

Из (13) и (14) следует $\|x_k - x^*\| \rightarrow +\infty$, что невозможно.

Из (11), (12) и $\varepsilon_{k_2} \rightarrow 0$ получаем

$$\varepsilon_{k_2} < f(x^*, y_{k_2}) - f(x_{k_2}, y^*) + \varepsilon + \nu < 0. \quad (15)$$

Так как последовательность $\{x_k\}$ ограничена, то без ограничения общности можем считать, что $x_{k_2} \rightarrow \bar{x}$, $y_{k_2} \rightarrow \bar{y}$. Поэтому из (15) следует $f(x^*, y_{k_2}) - f(x_{k_2}, y^*) + \varepsilon + \nu \rightarrow 0$, т. е. $f(x^*, \bar{y}) - f(\bar{x}, y^*) + \varepsilon + \nu = 0$. Отсюда

$$|f(x^*, \bar{y}) - f(x^*, y^*)| + |f(x^*, y^*) - f(\bar{x}, y^*)| = -\varepsilon - \nu.$$

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

$$-\varepsilon - \nu < f(x^*, \bar{y}) - f(x^*, y^*),$$

$$-\varepsilon - \nu < f(x^*, y^*) - f(\bar{x}, y^*),$$

т. е. $f(\bar{x}, y^*) - \varepsilon - \nu < f(x^*, y^*) < f(x^*, \bar{y}) + \varepsilon + \nu$. 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]

$$\|\bar{x} - x^*\|^2 \leq \frac{2(\varepsilon + \nu)}{m_1}, \quad \|\bar{y} - y^*\|^2 \leq \frac{2(\varepsilon + \nu)}{m_2},$$

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

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 $E_+ \times E_-$.

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□♦□♦□♦□

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ЧАСТОТНЫЙ КРИТЕРИЙ УСТОЙЧИВОСТИ ДИНАМИЧЕСКИХ СИСТЕМ С УГЛОВЫМИ КООРДИНАТАМИ

В своей содержательной статье [1] Э. Ноллус разработал метод построения сетки нелинейных 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 усложнены.

Рассмотрим систему

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

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

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