Proto-Derivatives of Partial Subgradient Mappings

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Abstract: Partial subgradient mappings have a key role in the sensitivity analysis of first-order conditions for optimality, and their generalized derivatives are especially important in that respect. It is known that such a mapping is proto-differentiable when it comes from a fully amenable function with compatible parameterization, which is a common case in applications; the proto-derivatives can be evaluated then through projections. Here this result is extended to a still broader class of functions than fully amenable, namely, ones obtained by composing a \$C^2\$ mapping with a kind of piecewise-\$C^2\$ convex function under a constraint qualification.

Keywords: Variational analysis, subgradient mappings, proto-derivatives, second-order epi-derivatives, amenable functions, piecewise- C^2 functions, nonsmooth analysis

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