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## **On D.C. Mappings and Differences of Convex Operators**

LIBOR VESELÝ and LUDĚK ZAJÍČEK

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#### Introduction

Let C be an open convex set in a (real) normed linear space X. A real-valued function f on C is *d.c.* if it can be represented as the difference of two continuous convex functions on C. (For a survey about d.c. functions see [3].)

In this article we study relationships between two possible generalizations of the notion of a d.c. function to mappings between normed spaces: "d.c. mapping" and "order d.c. mappings".

Let  $(Y, \leq)$  be an ordered normed space. A mapping  $G: C \to Y$  is a *convex operator* if  $G((1 - t)x + ty) \leq (1 - t)G(x) + tG(y)$  whenever  $x, y \in C$  and  $0 \leq t \leq 1$ .

**Definition 1.** Let X, Y be normed linear spaces,  $C \subset X$  be an open convex set, and  $F: C \to Y$  be a mapping.

- (a) F is a d.c. mapping on C if there exists a continuous convex function f: C → R (control function) such that y\* F + f is a continuous convex function on C for each y\* ∈ Y\* with ||y\*|| ≤ 1.
- (b) If  $(Y, \leq)$  is an ordered normed space, F is order d.c. if F can be represented as the difference of two continuous convex operators on C.

The notion of a d.c. mapping was introduced by the authors and widely studied in [5], where a theory of d.c. mappings was built. In contrast to order d.c. mappings, the class of d.c mappings is quite stable.

It is easy to see that the notions from Definition 1 are equivalent for  $Y = \mathbb{R}^n$  (equipped with the standard coordinate-wise partial ordering). The situation is much more complicated for infinite-dimensional Y.

Dipartimento di Ma ematica, Universita degli St di, Via C. Saldini 50, 20133 Milano, Italy

Department of Mathematical Analysis, Charles University, Sokolovská 83, 186 00 Praha 8 - Karlín, Czech Republic

The articles [5] and [1] contain examples of order d.c. mappings which are not d.c. Namely, Proposition 21 of [1] says that for each separable normed linear space X there exists a mapping  $F: X \to \ell_2$  which is order d.c. but is d.c. on no open convex set  $C \subset X$ . (Note that it is not difficult to prove by the same method that the same holds with an arbitrary normed linear space X and  $\ell_p$   $(1 , instead of <math>\ell_2$ .)

In the present paper, we consider the implication "d.c. implies order d.c." for mappings  $F : \mathbb{R}^d \to Y$ , where  $Y = \ell_p$ ,  $Y = c_0$  or Y is a member of a large general class of sequence spaces.

The main consequences of our results are the following.

a) Each d.c. mapping  $F : \mathbb{R} \to \ell_p (1 \le p \le \infty)$  is order d.c.

b) There exists a d.c. mapping  $F : \mathbb{R} \to c_0$  which is order d.c. on no open interval.

c) For each  $1 \le p \le \infty$  there exist an integer  $d \ge 2$  and a d.c. mapping  $F : \mathbb{R}^d \to \ell_p$  which is order d.c. on no open convex set.

Note that the case  $Y = \ell_{\infty}$  is exceptional and almost trivial – each d.c. mapping  $F: X \to \ell_{\infty}$  (where X is an arbitrary normed linear space) is order d.c. Indeed, if  $f: X \to \mathbb{R}$  is a control function for F, then G := (f, f, ...) and G - F are clearly continuous convex operators and therefore F = G - (G - F) is order d.c.

In the sequel we will need the following characterization of d.c. mappings of one real variable.

**Theorem 2** ([5]). Let  $I \subset \mathbb{R}$  be an open interval, Y be a normed linear space. Given a mapping  $F : I \to Y$ , the following are equivalent:

- (i) *F* is d.c. on *I*;
- (ii) the right derivative  $F'_+(x)$  exists for each  $x \in I$  and  $F'_+$  has locally finite variation on I.

We shall use the following notations for balls:  $B_X$  is the closed unit ball of a normed linear space X, B(a, r) denotes the open r-ball centered in a.

#### Results

We are going to show that d.c. mappings of one real variable are order d.c. for a large class of sequence spaces, requiring the following definition. (Similar spaces were considered in [4].)

**Definition 3.** Let  $\Gamma$  be a nonempty set, and  $\|\cdot\| : \mathbb{R}^{\Gamma} \to [0, \infty]$  be a *norm*, i.e. a function which is convex, even, positively homogeneous and attains the value 0 only at the origin. We denote by  $S_{\|\cdot\|}(\Gamma)$  the ordered normed space

$$S_{\parallel \cdot \parallel}(\Gamma) = \{ y \in \mathbb{R}^{\Gamma} : \parallel y \parallel < \infty \}$$

with the norm  $\|\cdot\|$  and the standard pointwise partial ordering.

**Theorem 4.** Let  $I \subset \mathbb{R}$  be an open interval,  $\Gamma$  be a nonempty set. Let a norm  $\|\cdot\| : \mathbb{R}^{\Gamma} \to [0, \infty]$  have the following properties:

(a)  $||y|| < \infty$  whenever y has a finite support;

(b)  $|y|| \leq K \cdot \sup\{||y\chi_{\Gamma_0}|| : \Gamma_0 \subset \Gamma \text{ is finite}\} \text{ for some } K > 0 \text{ and each } y \in \mathbb{R}^{\Gamma};$ 

(c)  $|y|| \le ||z||$  whenever  $y, z \in \mathbb{R}^{\Gamma}, |y| \le |z|$ .

Then each d.c. mapping  $F: I \to S_{\parallel} \mid (\Gamma)$  is order d.c.

**Proof.** For  $\gamma \in \Gamma$  and  $x \in I$  denote  $F_{\gamma}(x) = F(x)(\gamma)$ . It easily follows from (c) that each projection  $y \mapsto y(\gamma)$  is continuous. Using this fact and Theorem 2, it is easy to see that  $g_{\gamma}(x) := F'_{+}(x)(\gamma) = (F_{\gamma})'_{+}(x)$ . Fix  $x_{0} \in I$  and put

$$f_{\gamma}(x) = \int_{x_0}^x V_{x_0}^t g_{\gamma} \,\mathrm{d}t\,,$$

where  $V_a^b \varphi$  denotes the variation of a function  $\varphi$  on the interval [a, b], with the obvious change of the sign if a > b. By [5] (Theorem 2.3, proof of the implication  $(iii) \Rightarrow (i)$ ), for each  $\gamma$ ,  $F_{\gamma}$  is controlled by  $f_{\gamma}$ .

Define  $f: I \to \mathbb{R}^{\Gamma}$  by  $f(x)(\gamma) = f_{\gamma}(x)$ . It remains to show that the values of f belong to  $S_{\parallel \cdot \parallel}(\Gamma)$  and f is continuous as a mapping into  $S_{\parallel \cdot \parallel}(\Gamma)$ . (Indeed, then f will be a continuous convex operator such that also F + f is a continuous convex operator).

Consider a finite set  $\Gamma_0 \subset \Gamma$  and  $\varepsilon > 0$ . Let  $x \in I$ ,  $x > x_0$ . There exists a partition  $\{x_0 = s_0 < s_1 < ... < s_n = x\}$  such that, for each  $\gamma \in \Gamma_0$ ,

$$V_{x_0}^x g_\gamma \leq \varepsilon + \sum_{i=1}^n |g_\gamma(s_i) - g_\gamma(s_{i-1})|$$

Let  $e_{\gamma} \in \mathbb{R}^{\Gamma}$  be the characteristic function of the singleton  $\{\gamma\}(\gamma \in \Gamma)$ . Then we have (using (c))

$$\begin{split} |f(x) \chi_{\Gamma_{0}}|| &= \left\| \sum_{\gamma \in \Gamma_{0}} \left( \int_{x_{0}}^{x} V_{x_{0}}^{t} g_{\gamma} \, \mathrm{d}t \right) e_{\gamma} \right\| \leq (x - x_{0}) \left\| \sum_{\gamma \in \Gamma_{0}} (V_{x_{0}}^{x} g_{\gamma}) e_{\gamma} \right\| \\ &\leq (x - x_{0}) \varepsilon \left\| \sum_{\gamma \in \Gamma_{0}} e_{\gamma} \right\| + (x - x_{0}) \left\| \sum_{i=1}^{n} \sum_{\gamma \in \Gamma_{0}} |g_{\gamma}(s_{i}) - g_{\gamma}(s_{i-1})| e_{\gamma} \right\| \\ &= (x - x_{0}) \varepsilon \|\chi_{\Gamma_{0}}\| + (x - x_{0}) \left\| \sum_{i=1}^{n} |F'_{+}(s_{i}) - F'_{+}(s_{i-1})| \chi_{\Gamma_{0}} \right\| \\ &\leq (x - x_{0}) \varepsilon \|\chi_{\Gamma_{0}}\| + (x - x_{0}) \sum_{i=1}^{n} \|F'_{+}(s_{i}) - F'_{+}(s_{i-1})\chi_{\Gamma_{0}}\| \\ &\leq (x - x_{0}) \varepsilon \|\chi_{\Gamma_{0}}\| + (x - x_{0}) \sum_{i=1}^{n} \|F'_{+}(s_{i}) - F'_{+}(s_{i-1})\| \\ &\leq (x - x_{0}) \varepsilon \|\chi_{\Gamma_{0}}\| + (x - x_{0}) \sum_{i=1}^{n} \|F'_{+}(s_{i}) - F'_{+}(s_{i-1})\| \\ &\leq (x - x_{0}) \varepsilon \|\chi_{\Gamma_{0}}\| + (x - x_{0}) V_{x_{0}}^{x} F'_{+} \,. \end{split}$$

Since  $\varepsilon > 0$  was arbitrary, we have proved that  $||f(x) \chi_{\Gamma_0}|| \le (x - x_0) V_{x_0}^x F'_+$ . Then (b) implies that  $f(x) \in S_{-1}(\Gamma)$ . For  $x < x_0$  the proof is analogous.

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Let us prove that f is  $\|\cdot\|$ -continuous. Let  $[\alpha, \beta] \subset I$  be an arbitrary interval containing  $x_0$ . For  $\alpha \leq x_1 < x_2 \leq \beta$  and a finite set  $\Gamma_0 \subset \Gamma$ , we have

$$\left\|\left(f(x_2)-f(x_1)\chi_{\Gamma_0}\right)\right\| = \left\|\sum_{\gamma\in\Gamma_0}\int_{x_1}^{x_2}V_{x_0}^tg_{\gamma}\,\mathrm{d}t\cdot e_{\gamma}\right\| \le (x_2-x_1)\left\|\sum_{\gamma\in\Gamma_0}V_{\alpha}^{\beta}g_{\gamma}\cdot e_{\gamma}\right\|.$$

Proceeding as above we obtain that  $\|(f(x_2) - f(x_1))\chi_{\Gamma_0}\| \le (x_2 - x_1)V_{\alpha}^{\beta}F'_+$ . Since  $V_{\alpha}^{\beta}F'_+$  is finite, (b) implies that f is Lipschitz on  $[\alpha, \beta]$ .

**Corollary 5.** Let  $\Gamma$  be a nonempty set,  $I \subset \mathbb{R}$  be an open interval,  $1 \leq p \leq \infty$ . Then every d.c. mapping  $F: I \to \ell_p(\Gamma)$  is order d.c.

The following example shows that the assertion of Theorem 4 fails if the range space is  $c_0$ . A mapping is called *nowhere order d.c.* if it is order d.c. on no open convex set.

**Proposition 6.** There exists a d.c. mapping  $G : \mathbb{R} \to c_0$  which is nowhere order d.c.

**Proof.** For each  $n \in \mathbb{N}$  define  $g_n : \mathbb{R} \to \mathbb{R}$  by:  $g_n(2k/n) = 0$ ,  $g_n((2k + 1)/n) = 1$  n $(k \in \mathbb{Z})$  and  $g_n$  is affine on each interval  $\left[\frac{j}{n}, \frac{j+1}{n}\right]$ . Then  $g_n$  is Lipschitz with constant  $1, 0 \le g_n(x) \le 1/n$  for each  $x \in \mathbb{R}$ , and  $V_{\alpha}^{\beta}g_n = \beta - \alpha$  for each interval  $[\alpha, \beta] \subset \mathbb{R}$ . It follows that  $g(x) := (g_1(x), g_2(x), ...)$  defines a 1-Lipschitz mapping of  $\mathbb{R}$  into  $c_0$ . Then the mapping  $G(x) := \int_0^x g(t) dt$  is d.c. on  $\mathbb{R}$  (cf. Theorem 2).

Suppose that G is order d.c. on some open interval  $I \subset \mathbb{R}$ . There exists a continuous convex operator  $F = (F_1, F_2, ...) : I \to c_0$  such that the two mappings  $\pm G + F$  are continuous convex operators on I. (Indeed, if  $G = G_1 - G_2$ , where  $G_1, G_2$  are continuous convex operators, we can put  $F := G_1 + G_2$ .) Denoting  $f_n := (F_n)'_+$   $(n \in \mathbb{N})$ , it follows that all the real functions  $\pm g_n + f_n$  are nondecreasing on I. This easily implies that  $f_n(\beta) - f_n(\alpha) \ge V_{\alpha}^{\beta}g_n = \beta - \alpha$  whenever  $\alpha < \beta$  are points from I.

Consider three points a < b < c from the interval I. By convexity,

$$\frac{F_n(b) - F_n(a)}{b - a} \le f_n(b) \le \frac{F_n(c) - F_n(b)}{c - b}$$

which implies that  $f_n(b) \to 0$  as  $n \to \infty$ . Since  $f_n(x) \ge f_n(b) + (x - b)$  for each  $x \in [b, c]$ , we get

$$F_n(c) - F_n(b) = \int_b^c f_n(x) \, \mathrm{d}x \ge (c - b) \, f_n(b) + \frac{(c - b)^2}{2}.$$

But this contradicts the fact that  $\lim F_n(c) = \lim F_n(b) = \lim f_n(b) = 0$ .

Now we are going to construct an example (Proposition 9) showing that the assertion of Corollary 5 does not hold for arbitrary finite-dimensional domain space instead of  $\mathbb{R}$ . In what follows,  $\lambda_d$  denotes the *d*-dimensional Lebesgue measure in  $\mathbb{R}^d$ , and  $\lambda := \lambda_1$ .

**Lemma 7.** Let positive numbers R, r, c such that R/4 > r be given. Let f, g, h be real functions on (-R, R) such that f = g - h, g and h are convex, f(-r) = f(r) = 0 and f(0) = c. Then

(1) 
$$\lambda\left\{x:\frac{R}{4}\leq |x|\leq R, |h(x)|\geq \frac{cR}{8r}\right\}\geq \frac{R}{4}$$

**Proof.** Convexity of g implies  $g(r) + g(-r) - 2g(0) \ge 0$ . Since f(r) + f(-r) - 2f(0) = -2c and h = g - f, we obtain  $h(r) + h(-r) - 2h(0) \ge 2c$ . Elementary properties of convex functions imply that

 $h'_+(r) \ge h'_-(r) \ge r^{-1}(h(r) - h(0))$  and  $h'_-(-r) \le h'_+(-r) \le r^{-1}(h(0) - h(-r))$ .

Consequently

(2) 
$$h'_{+}(r) = h'_{-}(-r) \ge r^{-1}(h(r) + h(-r) - 2h(0)) \ge \frac{2c}{r}.$$

To prove (1), it is sufficient to prove that at least one of the intervals  $I_1 := (-R, -3R/4)$ ,  $I_2 := (-R/2, -R/4)$ ,  $I_3 := (R/4, R/2)$ ,  $I_4 := (3R/4, R)$  is a subset of  $\{x : |h(x)| \ge (8r)^{-1} cR\}$ . Suppose to the contrary that there exist points  $x_1 \in I_1$ ,  $x_2 \in I_2$ ,  $x_3 \in I_3$ ,  $x_4 \in I_4$  such that  $|h(x_i)| < (8r)^{-1} cR$ , i = 1, 2, 3, 4. Then we clearly have

$$\begin{aligned} h'_{+}(r) &\leq h'_{+}(x_{3}) \leq \frac{h(x_{4}) - h(x_{3})}{x_{4} - x_{3}} < \frac{2(8r)^{-1} cR}{R/4} = \frac{c}{r}, \\ h'_{-}(-r) &\geq h'_{-}(x_{2}) \geq \frac{h(x_{2}) - h(x_{1})}{x_{2} - x_{1}} > \frac{-2(8r)^{-1} cR}{R/4} = -\frac{c}{r}. \end{aligned}$$

and  $h'_+(r) - h'_-(-r) < 2c/r$  which contradicts to (2).

We will need also the following easy lemma.

**Lemma 8.** Let  $d \ge 2$  be a natural number and  $1 \le p < d$  be a real number. Then in the d-dimensional open unit ball  $B(0, 1) \subset \mathbb{R}^d$  there exists a sequence  $B(x_n, r_n)$ , n = 1, 2, ... of pairwise disjoint open balls such that  $x_n \to 0$  and  $\sum_{n=1}^{\infty} (r_n)^p = \infty$ .

**Proof.** First observe that in an arbitrary open ball U there exists a finite system of pairwise disjoint open balls  $\mathscr{F}(U) = \{B(y_1, \rho_1), \dots, B(y_k, \rho_k)\}$  such that  $\sum_{i=1}^k (\rho_i)^p \ge 1$ . To this end denote for each  $\varepsilon > 0$  by  $V(U, \varepsilon)$  the maximal number of disjoint open balls which have radius  $\varepsilon$  and are subsets of U. It is easy to see that  $\varepsilon^{-d} = O(V(U, \varepsilon)), \varepsilon \to 0+$ . Since  $\varepsilon^{-d}\varepsilon^p \to \infty, \varepsilon \to 0+$ , existence of  $\mathscr{F}(U)$ easily follows. Now choose a sequence  $U_n = B(z_n, a_n), n = 1, 2, \dots$  of disjoint open balls such that  $z_n \to 0$ . Order all members of the system  $\bigcup_{n=1}^{\infty} \mathscr{F}(U_n)$  in an arbitrary way to a sequence  $B(x_n, r_n)$ . It is easy to see that it has the desired properties.

**Proposition 9.** Let  $d \ge 2$  be a natural number and let p be a real number such that  $1 \le p < d$ . Then there exists a d.c. mapping  $F : \mathbb{R}^d \to \ell_p$  which is order d.c. on no open convex neighbourhoud of  $0 \in \mathbb{R}^d$ . Moreover, F is bounded and controlled by a function  $K \|\cdot\|^2$ , where K > 0 and  $\|\cdot\|$  is the Euclidean norm on  $\mathbb{R}^d$ .

**Proof.** By Lemma 8 we can find in  $B(0, 1) \subset \mathbb{R}^d$  a sequence  $B(x_n, r_n)$ , n = 1, 2, ... of pairwise disjoint open balls such that  $x_n \to 0$  and  $\sum_{n=1}^{\infty} (r_n)^p = \infty$ . It is well-known that there exists a  $C^{\infty}$  function  $\varphi$  on  $\mathbb{R}^d$  such that supp  $\varphi \subset B(0, 1/2)$  and  $\varphi(0) = 1$ . Put

$$f_n(x) := (r_n)^2 \varphi\left(\frac{x-x_n}{r_n}\right), \qquad x \in \mathbb{R}^d$$

and  $F(x) := (f_1(x), f_2(x), ...)$ . Clearly F is a mapping to  $\ell_p$ .

It is easy to see that the derivative  $\varphi'$  is Lipschitz on  $\mathbb{R}^d$  with a constant K > 0. Therefore Proposition 1.11 of [5] gives that  $\varphi$  is d.c. on  $\mathbb{R}^d$  with the control function  $q(x) := K ||x||^2$ , where  $||\cdot||$  is the Eucliden norm. It is easy to see (cf. Lemma 1.5. of [5]) that  $f_n(x) = (r_n)^2 \varphi((r_n)^{-1} (x - x_n))$  is d.c. on  $\mathbb{R}^d$  with the control function  $q_n(x) = (r_n)^2 q((r_n)^{-1} (x - x_n)) = K ||x - x_n||^2$ . Since the function  $q_n - q$  is clearly affine, we see that q is a control function of each  $f_n$ . (This can be deduced also from the fact that each  $f_n$  has a K-Lipschitz derivative.)

Now we are ready to prove that F is a d.c. mapping. To this end consider the mappings  $F_n(x) := (f_1(x), f_2(x), ..., f_n(x), 0, 0, ...)$ . Clearly all  $F_n$  are continuous mappings  $\mathbb{R}^d \to \ell_n$ . Fix arbitrary

$$y^* \in (l_p)^* = \ell^q, \quad y^* = (y_1, y_2, ...), \quad ||y^*||_q = 1 \text{ and } n \in \mathbb{N}.$$

Since  $|y_i| \le 1$ , i = 1, ..., n, and the sets supp  $f_i$ , i = 1, ..., n are pairwise disjoint, we easily see that the function

$$y^* \circ F_n + q = \sum_{i=1}^n y_i f_i + q$$

is locally convex and therefore also convex on  $\mathbb{R}^d$ . Therefore each  $F_n$  is a d.c. mapping with the control function q. Since  $F_n(x) \to F(x)$ ,  $x \in \mathbb{R}^d$ , and both F and q are clearly bounded on a ball, Corollary 1.15 of [5] implies that also F is d.c. on  $\mathbb{R}^d$  with the control function q.

Now suppose to the contrary that F is an order d.c. mapping on a neighbourhood U of 0 and choose R > 0 such that  $B(0, 3R) \subset U$ . By definition, there exist continuous convex operators

$$G, H: B(0, 3R) \to \ell_p, \quad G = (g_1, g_2, ...), \quad H = (h_1, h_2, ...)$$

such that F = G - H on B(0, 3R). Thus all  $g_i$  and  $h_i$  are convex real functions on B(0, 3R) and  $f_n = g_n - h_n$  on B(0, 3R) for each  $n \in \mathbb{N}$ .

Because  $x_n \to 0$  and also  $r_n \to 0$  (since  $\sum (r_n)^d$  clearly converges), we can find an index  $n_0 \in \mathbb{N}$  such that  $B(x_n, r_n) \subset B(0, R)$  and  $r_n < R/4$  for each  $n \ge n_0$ . Now fix an index  $n \ge n_0$  and a vector  $u \in \mathbb{R}^d$ , ||u|| = 1, and consider real functions

$$f(t) := f_n(x_n + tu), \quad g(t) := g_n(x_n + tu), \quad h(t) := h_n(x_n + tu)$$

for  $t \in (-R, R)$ . Applying Lemma 7 with  $r := r_n$  and  $c := (r_n)^2$ , we obtain

(3) 
$$\lambda\{t: R/4 < |t| < R, |h_n(x_n + tu)| > (R/8) r_n\} \ge R/4.$$

Let  $S := \{u \in \mathbb{R}^d : ||u|| = 1\}$  and denote by v the surface measure on S. Applying to  $h^*(z) := |h_n(x_n + z)|^p$  the well-known formula (cf. [2], 3.2.13) rewritten using Fubini theorem, we obtain

$$I:=\int_{B\ 0,R)}h^*(z)\,\mathrm{d}\lambda_d(z)=\int_S\left(\int_0^R r^{d-1}h^*(ru)\,\mathrm{d}r\right)\,\mathrm{d}\nu(u)\,\mathrm{d} r$$

Using the fact that v is invariant w.r.t. the mapping  $u \mapsto -u$  ( $u \in S$ ), and (3), we easily obtain

$$I = (1/2) \int_{S} \left( \int_{-R}^{R} |r|^{d-1} h^{*}(ru) \, \mathrm{d}r \right) \mathrm{d}v(u) \ge (1/2) \, v(S) \, (R/4)^{d} \, (Rr_{n}/8)^{p}$$

Consequently, since  $B(0, 2R) \supset B(x_n, R)$ , we have

$$\int_{B(0,\,2R)} |h_n(z)|^p \,\mathrm{d}\lambda_d(z) \geq \int_{B(x_n,\,R)} |h_n(z)|^p \,\mathrm{d}\lambda_d(z) = I \geq C(r_n)^p \,,$$

where C > 0 is a constant which does not depend on *n*. Thus

$$\int_{B(0,2R)} \sum_{n=n_0}^{\infty} |h_n(z)|^p \, \mathrm{d}\lambda_d(z) = \sum_{n=n_0}^{\infty} \int_{B(0,2R)} |h_n(z)|^p \, \mathrm{d}\lambda_d(z) \ge C \sum_{n=n_0}^{\infty} (r_n)^p = \infty \, .$$

On the other hand, the real function  $(||H(x)||_p)^p$  is continuous on  $\overline{B(0, 2R)} \subset B(0, 3R)$  and therefore

$$\int_{B(0, 2R)} \sum_{n=n_0}^{\infty} |h_n(z)|^p \, \mathrm{d}\lambda_d(z) \le \int_{B(0, 2R)} (\|H(x)\|_p)^p \, \mathrm{d}\lambda_d(z) < \infty \, .$$

which is a contradiction.

Since  $\varphi$  and  $\{r_n\}$  are bounded and the functions  $f_n$  have disjoint supports, F is bounded.

Using Proposition 9, it is possible to accumulate singularities to obtain d.c. mapping that are nowhere order d c.

**Proposition 10.** Let  $d \in \mathbb{N}$  and  $p \in \mathbb{R}$  be such that  $d \ge 2$  and  $1 \le p < d$ . Then there exists a d.c. mapping  $F : \mathbb{R}^d \to \ell_p$  which is nowhere order d.c.

**Proof.** By Proposition 9, there exists a bounded d.c. mapping  $G : \mathbb{R}^d \to \ell_p$ ,  $G = (G_1, G_2, ...)$ , controlled by  $\|\cdot\|^2$ , such that G is order d.c. on no open convex neighbourhood of 0. (Indeed, it is sufficient to put  $G := \frac{1}{K}F$ .)

Let M > 0 be such that  $||G(x)|| \le M$  for each  $x \in \mathbb{R}^d$ .

Fix a sequence  $\{x_n\}$  which is dense in  $\mathbb{R}^d$  and positive numbers  $c_n$  such that

$$c_n \cdot \max\{1, \|x_n\|, \|x_n\|^2\} \le 2^{-n}.$$

For  $x \in \mathbb{R}^d$ , define

$$F_{n,k}(x) = c_n G_k(x - x_n) \qquad ((n, k) \in \mathbb{N} \times \mathbb{N})$$
$$f(x) = \sum_{n=1}^{\infty} c_n ||x - x_n||^2.$$

The choice of  $\{c_n\}$  easily implies that the (convex) function f is bounded on bounded sets and therefore continuous. The functions  $F_{n,k}$  define a bounded mapping

$$F: \mathbb{R}^d \to \ell_p(\mathbb{N} \times \mathbb{N}), \qquad F:= (F_{n,k})_{(n,k) \in \mathbb{N} \times \mathbb{N}}$$

since

$$\|F(x)\|_{p}^{p} = \sum_{n} c_{n}^{p} \sum_{k} |G_{k}(x - x_{n})|^{p} = \sum_{n} c_{n}^{p} \|G(x - x_{n})\|_{p}^{p} \le M^{p} \sum_{n} 2^{-np}$$

Let  $y^* = (y^*_{n,k}) \in \ell_q(\mathbb{N} \times \mathbb{N}) = \ell_p(\mathbb{N} \times \mathbb{N})^*$  be such that  $||y^*||_q \le 1$ . For each *n*, consider the element  $y^*_n = (y^*_{n,k})_{k=1}^\infty$  of  $\ell_q = (\ell_p)^*$ , and the function

$$\varphi_n(x) := \sum_{k=1}^{\infty} y_{n,k}^* \cdot G_k(x - x_n) + ||x - x_n||^2 = y_n^* \circ G(x - x_n) + ||x - x_n|^2$$

which is convex and continuous, since  $||y_n^*||_q \leq 1$  and G is controlled by  $|| \cdot ||^2$ . Then also the function

$$y^* \circ F + f = \sum_n c_n \varphi_n$$

is convex. Moreover, it is also continuous being bounded on bounded sets (indeed, F is bounded and f is bounded on bounded sets). Thus F is a d.c. mapping controlled by the function f.

Let us show that *F* is order d.c. on no open convex set  $C \subset \mathbb{R}^d$ . Choose  $n_0 \in \mathbb{N}$  such that  $x_{n_0} \in C$ , and consider the following continuous linear projection

$$P: \ell_p(\mathbb{N} \times \mathbb{N}) \to \ell_p, \qquad (y_{n,k})_{(n,k)} \mapsto (y_{n_0,k})_k$$

Then P is order-preserving and  $P \circ F(x) = c_{n_0}G(x - x_{n_0})$ . Thus  $P \circ F$  is not order d.c. on C. Consequently, neither F is order d.c. on C.

Since  $\ell_p(\mathbb{N} \times \mathbb{N})$  can be identified with  $\ell_p$ , we have proved that there exists a d.c. mapping  $G : \mathbb{R}^d \to \ell_p$  which is nowhere order d.c.

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