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Results in semi-E-convex functions

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Abstract. The concept of convexity and its various generalizations is important for quantitative and qualitative studies in operations research or applied mathematics. Recently, E-convex sets and functions were introduced with important implications across numerous branches of mathematics. By relaxing the definition of convex sets and functions, a new concept of semi-*E*-convex functions was introduced, and its properties are discussed. It has been demonstrated that if a function $f : M \to \mathbb{R}$ is semi-*E*-convex on an *E*-convex set $M \subset \mathbb{R}^n$ then, $f(E(x)) \leq f(x)$ for each $x \in M$. This article discusses the inverse of this proposition and presents some results for convex functions.

Keywords: Semi-E-convex functions, convex functions, Lower semi-continuous functions.

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1 Introduction

Youness in [5] introduced a class of sets and functions called *E*-convex sets and *E*-convex functions by relaxing the definition of convex sets and convex functions. Following this, Xiusu Chen [1] introduced a new class of semi-*E*-convex functions and applied these functions to nonlinear programming problems see for instance [3,4]. In this paper, we give weak conditions for a lower semi-continuous function on \mathbb{R}^n to be a semi-*E*-convex function, we also present some results for convex functions.

2 Preliminaries

Let *M* be a nonempty subset of \mathbb{R}^n and let $E : \mathbb{R}^n \to \mathbb{R}^n$ be a map. We recall:

Definition 2.1. [5] A set $M \subseteq \mathbb{R}^n$ is said to be *E*-convex in \mathbb{R}^n if

$$tE(x) + (1-t)E(y) \in M,$$

for each $x, y \in M$ and all $t \in [0, 1]$.

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Definition 2.2. [5] A function $f : M \to \mathbb{R}$ is said to be *E*-convex on *M* if *M* is *E*-convex and

$$f(tE(x) + (1-t)E(y)) \le tf(E(x)) + (1-t)f(E(y)),$$

for each $x, y \in M$ and all $t \in [0, 1]$.

Definition 2.3. [1] A function $f : M \to \mathbb{R}$ is said to be semi-*E*-convex on *M* if *M* is *E*-convex and

$$f(tE(x) + (1-t)E(y)) \le tf(x) + (1-t)f(y)$$
,

for each $x, y \in M$ and all $t \in [0, 1]$.

Definition 2.4. [1] We define a map $E \times I$ as follows:

$$E \times I : \mathbb{R}^n \times \mathbb{R} \to \mathbb{R}^n \times \mathbb{R}$$

(x,t) $\to (E \times I)(x,t) = (E(x),t).$

This Proposition gives a characterization of a semi-*E*-convex function in term of its epi(f).

Proposition 2.5. [1] The function $f : \mathbb{R}^n \to \mathbb{R}$ is semi-*E*-convex on \mathbb{R}^n if and only if its epigraph $epi(f) = \{(x, \alpha) \in \mathbb{R}^n \times \mathbb{R} : f(x) \le \alpha\}$ is $E \times I$ -convex on $\mathbb{R}^n \times \mathbb{R}$.

Definition 2.6. [2] A function $f : \mathbb{R}^n \to \mathbb{R}$ is lower semi-continuous if and only if, for every real number α , the set $\{x \in \mathbb{R}^n : f(x) \le \alpha\}$ is closed.

In the following, we introduce a Proposition about lower semi-continuous functions, which shall be used in the sequel. We refer to [2] for details and missing proofs.

Proposition 2.7. [2] A function $f : \mathbb{R}^n \to \mathbb{R}$ is lower semi-continuous if and only if its epigraph is closed.

Definition 2.8. Let $(x,s), (y,t) \in \mathbb{R}^{n+1}$, with $x, y \in \mathbb{R}^n$ and $s, t \in \mathbb{R}$. The line segment [(x,s), (y,t)] (with endpoints (x,s) and (y,t)) is the segment

$$\{\alpha(x,s) + (1-\alpha)(y,t) : 0 \le \alpha \le 1\}.$$

If $(x, s) \neq (y, t)$, the interior](x, s), (y, t)[of [(x, s), (y, t)] is the segment

$$\{\alpha(x,s) + (1-\alpha)(y,t) : 0 < \alpha < 1\}$$

In a similar way, we can define [(x,s), (y,t)) and ((x,s), (y,t)].

3 Main results for semi-*E*-convex functions

Lemma 3.1. Let $E : \mathbb{R}^n \to \mathbb{R}^n$ be a linear and idempotent map. Consider $(\overline{x}, u) \in [(E(x), s), (E(y), t)]$. Then

$$E\left(\overline{x}\right) = \overline{x}$$

Proof. Let $(\overline{x}, u) \in [(E(x), s), (E(y), t)]$, then there exist $\alpha \in [0, 1]$, such that $(\overline{x}, u) = \alpha(E(x), s) + (1 - \alpha)(E(y), t)$. Using the fact that *E* is a linear and idempotent map, we have

$$(E \times I) (\overline{x}, u) = (E (\alpha E (x) + (1 - \alpha) E (y)), \alpha s + (1 - \alpha)t)$$

= $(\alpha E (x) + (1 - \alpha) E (y), \alpha s + (1 - \alpha)t)$
= $(\overline{x}, u).$

On the other hand $(E \times I)(\overline{x}, u) = (E(\overline{x}), u)$, therefore $E(\overline{x}) = \overline{x}$.

We shall make use of the following three sets:

$$H_{Sci} = \{ f : \mathbb{R}^n \to \mathbb{R}, f \text{ is lower semi continuous} \},$$
(3.1)

$$H_{L,I} = \{E : \mathbb{R}^n \to \mathbb{R}^n, E \text{ is linear and idempotent}\}$$
(3.2)

and for each $E \in H_{L,I}$ we define H_E as follows:

$$H_E = \{ f \in H_{Sci}, f(E(x)) \le f(x) \text{ for all } x \in \mathbb{R}^n \}$$
(3.3)

Theorem 3.2. Let $E \in H_{L,I}$, and $f \in H_E$. Suppose that there exists an $\alpha \in]0,1[$ such that for all $x, y \in \mathbb{R}^n$, $s, t \in \mathbb{R}$ such that f(x) < s, f(y) < t,

$$f(\alpha E(x) + (1 - \alpha)E(y)) < \alpha s + (1 - \alpha)t.$$

Then f is semi-E-convex.

Proof. By Proposition (2.5), it is sufficient to show that epi(f) is $E \times I$ -convex as a subset of $\mathbb{R}^n \times \mathbb{R}$. By contradiction, suppose that there exist $(x_1, \alpha_1), (x_2, \alpha_2) \in epi(f)$ (with $x_1, x_2 \in \mathbb{R}^n$ and $\alpha_1, \alpha_2 \in \mathbb{R}$) and $\alpha_0 \in]0, 1[$ such that,

 $(\alpha_0 E(x_1) + (1 - \alpha_0) E(x_2), \alpha_0 \alpha_1 + (1 - \alpha_0) \alpha_2) \notin epi(f).$

Let $x_0 = \alpha_0 E(x_1) + (1 - \alpha_0) E(x_2)$ and $\lambda_0 = \alpha_0 \alpha_1 + (1 - \alpha_0) \alpha_2$, then $(x_0, \lambda_0) \notin epi(f)$. Using the fact that $f \in H_E$, we see that $(E(x_1), \alpha_1), (E(x_2), \alpha_2) \in epi(f)$. Let

$$A = epi(f) \cap [(E(x_1), \alpha_1), (x_0, \lambda_0)]$$

and

$$B = epi(f) \cap [(x_0, \lambda_0), (E(x_2), \alpha_2)].$$

Since $f \in H_{Sci}$, by Proposition (2.7), epi(f) is a closed subset of $\mathbb{R}^n \times \mathbb{R}$. Consequently, *A* and *B* are bounded and closed subsets of $\mathbb{R}^n \times \mathbb{R}$.

Also we have $(x_0, \lambda_0) \notin A$ and $(x_0, \lambda_0) \notin B$. Thus there exist $Z_A = (x_3, \alpha_3) \in A$ and $Z_B = (x_4, \alpha_4) \in B$ such that,

$$\min_{Z \in A} \|Z - (x_0, \lambda_0)\| = \|Z_A - (x_0, \lambda_0)\|$$

and

$$\min_{Z\in B} \|Z - (x_0, \lambda_0)\| = \|Z_B - (x_0, \lambda_0)\|.$$

Hence, we have

$$]Z_A, Z_B[\cap epi(f) = \emptyset.$$
(3.4)

On the other hand, since $Z_A \in epi(f)$ and $Z_B \in epi(f)$, we get $f(x_3) < \alpha_3 + \varepsilon$, $f(x_4) < \alpha_4 + \varepsilon$ for each $\varepsilon > 0$. Since $\alpha (\alpha_3 + \varepsilon) + (1 - \alpha) (\alpha_4 + \varepsilon) = \alpha \alpha_3 + (1 - \alpha) \alpha_4 + \varepsilon$. By the hypothesis of the Theorem, we obtain

$$f(\alpha E(x_3) + (1-\alpha)E(x_4)) < \alpha \alpha_3 + (1-\alpha)\alpha_4 + \varepsilon.$$

Since ε is an arbitrary positive real number, it follows that

$$f(\alpha E(x_3) + (1 - \alpha)E(x_4)) \le \alpha \alpha_3 + (1 - \alpha)\alpha_4.$$
 (3.5)

Since $Z_A \in A \subset [(E(x_1), \alpha_1), (E(x_2), \alpha_2)]$ and $Z_B \in B \subset [(E(x_1), \alpha_1), (E(x_2), \alpha_2)]$. By Lemma (3.1) we have $E(x_3) = x_3$ and $E(x_4) = x_4$. Using (3.5) we get

$$(\alpha x_3 + (1 - \alpha)x_4, \alpha \alpha_3 + (1 - \alpha))\alpha_4) \in epi(f).$$

Therfore

$$\alpha Z_A + (1-\alpha)Z_B \in epi(f)$$
,

which contradicts (3.4). Thus, we conclude that epi(f) is $E \times I$ -convex.

Theorem 3.3. Let $E : \mathbb{R}^n \to \mathbb{R}^n$ be a linear and idempotent map, $f : \mathbb{R}^n \to \mathbb{R}$ be lower semicontinuous and $f(E(x)) \leq f(x)$ for all $x \in \mathbb{R}^n$. Then f is semi-E-convex if and only if there exists an $\alpha \in [0, 1]$ such that for all $x, y \in \mathbb{R}^n$

$$f\left(\alpha E(x) + (1-\alpha)E(y)\right) \le \alpha f\left(x\right) + (1-\alpha)f\left(y\right).$$

Proof. Follows from Theorem (3.2) with $s = f(x) + \varepsilon$ and $t = f(y) + \varepsilon$ for each $\varepsilon > 0$, then taking $\varepsilon \to 0$.

By taking $\alpha = \frac{1}{2}$, in Theorem 3.3 we'll find the following Corollary.

Corollary 3.4. Let $E : \mathbb{R}^n \to \mathbb{R}^n$ be a linear and idempotent map, $f : \mathbb{R}^n \to \mathbb{R}$ be lower semicontinuous and $f(E(x)) \leq f(x)$ for all $x \in \mathbb{R}^n$. Then f is semi-E-convex if and only if for all $x, y \in \mathbb{R}^n$,

$$f\left(\frac{1}{2}(E(x)+E(y))\right) \leq \frac{1}{2}[f(x)+f(y)].$$

Theorem 3.5. Let $E : \mathbb{R}^n \to \mathbb{R}^n$ be a linear and idempotent map, $f : \mathbb{R}^n \to \mathbb{R}$ be lower semicontinuous and $f(E(x)) \leq f(x)$ for all $x \in \mathbb{R}^n$. Then f is semi-E-convex if and only if for all $x, y \in \mathbb{R}^n$, there exists an $\alpha \in [0,1[$ (α depends on x, y) such that

$$f\left(\alpha E(x) + (1-\alpha)E(y)\right) \le \alpha f\left(x\right) + (1-\alpha)f\left(y\right).$$
(3.6)

Proof. In this case (α depends on x, y), the proof is similar to the Theorem 3.2

According to Theorems 3.3, 3.5 and Corollary 3.4 with $E = Id_{\mathbb{R}^n}$, we get $E \in H_{L,I}$, and $H_E = H_{Sci}$. Then we find results about convex functions.

Theorem 3.6. Let $f : \mathbb{R}^n \to \mathbb{R}$ be lower semi-continuous. Then f is convex if and only if there exists an $\alpha \in [0, 1]$ such that, for all $x, y \in \mathbb{R}^n$,

$$f(\alpha x + (1 - \alpha)y) \le \alpha f(x) + (1 - \alpha)f(y).$$

Theorem 3.7. Let $f : \mathbb{R}^n \to \mathbb{R}$ be lower semi-continuous. Then f is convex if and only if for all $x, y \in \mathbb{R}^n$, there exists an $\alpha \in [0, 1]$ (α depends on x, y) such that

$$f(\alpha x + (1 - \alpha)y) \le \alpha f(x) + (1 - \alpha)f(y).$$

Corollary 3.8. Let $f : \mathbb{R}^n \to \mathbb{R}$ be lower semi-continuous. Then f is convex if and only if for all $x, y \in \mathbb{R}^n$,

$$f\left(\frac{1}{2}\left(x+y\right)\right) \leq \frac{1}{2}\left[f\left(x\right)+f\left(y\right)\right].$$

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Conflict of Interest

The authors have no conflicts of interest to declare.

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