x_2 - a}\right|, \left|\frac{E(b) - E(x_2)}{b - x_2}\right|\right) |y_2 - y_1|,$$

such that E is Lipschitz on $]x_1, x_2[$. □

Example of a convex function that is not continuous.

$$E(u) = \begin{cases} u & \text{if } u > 0 \\ 1 & \text{if } u = 0 \\ \infty & \text{else.} \end{cases}$$