Geometric Properties of Cones

Fernando García Castaño

(Joint work with M. A. Melguizo Padial)

Department of Applied Mathematics University of Alicante

5th Workshop on Functional Analysis Valencia, October 2017

F. García Castaño has been partially supported by MINECO and FEDER (MTM2014-54182) and by Fundación Séneca -Región de Murcia (19275/Pl/14)

Fernando García Castaño (U. of Alicante)

Geometric Properties of Cones



2 Main result and consequences



• X denotes a normed space

Notation and terminology

- X denotes a normed space
- An open half space of X is a set $\{x \in X : f(x) < \lambda\}$ for some $f \in X^* \setminus \{0_{X^*}\}$ and $\lambda \in \mathbb{R}$. We denote it briefly by $\{f < \lambda\}$

Notation and terminology

- X denotes a normed space
- An open half space of X is a set $\{x \in X : f(x) < \lambda\}$ for some $f \in X^* \setminus \{0_{X^*}\}$ and $\lambda \in \mathbb{R}$. We denote it briefly by $\{f < \lambda\}$
- An slice of a set *C* is a non empty intersection of *C* with an open half space of *X*



Let *C* be a subset of *X*, $c \in C$ is said to be a denting point of *C* if

Let *C* be a subset of *X*, $c \in C$ is said to be a denting point of *C* if



Let C be a subset of X, $c \in C$ is said to be a denting point of C if



Let C be a subset of X, $c \in C$ is said to be a denting point of C if



Let C be a subset of X, $c \in C$ is said to be a denting point of C if











5/29

Dentability is applied to study:

- Radon-Nikodým property
- LUR renorming
- Optimization
- Operators theory

Points of continuity

Definition

Let *C* be a subset of *X*, $c \in C$ is said to be a point of continuity for *C* if the identity map $(C, \text{weak}) \rightarrow (C, \| \|)$ is continuous at *c*.

c is a point of continuity for *C* if and only if for every open ball $B_{\varepsilon}(c)$, there exists a weakly open *U* such that

Points of continuity

c is a point of continuity for *C* if and only if for every open ball $B_{\varepsilon}(c)$, there exists a weakly open *U* such that



Points of continuity

c is a point of continuity for *C* if and only if for every open ball $B_{\varepsilon}(c)$, there exists a weakly open *U* such that



Points of continuity

c is a point of continuity for *C* if and only if for every open ball $B_{\varepsilon}(c)$, there exists a weakly open *U* such that



The notion of point of continuity is applied to:

- Provide a geometric proof to a fixed point theorem
- Geometric properties related to Radon-Nikodým property
- Optimization

Denting points and points of continuity

denting point \Rightarrow point of continuity

denting point \Rightarrow point of continuity

Introduction

Definition

c is an extreme point of *C* if it does not belong to any (non degenerate) line segment in *C*

denting point \Rightarrow point of continuity

Introduction

Definition

c is an extreme point of C if it does not belong to any (non degenerate) line segment in C



Fernando García Castaño (U. of Alicante)

Geometric Properties of Cones

denting point \Rightarrow point of continuity

Introduction

Definition

c is an extreme point of C if it does not belong to any (non degenerate) line segment in C



Theorem (Lin–Lin–Troyanski, 1985)

Let c be an extreme point of a closed, convex, and bounded subset C of a Banach space. If c is a point of continuity for C, then it is a denting point.

Theorem (Lin–Lin–Troyanski, 1985)

Let c be an extreme point of a closed, convex, and bounded subset C of a Banach space. If c is a point of continuity for C, then it is a denting point.

In the former result, the assumption of the completeness for the norm can not be dropped down (Lin-Lin-Troyanski, 1989)

Theorem (Lin–Lin–Troyanski, 1985)

Let c be an extreme point of a closed, convex, and bounded subset C of a Banach space. If c is a point of continuity for C, then it is a denting point.

In the former result, the assumption of the completeness for the norm can not be dropped down (Lin-Lin-Troyanski, 1989)

What about cones?

Denting points, points of continuity, and cones

Definition

A non empty convex subset C of X is called a cone if

 $\alpha \mathbf{C} \subset \mathbf{C}, \, \forall \alpha \geq \mathbf{0}$



Denting points, points of continuity, and cones

Definition

A non empty convex subset C of X is called a cone if

$$\alpha \boldsymbol{\mathcal{C}} \subset \boldsymbol{\mathcal{C}}, \, \forall \alpha \geq \boldsymbol{\mathsf{0}}$$

2 A cone *C* is called pointed if $C \cap (-C) = \{0_X\}$



Fernando García Castaño (U. of Alicante)

Definition

A non empty convex subset C of X is called a cone if

$$\alpha \boldsymbol{C} \subset \boldsymbol{C}, \, \forall \alpha \geq \boldsymbol{0}$$

2 A cone *C* is called pointed if $C \cap (-C) = \{0_X\}$



Introduction

A pointed cone *C* induces a partial order \leq on *X* by

$$\bar{x} \preceq \bar{y} \Leftrightarrow \bar{y} - \bar{x} \in C \Leftrightarrow \bar{y} \in \{\bar{x}\} + C$$



Denting points, points of continuity, and cones

Definition





Denting points, points of continuity, and cones

Definition

The dual cone of C is defined as

$$oldsymbol{C}^*:=\{f\in X^*\colon f(oldsymbol{c})\geq 0,\,orall oldsymbol{c}\in oldsymbol{C}\}$$

Denting points, points of continuity, and cones

Definition

The dual cone of C is defined as

$$oldsymbol{C}^*:=\{f\in oldsymbol{X}^*\colon f(oldsymbol{c})\geq oldsymbol{0},\,oralloldsymbol{c}\inoldsymbol{C}\}$$

Definition

The quasi-interior of C^* is defined as

$$\mathcal{C}^{\#} := \{ f \in \mathcal{X}^* \colon f(\mathcal{c}) > 0, \ orall \mathcal{c} \in \mathcal{C} \setminus \{0_X\} \}$$

Denting points, points of continuity, and cones

Definition

A point $\bar{x} \in S$ is a positive proper minimal point of S if there exists some $f \in C^{\#}$ such that $f(\bar{x}) \leq f(\bar{y}), \forall \bar{y} \in S$.

 $\mathsf{Pos}(S, C) \subset \mathsf{Min}(S, C)$

Denting points, points of continuity, and cones

Definition

A point $\bar{x} \in S$ is a positive proper minimal point of S if there exists some $f \in C^{\#}$ such that $f(\bar{x}) \leq f(\bar{y}), \forall \bar{y} \in S$.

 $\mathsf{Pos}({\it S},{\it C})\subset\mathsf{Min}({\it S},{\it C})$

When is Pos(S, C) dense in Min(S, C)?

(Density results of Arrow, Barankin and Blackwell's type)

Theorem (Petschke, 1990)

If *S* is a convex weak compact subset of a normed space *X* and 0_X is a denting point of a pointed closed cone *C*, then

$$\mathsf{Min}(\mathcal{S},\mathcal{C})\subset\overline{\mathsf{Pos}(\mathcal{S},\mathcal{C})}^{\parallel\mid}$$

Theorem (Petschke, 1990)

If S is a convex weak compact subset of a normed space X and 0_X is a denting point of a pointed closed cone C, then

$$\mathsf{Min}(\mathcal{S},\mathcal{C})\subset\overline{\mathsf{Pos}(\mathcal{S},\mathcal{C})}^{\parallel\parallel}$$

Theorem (Gong, 1995)

If *S* is a convex weak compact subset of a normed space *X* and 0_X is a point of continuity of a pointed closed cone *C*, then

$$\mathsf{Win}(\mathcal{S},\mathcal{C})\subset\overline{\mathsf{Pos}(\mathcal{S},\mathcal{C})}^{\|\ \|}$$

Fernando García Castaño (U. of Alicante)

Geometric Properties of Cones

Problem (Gong, 1995)

The property of point of continuity at the origin for a closed and pointed cone in a normed space, is really weaker than the property of denting point at the origin of the cone?

Problem (Gong, 1995)

The property of point of continuity at the origin for a closed and pointed cone in a normed space, is really weaker than the property of denting point at the origin of the cone?

A negative answer for Banach spaces

Theorem (Daniilidis, 2000)

Let *C* be a closed and pointed cone in a Banach space *X*. Then 0_X is a denting point of *C* if and only if it is a point of continuity for *C*.

Problem (Gong, 1995)

The property of point of continuity at the origin for a closed and pointed cone in a normed space, is really weaker than the property of denting point at the origin of the cone?

A positive answer for non closed cones

Example (GC–Melguizo–Montesinos, 2015)

Let us define $X := \mathbb{R}^2$ and $C := \mathbb{R} \times (0, +\infty) \cup \{(0, 0)\}$ which is a pointed cone. Then 0_X is point of continuity for C but it is not a denting point.

Problem (Gong, 1995)

The property of point of continuity at the origin for a closed and pointed cone in a normed space, is really weaker than the property of denting point at the origin of the cone?

The problem still remains open for closed cones

Problem (Gong, 1995)

The property of point of continuity at the origin for a closed and pointed cone in a normed space, is really weaker than the property of denting point at the origin of the cone?

The problem still remains open for closed cones

Our research focuses on finding assumptions which provide such an equivalence

Problem (Gong, 1995)

The property of point of continuity at the origin for a closed and pointed cone in a normed space, is really weaker than the property of denting point at the origin of the cone?

$$[x,y] := \{z \in X \colon x \le z \le y\}$$

Theorem (Kountzakis–Polyrakis, 2006)

Let X be a normed space such that $\exists f \in C^*$ such that $X^* = \overline{\bigcup_{n \ge 1} [-nf, nf]}$. Then 0_X is a denting point of a pointed cone C if and only if it is a point of continuity for C.

Problem (Gong, 1995)

The property of point of continuity at the origin for a closed and pointed cone in a normed space, is really weaker than the property of denting point at the origin of the cone?

Given $C \subset X \Rightarrow \widetilde{C}$ denotes the closure of C in (X^{**}, weak^*)

Theorem (GC-Melguizo-Montesinos, 2015)

Let X be a normed space, 0_X is a denting point of a pointed cone C if and only if it is a point of continuity for C and $\widetilde{C} \subset X^{**}$ is pointed.

Let X be a normed space and $C \subset X$ a pointed cone. The following are equivalent:

- (i) 0_X is a denting point of *C*.
- (ii) There exist $n \in \mathbb{N}$, $\{f_i\}_{i=1}^n \subset C^*$, and $\{\lambda_i\}_{i=1}^n \subset (0, +\infty)$ such that the set, $\bigcap_{i=1}^n \{f_i < \lambda_i\} \cap C$, is bounded.
- (iii) 0_X is a point of continuity for *C* and $\overline{C^* C^*} = X^*$ (i.e., C^* is quasi-generating).
- (iv) $\exists f \in C^*$ such that $X^* = \bigcup_{n \ge 1} [-nf, nf]$ (i.e., C^* has an order unit).
- (v) There exists $\{f_n\}_{n\geq 1} \subset C^*$ such that $X^* = \bigcup_{n\geq 1} [-nf_n, nf_n]$.

Let X be a normed space and $C \subset X$ a pointed cone. The following are equivalent:

- (i) 0_X is a denting point of *C*.
- (ii) There exist $n \in \mathbb{N}$, $\{f_i\}_{i=1}^n \subset C^*$, and $\{\lambda_i\}_{i=1}^n \subset (0, +\infty)$ such that the set, $\bigcap_{i=1}^n \{f_i < \lambda_i\} \cap C$, is bounded.

(iii) 0_X is a point of continuity for *C* and $\overline{C^* - C^*} = X^*$ (i.e., C^* is quasi-generating).

- (iv) $\exists f \in C^*$ such that $X^* = \bigcup_{n \ge 1} [-nf, nf]$ (i.e., C^* has an order unit).
- (v) There exists $\{f_n\}_{n\geq 1} \subset C^*$ such that $X^* = \bigcup_{n\geq 1} [-nf_n, nf_n]$.

Let X be a normed space and $C \subset X$ a pointed cone. The following are equivalent:

- (i) 0_X is a denting point of *C*.
- (ii) There exist $n \in \mathbb{N}$, $\{f_i\}_{i=1}^n \subset C^*$, and $\{\lambda_i\}_{i=1}^n \subset (0, +\infty)$ such that the set, $\bigcap_{i=1}^n \{f_i < \lambda_i\} \cap C$, is bounded.
- (iii) 0_X is a point of continuity for *C* and $\overline{C^* C^*} = X^*$ (i.e., C^* is quasi-generating).
- (iv) $\exists f \in C^*$ such that $X^* = \bigcup_{n \ge 1} [-nf, nf]$ (i.e., C^* has an order unit).
- (v) There exists $\{f_n\}_{n\geq 1} \subset C^*$ such that $X^* = \bigcup_{n\geq 1} [-nf_n, nf_n]$.

Let X be a normed space and $C \subset X$ a pointed cone. The following are equivalent:

- (i) 0_X is a denting point of *C*.
- (ii) There exist $n \in \mathbb{N}$, $\{f_i\}_{i=1}^n \subset C^*$, and $\{\lambda_i\}_{i=1}^n \subset (0, +\infty)$ such that the set, $\bigcap_{i=1}^n \{f_i < \lambda_i\} \cap C$, is bounded.
- (iii) 0_X is a point of continuity for *C* and $\overline{C^* C^*} = X^*$ (i.e., C^* is quasi-generating).
- (iv) $\exists f \in C^*$ such that $X^* = \bigcup_{n \ge 1} [-nf, nf]$ (i.e., C^* has an order unit).
- (v) There exists $\{f_n\}_{n\geq 1} \subset C^*$ such that $X^* = \bigcup_{n\geq 1} [-nf_n, nf_n]$.

Example 1 (GC-Melguizo)

Let Γ be an abstract nonempty set, consider the vector space

$$c_{00}(\Gamma) := \{ (x_{\gamma})_{\gamma \in \Gamma} \in I_{\infty}(\Gamma) \colon \{ \gamma \in \Gamma \colon x_{\gamma} \neq 0 \} \text{ is finite } \},$$

the non-complete normed space $(c_{00}(\Gamma), || \parallel_{\infty})$, where

$$\parallel (\mathbf{x}_{\gamma})_{\gamma \in \Gamma} \parallel_{\infty} := \sup\{ |\mathbf{x}_{\gamma}| \colon \gamma \in \Gamma \},$$

and the order cone

$$c_{00}(\Gamma)^+ := \{(x_{\gamma})_{\gamma \in \Gamma} \in c_{00}(\Gamma) \colon x_{\gamma} \ge 0, \, \forall \gamma \in \Gamma\}.$$

Then the dual cone $(c_{00}(\Gamma)^+)^* \subset (c_{00}(\Gamma), || ||_{\infty})^*$ is quasi-generating and the origin is not a point of continuity for $c_{00}(\Gamma)^+$.

Example 2 (GC-Melguizo)

Let us consider the non-complete normed space $(C_{00}(\mathbb{R}), || ||_{\infty})$, where $|| f ||_{\infty} := \sup\{|f(x)| : x \in \mathbb{R}\}$ and the order cone

$$\mathcal{C}_{00}(\mathbb{R})^+:=\{f\in\mathcal{C}_{00}(\mathbb{R})\colon f(x)\geq0,\,orall x\in\mathbb{R}\}.$$

Then the dual cone $(C_{00}(\mathbb{R})^+)^* \subset (C_{00}(\mathbb{R}), || ||_{\infty})^*$ is quasi-generating and the origin is not a point of continuity for $C_{00}(\mathbb{R})^+$.

Example 3 (GC-Melguizo)

Let us fix any $k \ge 1$, consider the vector space $C^k[a, b]$ of all functions on [a, b] that have k continuous derivatives, the non-complete normed space $(C^k[a, b], || ||_{\infty})$, where $|| f ||_{\infty} := \sup\{|f(x)| : x \in [a, b]\}$, and the order cone

$$C^{k}[a,b]^{+} := \{f \in C^{k}[a,b] \colon f(x) \geq 0, \forall x \in [a,b]\}.$$

Then the dual cone $(C^k[a, b]^+)^* \subset (C^k[a, b], || ||_{\infty})^*$ is quasi-generating and the origin is not a point of continuity for $C^k[a, b]^+$.

A cone *C* in a normed space *X* is said to be normal whenever $0 \le x_n \le y_n$ in *X* and $\lim_n y_n = 0$ imply $\lim_n x_n = 0$.

A cone *C* in a normed space *X* is said to be normal whenever $0 \le x_n \le y_n$ in *X* and $\lim_n y_n = 0$ imply $\lim_n x_n = 0$.

Corollary 1 (GC-Melguizo)

Let *X* be a normed space and $C \subset X$ a normal pointed cone. Then 0_X is a point of continuity for *C* if and only if it is a denting point of *C*.

A cone *C* in a normed space *X* is said to be normal whenever $0 \le x_n \le y_n$ in *X* and $\lim_n y_n = 0$ imply $\lim_n x_n = 0$.

Corollary 1 (GC-Melguizo)

Let X be a normed space and $C \subset X$ a normal pointed cone. Then 0_X is a point of continuity for C if and only if it is a denting point of C.

The answer to Gong's question is negative for arbitrary pointed cones in normed vector lattices (framework for convex programming)

Corollary 2 (GC-Melguizo)

Let *X* be a normed space with a quasi-generating order cone $C \subset X$. If the origin is denting in *C*, then the following statements hold true:

- (i) Every linear and positive operator $T : X^* \to X^*$ is continuous. In addition, if *T* is not a multiple of the identity, then it has a nontrivial hyperinvariant subspace.
- (ii) If a positive contraction $T : X^* \to X^*$ has 1 as an eigenvalue, then there exits an $0 < f \in X^{**}$ such that T'f = f.

Corollary 3 (GC-Melguizo)

Let *X* be a normed space and *C* a pointed cone. If 0_X is a point of continuity for *C* and $C^* \subset X^*$ is quasi-generating, then each weakly compact subset of *X* has super efficient points.

It is known that (even for Banach spaces)

$$C \operatorname{closed} \Rightarrow \overline{C^* - C^*} = X^* \Rightarrow C \operatorname{is closed}$$

It is known that (even for Banach spaces)

$$C \operatorname{closed} \Rightarrow \overline{C^* - C^*} = X^* \Rightarrow C \operatorname{is closed}$$

Problem

Is the class of cones with a quasi-generating dual a maximal one for which Gong's question has a negative answer?

It is known that (even for Banach spaces)

$$C \operatorname{closed} \Rightarrow \overline{C^* - C^*} = X^* \Rightarrow C \operatorname{is closed}$$

Problem

Is the class of cones with a quasi-generating dual a maximal one for which Gong's question has a negative answer?

Problem

Do our results hold true in the context of locally convex spaces? If so, do they have interesting applications or consequences?

- Y.A. Abramovich, C.D. Aliprantis, O. Burkinshaw, Positive Operators on Krein Spaces, Acta Applicandae Mathematicae, 27 (1992) 1–22.
- A. Daniilidis, Arrow–Barankin–Blackwell Theorems and Related Results in Cone Duality: A Survey, Lecture Notes in Econom. and Math. Systems 481, Berlin, 2000.
- F. García Castaño, M. A. Melguizo Padial, V. Montesinos, On geometry of cones and some applications. Journal of Mathematical Analysis and Applications, 431(2) (2015) 1178–1189.
- X. H. Gong, Density of the Set of Positive Proper Minimal Points in the Set of Minimal Points, Journal of Optimization Theory and Applications, 86(3) (1995) 609–630.

- C. Kountzakis, I. Polyrakis, Geometry of cones and an application in the theory of Pareto efficient points, Journal of Mathematical Analysis and Applications, 320(1) (2006) 340–351.
- B. Lin, P. K. Lin, S. Troyanski, A characterization of denting points of a closed, bounded, convex set, Longhorn Notes, Y. T. Functional Analysis Seminar, The University of Texas, Austin, (1985-1986) 99–101.
- M. Petschke, On a theorem of Arrow, Barankin, and Blackwell, Proceedings of the American Mathematical Society, 28(2) (1990) 395–401.

28/29

Geometric Properties of Cones

Fernando García Castaño

(Joint work with M. A. Melguizo Padial)

Department of Applied Mathematics University of Alicante

5th Workshop on Functional Analysis Valencia, October 2017

F. García Castaño has been partially supported by MINECO and FEDER (MTM2014-54182) and by Fundación Séneca -Región de Murcia (19275/Pl/14)

Fernando García Castaño (U. of Alicante)

Geometric Properties of Cones

5th Workshop on Func. Anal. 29

29/29