Aris Daniilidis (University of Chile)

Title: Nonsmooth Sard results in optimization

Abstract: The vast majority of numerical methods involve finding the zeros or critical points - of some operator. Understanding the structure of these critical points is the key to understanding the behavior of algorithms in practice. The Morse-Sard theorem says that the set of critical values of a smooth function from a Euclidean space (or a manifold) to another has Lebesgue measure 0. Modern applications require an extension of this theory to nonsmooth functions. We review notions of critical values of nonsmooth functions and present the following result: the set of Clarke critical values of a finite (or infinite countable) selection over a family of \$C^k\$-continuously differentiable functions has measure zero. The result applies in particular to max-type functions and yields a straightforward application to semi-infinite programming.

This is a joint work with Luc Barbet and Marc Dambrine (Universit $\tilde{A}^{\mathbb{G}}$ de Pau et des Pays de l'Adour).