Epi-Distance Convergence of Parametrised Sums of Convex Functions in Non-Reflexive Spaces

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Abstract: A weakened set of conditions is established for the epi-distance convergence of a sum $\left\{ f_v + g_v \right\}_{-}$ $\{v \in W\}$ of parametrised closed convex functions $\{f_v \in W\}$ and $\{g_v \in W\}$ for $v \in W$, on an arbitrary Banach space. They are as follows: (1) $0\ \$ n \operatorname{sqri}(\operatorname{dom} f w- $\operatorname{dom} g_w$; and (2) $X_w:=\operatorname{operatorname} \operatorname{cone} (\operatorname{operatorname} \operatorname{dom}) f_w-\operatorname{operatorname}$ $\{dom\} g_w\$ has closed algebraic complement Y_w ; and (3) $X_v \propto Y_w = \{0\}\$ for all $v\$ near w, (where $X v:=\langle v, v \in \{o, v\} \}$ (\operatorname{span}}(\operatorname{dom} f v-\operatorname{dom} g v)\$). These are motivated by similar interiority conditions found in Fenchel duality theory. Our results are then used to investigate saddle-point convergence in Young-Fenchel duality in which both functions vary in a very general fashion.

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