Из (13) и (14) будет $|x_k - x^*| \to -\infty$, что невозможно.

Из (11), (12) и $a_k \to 0$ получаем

$$c_{k_g} < f(x^n, y_{k_g}) - f(x_{k_g}, y^n) + \varepsilon + \mu < 0. \tag{15}$$

Так как последовательность $\{x_k\}$ ограничена, то без ограничения общности можем считать, что $x_{k_g} \to \bar{x}$, $y_{k_g} \to \bar{y}$. Поэтому из (15) следует $f(x^n, y_{k_g}) - f(x_{k_g}, y^n) + \varepsilon + \mu \to 0$, т. е. $f(x^n, \bar{y}) - f(\bar{x}, y^n) + \varepsilon + \mu = 0$. Отсюда

$$[f(x^n, \bar{y}) - f(x^n, y^n)] + [f(x^n, y^n) - f(\bar{x}, y^n)] = -\varepsilon - \mu.$$

Поскольку выражения в квадратных скобках по определению седловых точек неположительны, то

$$-\varepsilon - \mu < f(x^n, \bar{y}) - f(x^n, y^n),$$
$$-\varepsilon - \mu < f(x^n, y^n) - f(\bar{x}, y^n),$$

т. е. $f(\bar{x}, y^n) - \varepsilon - \mu < f(x^n, y^n) < f(x^n, \bar{y}) + \varepsilon + \mu$. Значит, если не выполнено б), то имеет место а). Теорема доказана.

Замечание. Если f — сильно выпукло-вогнутая функция, то для всех предельных точек последовательности (7) справедливы неравенства [5]

$$\|\bar{x} - x^n\|^2 < \frac{2(\varepsilon + \mu)}{m_1}, \quad \|\bar{y} - y^n\|^2 < \frac{2(\varepsilon + \mu)}{m_2},$$

где m_1, m_2 — параметры соответственно сильной выпуклости функции $f_1(x) = f(x, y^n)$ и сильной вогнутости функции $f_2(y) = f(x^n, y)$.

Summary

In the paper ε-sub- and μ-supergradients are used to construct an algorithm for finding (ε, μ)-saddle points of a nonsmooth concavo-convex function defined on $E_n \times E_m$.

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УДК 517.9

Г. А. Леонов, А. Н. Чурилов

ЧАСТОТНЫЙ КРИТЕРИЙ УСТОЙЧИВОСТИ ДИНАМИЧЕСКИХ СИСТЕМ С УГЛОВЫМИ КООРДИНАТАМИ

В своей содержательной статье [1] Э. Нолдус развил метод построения сетки неинвариантных конусов [2, 3] для изучения задач устойчивости работы синхронных машин. Им были установлены полезные для практики результаты, приведены важные примеры. Поэтому интересно заметить, что некоторые из этих результатов могут быть усилены.

Рассмотрим систему

$$\frac{dx}{dt} = Ax + B\varphi(x), \tag{1}$$

где A, B — вещественные постоянные матрицы размерности $v \times v$ и $v \times \mu$ соответственно, $\varphi(x)$ — непрерывная ограниченная вектор-функция, $\varphi(0) = 0$ и существует матрица Якоби $\frac{d\varphi}{dx}(0)$. Пусть существует ненулевой вектор r, такой, что $Ar = 0$ и

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