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

Из (11), (12) и $\varepsilon_k \to 0$ получаем

$$\varepsilon_k < f(x^*, y_{s_k}) - f(x_{s_k}, y^*) + \varepsilon + \mu < 0. \tag{15}$$

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

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

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

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

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

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

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 $E_n \times E_m$.

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Г. А. Леонов, А. Н. Чурилов

ЧАСТОТНЫЙ КРИТЕРИЙ УСТОЙЧИВОСТИ ДИНАМИЧЕСКИХ СИСТЕМ С УГЛОВЫМИ КООРДИНАТАМИ

В своей содержательной статье [1] Э. Нолдус развил метод построения сеток многомерных конусов [2, 3] для изучения задач устойчивости работы сепарационных жалюзи. 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 $\nu \times \nu$ и $\nu \times \mu$ соответственно, $\varphi(x)$ — непрерывная ограниченная вектор-функция, $\varphi(0) = 0$ и существует матрица Якоби $\frac{\partial \varphi}{\partial x}(0)$. Пусть существует некулевой вектор r, такой, что $Ar = 0$ и

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