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广义凸多目标规划的最优性^①

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摘要: 借助 Clarke 广义梯度以及凸泛函的相关性质, 给出了一些新的广义凸函数: 广义 (C, α) - I 型凸函数、广义严格拟 (C, α) - I 型凸函数以及广义严格拟伪 (C, α) - I 型凸函数. 在新的广义凸性下, 得到了一类多目标规划问题的若干最优性充分条件.

关键词: 广义 (C, α) - I 型凸函数; Clarke 广义梯度; 最优性充分条件; 多目标规划

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On Optimality of Generalized Convex Multi-objective Programming

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Abstract: With the help of the Clarke generalized gradient and the related properties of convex functionals, some generalized convex functions have been given: generalized (C, α) -type I convex functions, generalized strict quasi- (C, α) -type I convex functions, and generalized strict quasi-pseudo- (C, α) -type I convex functions. Under these new generalized convexities, some sufficient condition of optimality for a class of multi-objective programming problems have been obtained.

Key words: generalized (C, α) -type I convex function; Clarke generalized gradient; optimal sufficient conditions; multi-objective programming

对于最优化领域中的多目标最优化问题的研究近些年来是一个焦点, 且取得了很大成果, 许多学者将凸函数进行了推广, 得到了广义凸函数类. 文献[1-3]先提出了 (C, α, ρ, d) -凸函数, 接着定义了广义 (C, α, ρ, d) 型广义凸函数; 文献[4]给出了 B - (C, α) - I 型广义凸函数, 并给出了 B - (C, α) - I 型一系列广义凸函数的定义和最优性条件; 文献[5]定义了 (V, η) - I 型对称不变凸函数.

本文在文献[4-5]的基础上引入了一类带有支撑函数的广义 (C, α) - I 型凸函数, 利用 Clarke 广义梯度并在新广义凸性的情况下, 对一类多目标规划问题进行了讨论和研究, 并得出了若干个最优性结果.

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1 基本概念

考虑下面多目标优化问题

$$\text{MVP} \begin{cases} \min F(\mathbf{x}) = (f_1(\mathbf{x}) + s(\mathbf{x} | C_1), f_2(\mathbf{x}) + s(\mathbf{x} | C_2), \dots, f_k(\mathbf{x}) + s(\mathbf{x} | C_k)) \\ s. t. g_j(\mathbf{x}) + s(\mathbf{x} | D_j) \leq 0, j = 1, 2, \dots, m \\ \mathbf{x} \in X \subset \mathbb{R}^n \end{cases}$$

其中: X 为 $\mathbb{R}^n$ 上的非空开集; 令 $K = \{1, 2, \dots, k\}$, $M = \{1, 2, \dots, m\}$, $f_i(\mathbf{x}): X \longrightarrow \mathbb{R}$, $i \in K$, $g_j(\mathbf{x}): X \longrightarrow \mathbb{R}$, $j \in M$, $f_i(\mathbf{x})$ 和 $g_j(\mathbf{x})$ 皆为 $\mathbf{x}^0 \in X$ 处局部 Lipschitz 函数; C_i, D_j 是 $\mathbb{R}^n$ 中对于每一个 $i \in K$ 和 $j \in M$ 的紧凸集.

对于 $\forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^n$, $\mathbf{x} \leq \mathbf{y} \Leftrightarrow x_i \leq y_i$; $\mathbf{x} \leq \mathbf{y} \Leftrightarrow x_i \leq y_i$, 但 $\mathbf{x} \neq \mathbf{y}$; $\mathbf{x} < \mathbf{y} \Leftrightarrow x_i < y_i$, $i = 1, \dots, n$.

令 $X^0 = \{\mathbf{x} \in X | g_j(\mathbf{x}) + s(\mathbf{x} | D_j) \leq 0, j \in M\}$ 为 MVP 的可行解集.

令 $J(\mathbf{x}_0) = \{j | g_j(\mathbf{x}_0) + s(\mathbf{x}_0 | D_j) = 0\}$, 其中 $s(\mathbf{x} | C_i)$ 和 $s(\mathbf{x} | D_j)$ 表示在 X 上的支撑函数, 其定义如下:

$$\begin{aligned} s(\mathbf{x} | C_i) &= \max\{\langle \boldsymbol{\omega}_i, \mathbf{x} \rangle | \boldsymbol{\omega}_i \in C_i, i \in K\} \\ s(\mathbf{x} | D_j) &= \max\{\langle \mathbf{v}_j, \mathbf{x} \rangle | \mathbf{v}_j \in D_j, j \in M\} \end{aligned}$$

本文采用如下符号:

$$\begin{aligned} a_i &: X \times X \longrightarrow \mathbb{R}_+ \\ b_j &: X \times X \longrightarrow \mathbb{R}_+ \\ \alpha &: X \times X \longrightarrow \mathbb{R}_+ \setminus \{0\} \\ \sigma &\in \mathbb{R}_+ \\ \rho_i, \tau_j &\in \mathbb{R}_+ \setminus \{0\} \\ i &\in K, j \in M \end{aligned}$$

定义 1^[6] 设 X 是 $\mathbb{R}^n$ 中的开集, 函数 $f: X \longrightarrow \mathbb{R}^n$ 在 $\mathbf{x} \in X$ 上是局部 Lipschitz 的, 若

$$\limsup_{\substack{\mathbf{y} \rightarrow \mathbf{x} \\ t \downarrow 0}} \frac{f(\mathbf{y} + t\mathbf{d}) - f(\mathbf{y})}{t}$$

存在, 则称此极限为函数 f 在 $\mathbf{x}$ 处沿方向 $\mathbf{d}$ 的 Clarke 广义方向导数, 记作

$$f^0(\mathbf{x}; \mathbf{d}) = \limsup_{\substack{\mathbf{y} \rightarrow \mathbf{x} \\ t \downarrow 0}} \frac{f(\mathbf{y} + t\mathbf{d}) - f(\mathbf{y})}{t}$$

并记 f 在 $\mathbf{x}$ 处沿方向 $\mathbf{d}$ 的 Clarke 广义次梯度为

$$\partial f(\mathbf{x}) = \{\boldsymbol{\eta} \in \mathbb{R}^n | f^0(\mathbf{x}; \mathbf{d}) \geq \langle \boldsymbol{\eta}, \mathbf{d} \rangle, \mathbf{d} \in \mathbb{R}^n\}$$

定义 2^[7] (弱有效解) 设 $\mathbf{x}^* \in X^0$, 如果不存在 $\mathbf{x} \in X^0$, 使得

$$f(\mathbf{x}) + s(\mathbf{x} | C_i) < f(\mathbf{x}^*) + s(\mathbf{x}^* | C_i)$$

则称 $\mathbf{x}^*$ 是 MVP 的弱有效解.

定义 3^[4] (凸泛函线性定义) 设 X 是 $\mathbb{R}^n$ 中的开集, 若对任意固定的 $(\mathbf{x}, \mathbf{y}) \in \mathbb{R}^n \times \mathbb{R}^n$, $\forall \lambda \in (0, 1)$, $\forall \mathbf{z}_1, \mathbf{z}_2 \in \mathbb{R}^n$, 有

$$C(\mathbf{x}, \mathbf{y}; \lambda \mathbf{z}_1 + (1 - \lambda) \mathbf{z}_2) \leq \lambda C(\mathbf{x}, \mathbf{y}; \mathbf{z}_1) + (1 - \lambda) C(\mathbf{x}, \mathbf{y}; \mathbf{z}_2)$$

则称函数 $C: X \times X \times \mathbb{R}^n \longrightarrow \mathbb{R}$ 在 $\mathbb{R}^n$ 上是关于第 3 个变量的凸泛函.

性质 1^[4] $C: X \times X \times \mathbb{R}^n \longrightarrow \mathbb{R}$ 在 $\mathbb{R}^n$ 上是关于第 3 个变量的凸泛函, 则对 $\forall \lambda_i \in (0, 1)$, $\sum_{i=1}^n \lambda_i = 1$,

$\forall \mathbf{z}_i \in \mathbb{R}^n$, 有 $C(\mathbf{x}, \mathbf{y}; \sum_{i=1}^n \lambda_i \mathbf{z}_i) \leq \sum_{i=1}^n \lambda_i C(\mathbf{x}, \mathbf{y}; \mathbf{z}_i)$.

注 1 特殊地, 若 $\lambda = 0$, 则 $C(\mathbf{x}, \mathbf{y}; \lambda \mathbf{z}) = 0$, $\mathbf{z} \in \mathbb{R}^n$.

定义 4 如果存在 a_i, b_j, α , 使得

$$a_i(\mathbf{x}, \mathbf{u})[(f_i(\mathbf{x}) + \mathbf{x}^T \boldsymbol{\omega}_i) - (f_i(\mathbf{u}) + \mathbf{u}^T \boldsymbol{\omega}_i)] \geq C[\mathbf{x}, \mathbf{u}; \alpha(\mathbf{x}, \mathbf{u})(\xi_i + \boldsymbol{\omega}_i)] + \rho_i \|\theta(\mathbf{x}, \mathbf{u})\|^\sigma, \xi_i \in \partial f_i(\mathbf{u}), i \in K \quad (1)$$

$$-b_j(\mathbf{x}, \mathbf{u})(g_j(\mathbf{u}) + \mathbf{u}^T \mathbf{v}_j) \geq C[\mathbf{x}, \mathbf{u}; \alpha(\mathbf{x}, \mathbf{u})(\zeta_j + \mathbf{v}_j)] + \tau_j \|\theta(\mathbf{x}, \mathbf{u})\|^\sigma, \zeta_j \in \partial g_j(\mathbf{u}), j \in M \quad (2)$$

成立, 则称 $(f_i(\mathbf{x}) + \mathbf{x}^T \boldsymbol{\omega}_i, g_j(\mathbf{x}) + \mathbf{x}^T \mathbf{v}_j)$ 在 $\mathbf{x} \in X$ 处是广义 $(C, \alpha) - I$ 型凸函数.

注 2 上述定义中, 如果 $\alpha(\mathbf{x}, \mathbf{u}) = 1$, $C[\mathbf{x}, \mathbf{u}; \mathbf{y}] = \mathbf{y}\eta(\mathbf{x}, \mathbf{u})$, ξ_i 换成 $f_i'(\mathbf{u})$, ζ_j 换成 $g_j'(\mathbf{u})$ 就能够得到文献[5]中相应的不变凸函数.

定义 5 如果存在 a_i, b_j, α , 使得

$$a_i(\mathbf{x}, \mathbf{u})[(f_i(\mathbf{x}) + \mathbf{x}^T \boldsymbol{\omega}_i) - (f_i(\mathbf{u}) + \mathbf{u}^T \boldsymbol{\omega}_i)] \leq 0 \Rightarrow C[\mathbf{x}, \mathbf{u}; \alpha(\mathbf{x}, \mathbf{u})(\xi_i + \boldsymbol{\omega}_i)] + \rho_i \|\theta(\mathbf{x}, \mathbf{u})\|^\sigma < 0, \xi_i \in \partial f_i(\mathbf{u}), i \in K \quad (3)$$

$$b_j(\mathbf{x}, \mathbf{u})(g_j(\mathbf{u}) + \mathbf{u}^T \mathbf{v}_j) \geq 0 \Rightarrow C[\mathbf{x}, \mathbf{u}; \alpha(\mathbf{x}, \mathbf{u})(\zeta_j + \mathbf{v}_j)] + \tau_j \|\theta(\mathbf{x}, \mathbf{u})\|^\sigma < 0, \zeta_j \in \partial g_j(\mathbf{u}), j \in M \quad (4)$$

成立, 则称 $(f_i(\mathbf{x}) + \mathbf{x}^T \boldsymbol{\omega}_i, g_j(\mathbf{x}) + \mathbf{x}^T \mathbf{v}_j)$ 在 $\mathbf{u} \in X$ 处是广义严格拟 $(C, \alpha) - I$ 型凸函数.

定义 6 如果存在 a_i, b_j, α , 使得

$$C[\mathbf{x}, \mathbf{u}; \alpha(\mathbf{x}, \mathbf{u})(\xi_i + \boldsymbol{\omega}_i)] + \rho_i \|\theta(\mathbf{x}, \mathbf{u})\|^\sigma \geq 0 \Rightarrow a_i(\mathbf{x}, \mathbf{u})[(f_i(\mathbf{x}) + \mathbf{x}^T \boldsymbol{\omega}_i) - (f_i(\mathbf{u}) + \mathbf{u}^T \boldsymbol{\omega}_i)] > 0, \xi_i \in \partial f_i(\mathbf{u}), i \in K \quad (5)$$

$$b_j(\mathbf{x}, \mathbf{u})(g_j(\mathbf{u}) + \mathbf{u}^T \mathbf{v}_j) \geq 0 \Rightarrow C[\mathbf{x}, \mathbf{u}; \alpha(\mathbf{x}, \mathbf{u})(\zeta_j + \mathbf{v}_j)] + \tau_j \|\theta(\mathbf{x}, \mathbf{u})\|^\sigma \leq 0, \zeta_j \in \partial g_j(\mathbf{u}), j \in M \quad (6)$$

称 $(f_i(\mathbf{x}) + \mathbf{x}^T \boldsymbol{\omega}_i, g_j(\mathbf{x}) + \mathbf{x}^T \mathbf{v}_j)$ 在 $\mathbf{u} \in X$ 处是广义严格伪拟 $(C, \alpha) - I$ 型凸函数.

2 最优性条件

定理 1 假设 $\mathbf{x}_0 \in X$, 如果满足下列条件

(I) $(f_i(\mathbf{x}) + \mathbf{x}^T \boldsymbol{\omega}_i, g_j(\mathbf{x}) + \mathbf{x}^T \mathbf{v}_j)$ 在 $\mathbf{x}_0 \in X$ 处是广义 $(C, \alpha) - I$ 型凸函数.

(II) 存在 $\boldsymbol{\lambda} = (\lambda_1, \lambda_2, \dots, \lambda_k) \geq 0, \boldsymbol{\mu} = (\mu_1, \mu_2, \dots, \mu_m) \geq 0$, 使得

$$a) 0 = \sum_{i=1}^k \lambda_i (\xi_i + \boldsymbol{\omega}_i) + \sum_{j=1}^m \mu_j (\zeta_j + \mathbf{v}_j), \exists \xi_i \in \partial f_i(\mathbf{x}_0), \exists \zeta_j \in \partial g_j(\mathbf{x}_0),$$

$$b) \sum_{j=1}^m \mu_j (g_j(\mathbf{x}) + \mathbf{x}^T \mathbf{v}_j) = 0,$$

$$c) s(\mathbf{x} | C_i) = \mathbf{x}^T \boldsymbol{\omega}_i, \boldsymbol{\omega}_i \in C_i, i \in K \quad (7)$$

$$s(\mathbf{x} | D_j) = \mathbf{x}^T \mathbf{v}_j, \mathbf{v}_j \in D_j, j \in M \quad (8)$$

(III) $a_i(\bar{\mathbf{x}}, \mathbf{x}_0) > 0, b_j(\bar{\mathbf{x}}, \mathbf{x}_0) > 0$,

$$(IV) \left(\sum_{i=1}^k \lambda_i \rho_i + \sum_{j=1}^m \mu_j \tau_j \right) \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \geq 0.$$

则 $\mathbf{x}_0$ 是 MVP 的弱有效解.

证 假设 $\mathbf{x}_0$ 不是 MVP 的弱有效解, 则存在 $\bar{\mathbf{x}} \in X^0$ 使得

$$f_i(\mathbf{x}_0) + s(\mathbf{x}_0 | C_i) > f_i(\bar{\mathbf{x}}) + s(\bar{\mathbf{x}} | C_i)$$

由(7)式得

$$f_i(\mathbf{x}_0) + \mathbf{x}_0^T \boldsymbol{\omega}_i = f_i(\mathbf{x}_0) + s(\mathbf{x}_0 | C_i) > f_i(\bar{\mathbf{x}}) + s(\bar{\mathbf{x}} | C_i) = f_i(\bar{\mathbf{x}}) + \bar{\mathbf{x}}^T \boldsymbol{\omega}_i$$

则有

$$f_i(\bar{\mathbf{x}}) + \bar{\mathbf{x}}^T \boldsymbol{\omega}_i - (f_i(\mathbf{x}_0) + \mathbf{x}_0^T \boldsymbol{\omega}_i) < 0$$

由条件(III) 可知

$$a_i(\bar{\mathbf{x}}, \mathbf{x}_0)[(f_i(\bar{\mathbf{x}}) + \bar{\mathbf{x}}^T \boldsymbol{\omega}_i) - (f_i(\mathbf{x}_0) + \mathbf{x}_0^T \boldsymbol{\omega}_i)] < 0 \quad (9)$$

由条件(I) 可知

$$a_i(\bar{\mathbf{x}}, \mathbf{x}_0)[(f_i(\bar{\mathbf{x}}) + \bar{\mathbf{x}}^T \boldsymbol{\omega}_i) - (f_i(\mathbf{x}_0) + \mathbf{x}_0^T \boldsymbol{\omega}_i)] \geq C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\xi}_i + \boldsymbol{\omega}_i)] + \rho_i \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma$$

由(9) 式知

$$C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\xi}_i + \boldsymbol{\omega}_i)] + \rho_i \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma < 0$$

也即

$$\sum_{i=1}^k \lambda_i C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\xi}_i + \boldsymbol{\omega}_i)] < - \sum_{i=1}^k \lambda_i \rho_i \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \quad (10)$$

当 $j \in J(\mathbf{x}_0)$ 时

$$g_j(\mathbf{x}_0) + \mathbf{x}_0^T \mathbf{v}_j = g_j(\mathbf{x}_0) + s(\mathbf{x}_0 \mid D_j) = 0$$

也即

$$\begin{aligned} -(g_j(\mathbf{x}_0) + \mathbf{x}_0^T \mathbf{v}_j) &= 0, j \in J(\mathbf{x}_0) \\ -b_j(\bar{\mathbf{x}}, \mathbf{x}_0)[g_j(\mathbf{x}_0) + \mathbf{x}_0^T \mathbf{v}_j] &= 0, j \in J(\mathbf{x}_0) \end{aligned}$$

由条件(I) 知

$$0 \geq C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\zeta}_j + \mathbf{v}_j)] + \tau_j \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma, j \in J(\mathbf{x}_0) \quad (11)$$

当 $j \notin J(\mathbf{x}_0)$ 时, 由 b) 知 $\mu_j = 0$, 根据(11) 式得

$$\sum_{j=1}^m \mu_j C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\zeta}_j + \mathbf{v}_j)] + \sum_{j=1}^m \mu_j \tau_j \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \leq 0$$

等价于

$$\sum_{j=1}^m \mu_j C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\zeta}_j + \mathbf{v}_j)] \leq - \sum_{j=1}^m \mu_j \tau_j \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \quad (12)$$

将(10) 式和(12) 式相加并结合条件(IV) 得

$$\begin{aligned} &\sum_{i=1}^k \lambda_i C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\xi}_i + \boldsymbol{\omega}_i)] + \sum_{j=1}^m \mu_j C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\zeta}_j + \mathbf{v}_j)] < \\ &-(\sum_{i=1}^k \lambda_i \rho_i + \sum_{j=1}^m \mu_j \tau_j) \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma < 0 \end{aligned}$$

令 $\Gamma = \sum_{i=1}^k \lambda_i + \sum_{j=1}^m \mu_j$, 由定义 3 以及性质 1 得

$$\begin{aligned} &C[\bar{\mathbf{x}}, \mathbf{x}_0; \frac{1}{\Gamma} \sum_{i=1}^k \lambda_i \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\xi}_i + \boldsymbol{\omega}_i) + \frac{1}{\Gamma} \sum_{j=1}^m \mu_j \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\zeta}_j + \mathbf{v}_j)] \leq \\ &\sum_{i=1}^k \frac{\lambda_i}{\Gamma} C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\xi}_i + \boldsymbol{\omega}_i)] + \sum_{j=1}^m \frac{\mu_j}{\Gamma} C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\zeta}_j + \mathbf{v}_j)] < 0 \end{aligned} \quad (13)$$

由 a) 得

$$\begin{aligned} &C[\bar{\mathbf{x}}, \mathbf{x}_0; \frac{1}{\Gamma} \sum_{i=1}^k \lambda_i \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\xi}_i + \boldsymbol{\omega}_i) + \frac{1}{\Gamma} \sum_{j=1}^m \mu_j \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\boldsymbol{\zeta}_j + \mathbf{v}_j)] = \\ &C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0) \frac{1}{\Gamma} (\sum_{i=1}^k \lambda_i (\boldsymbol{\xi}_i + \boldsymbol{\omega}_i) + \sum_{j=1}^m \mu_j (\boldsymbol{\zeta}_j + \mathbf{v}_j))] = 0 \end{aligned}$$

这与(13) 式矛盾.

故 $\mathbf{x}_0$ 是 MVP 的弱有效解.

定理 2 假设 $\mathbf{x}_0 \in X$, 如果满足下列条件

(I) $(f_i(\mathbf{x}) + \mathbf{x}^T \boldsymbol{\omega}_i, g_j(\mathbf{x}) + \mathbf{x}^T \mathbf{v}_j)$ 在 $\mathbf{x}_0 \in X$ 处是广义严格拟 $(C, \alpha) - I$ 型凸函数.

(II) 存在 $\boldsymbol{\lambda} = (\lambda_1, \lambda_2, \dots, \lambda_k) \geq 0$, $\boldsymbol{\mu} = (\mu_1, \mu_2, \dots, \mu_m) \geq 0$, 使得下列条件成立:

$$a) \ 0 = \sum_{i=1}^k \lambda_i (\xi_i + \omega_i) + \sum_{j=1}^m \mu_j (\zeta_j + \mathbf{v}_j), \ \exists \xi_i \in \partial f_i(\mathbf{x}_0), \ \exists \zeta_j \in \partial g_j(\mathbf{x}_0),$$

$$b) \ \sum_{j=1}^m \mu_j (g_j(\mathbf{x}) + \mathbf{x}^T \mathbf{v}_j) = 0,$$

$$c) \ s(\mathbf{x} \mid C_i) = \mathbf{x}^T \omega_i, \ \omega_i \in C_i, \ i \in K \quad (14)$$

$$s(\mathbf{x} \mid D_j) = \mathbf{x}^T \mathbf{v}_j, \ \mathbf{v}_j \in D_j, \ j \in M \quad (15)$$

$$(III) \ a_i(\bar{\mathbf{x}}, \mathbf{x}_0) > 0, \ b_j(\bar{\mathbf{x}}, \mathbf{x}_0) > 0,$$

$$(IV) \ \left(\sum_{i=1}^k \lambda_i \rho_i + \sum_{j=1}^m \mu_j \tau_j \right) \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \geq 0.$$

则 $\mathbf{x}_0$ 是 MVP 的弱有效解.

证 假设 $\mathbf{x}_0$ 不是 MVP 的弱有效解, 则存在 $\bar{\mathbf{x}} \in X^0$ 使得

$$f_i(\mathbf{x}_0) + s(\mathbf{x}_0 \mid C_i) > f_i(\bar{\mathbf{x}}) + s(\bar{\mathbf{x}} \mid C_i)$$

由(14)式得

$$f_i(\mathbf{x}_0) + \mathbf{x}_0^T \omega_i = f_i(\mathbf{x}_0) + s(\mathbf{x}_0 \mid C_i) > f_i(\bar{\mathbf{x}}) + s(\bar{\mathbf{x}} \mid C_i) = f_i(\bar{\mathbf{x}}) + \bar{\mathbf{x}}^T \omega_i$$

则有

$$f_i(\bar{\mathbf{x}}) + \bar{\mathbf{x}}^T \omega_i - (f_i(\mathbf{x}_0) + \mathbf{x}_0^T \omega_i) < 0$$

由条件(III)可知

$$a_i(\bar{\mathbf{x}}, \mathbf{x}_0) [(f_i(\bar{\mathbf{x}}) + \bar{\mathbf{x}}^T \omega_i) - (f_i(\mathbf{x}_0) + \mathbf{x}_0^T \omega_i)] < 0 \quad (16)$$

由(16)式和条件(I)可得

$$C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \omega_i)] + \rho_i \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma < 0$$

也即

$$\sum_{i=1}^k \lambda_i C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \omega_i)] < - \sum_{i=1}^k \lambda_i \rho_i \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \quad (17)$$

当 $j \in J(\mathbf{x}_0)$ 时, $g_j(\mathbf{x}_0) + \mathbf{x}_0^T \mathbf{v}_j = g_j(\mathbf{x}_0) + s(\mathbf{x}_0 \mid D_j) = 0$, 即

$$-(g_j(\mathbf{x}_0) + \mathbf{x}_0^T \mathbf{v}_j) = 0, \ j \in J(\mathbf{x}_0)$$

$$-b_j(\bar{\mathbf{x}}, \mathbf{x}_0) [g_j(\mathbf{x}_0) + \mathbf{x}_0^T \mathbf{v}_j] = 0, \ j \in J(\mathbf{x}_0)$$

由条件(I)知

$$0 > C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] + \tau_j \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma, \ j \in J(\mathbf{x}_0) \quad (18)$$

当 $j \notin J(\mathbf{x}_0)$ 时, 由 b) 知 $\mu_j = 0$, 根据(18)式得

$$\sum_{j=1}^m \mu_j C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] + \sum_{j=1}^m \mu_j \tau_j \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \leq 0$$

等价于

$$\sum_{j=1}^m \mu_j C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] \leq - \sum_{j=1}^m \mu_j \tau_j \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \quad (19)$$

将(17)式和(19)式相加并结合(IV)得

$$\begin{aligned} & \sum_{i=1}^k \lambda_i C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \omega_i)] + \sum_{j=1}^m \mu_j C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] < \\ & - \left(\sum_{i=1}^k \lambda_i \rho_i + \sum_{j=1}^m \mu_j \tau_j \right) \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma < 0 \end{aligned}$$

令 $\Gamma = \sum_{i=1}^k \lambda_i + \sum_{j=1}^m \mu_j$, 由定义 3 以及性质 1 得

$$C[\bar{\mathbf{x}}, \mathbf{x}_0; \frac{1}{\Gamma} \sum_{i=1}^k \lambda_i \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \omega_i) + \frac{1}{\Gamma} \sum_{j=1}^m \mu_j \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] \leq$$

$$\sum_{i=1}^k \frac{\lambda_i}{F} C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \boldsymbol{\omega}_i)] + \sum_{j=1}^m \frac{\mu_j}{F} C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] < 0 \quad (20)$$

由 a) 得

$$C[\bar{\mathbf{x}}, \mathbf{x}_0; \frac{1}{F} \sum_{i=1}^k \lambda_i \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \boldsymbol{\omega}_i) + \frac{1}{F} \sum_{j=1}^m \mu_j \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] =$$

$$C[\bar{\mathbf{x}}, \mathbf{x}_0; \frac{1}{F} (\sum_{i=1}^k \lambda_i \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \boldsymbol{\omega}_i) + \sum_{j=1}^m \mu_j \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j))] = 0$$

这与(20)式矛盾, 则 $\mathbf{x}_0$ 是 MVP 的弱有效解.

定理 3 假设 $\mathbf{x}_0 \in X$, 如果满足下列条件

(I) $(f_i(\mathbf{x}) + \mathbf{x}^T \boldsymbol{\omega}_i, g_j(\mathbf{x}) + \mathbf{x}^T \mathbf{v}_j)$ 在 $\mathbf{x}_0 \in X$ 处是广义严格伪拟 $(C, \alpha) - I$ 型凸函数.

(II) 存在 $\boldsymbol{\lambda} = (\lambda_1, \lambda_2, \dots, \lambda_k) \geq 0$, $\boldsymbol{\mu} = (\mu_1, \mu_2, \dots, \mu_m) \geq 0$, 使得下列条件成立:

$$a) 0 = \sum_{i=1}^k \lambda_i (\xi_i + \boldsymbol{\omega}_i) + \sum_{j=1}^m \mu_j (\zeta_j + \mathbf{v}_j), \exists \xi_i \in \partial f_i(\mathbf{x}_0), \exists \zeta_j \in \partial g_j(\mathbf{x}_0),$$

$$b) \sum_{j=1}^m \mu_j (g_j(\mathbf{x}) + \mathbf{x}^T \mathbf{v}_j) = 0,$$

$$c) s(\mathbf{x} \mid C_i) = \mathbf{x}^T \boldsymbol{\omega}_i, \boldsymbol{\omega}_i \in C_i, i \in K \quad (21)$$

$$s(\mathbf{x} \mid D_j) = \mathbf{x}^T \mathbf{v}_j, \mathbf{v}_j \in D_j, j \in M \quad (22)$$

(III) $a_i(\bar{\mathbf{x}}, \mathbf{x}_0) > 0, b_j(\bar{\mathbf{x}}, \mathbf{x}_0) > 0$,

$$(IV) (\sum_{i=1}^k \lambda_i \rho_i + \sum_{j=1}^m \mu_j \tau_j) \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \geq 0.$$

则 $\mathbf{x}_0$ 是 MVP 的弱有效解.

证 假设 $\mathbf{x}_0$ 不是 MVP 的弱有效解, 则存在 $\bar{\mathbf{x}} \in X^0$ 使得,

$$f_i(\mathbf{x}_0) + s(\mathbf{x}_0 \mid C_i) > f_i(\bar{\mathbf{x}}) + s(\bar{\mathbf{x}} \mid C_i)$$

由(21)式得 $f_i(\mathbf{x}_0) + \mathbf{x}_0^T \boldsymbol{\omega}_i = f_i(\mathbf{x}_0) + s(\mathbf{x}_0 \mid C_i) > f_i(\bar{\mathbf{x}}) + s(\bar{\mathbf{x}} \mid C_i) = f_i(\bar{\mathbf{x}}) + \bar{\mathbf{x}}^T \boldsymbol{\omega}_i$, 则 $f_i(\bar{\mathbf{x}}) + \bar{\mathbf{x}}^T \boldsymbol{\omega}_i - (f_i(\mathbf{x}_0) + \mathbf{x}_0^T \boldsymbol{\omega}_i) < 0$.

由条件(III)可知

$$a_i(\bar{\mathbf{x}}, \mathbf{x}_0) [(f_i(\bar{\mathbf{x}}) + \bar{\mathbf{x}}^T \boldsymbol{\omega}_i) - (f_i(\mathbf{x}_0) + \mathbf{x}_0^T \boldsymbol{\omega}_i)] < 0 \quad (23)$$

由(23)式和条件(I)可得 $C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \boldsymbol{\omega}_i)] + \rho_i \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma < 0$, 即

$$\sum_{i=1}^k \lambda_i C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \boldsymbol{\omega}_i)] < - \sum_{i=1}^k \lambda_i \rho_i \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \quad (24)$$

当 $j \in J(\mathbf{x}_0)$ 时, $g_j(\mathbf{x}_0) + \mathbf{x}_0^T \mathbf{v}_j = g_j(\mathbf{x}_0) + s(\mathbf{x}_0 \mid D_j) = 0$, 即 $-(g_j(\mathbf{x}_0) + \mathbf{x}_0^T \mathbf{v}_j) = 0, j \in J(\mathbf{x}_0), -b_j(\bar{\mathbf{x}}, \mathbf{x}_0) [g_j(\mathbf{x}_0) + \mathbf{x}_0^T \mathbf{v}_j] = 0, j \in J(\mathbf{x}_0)$.

由条件(I)知

$$C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] + \tau_j \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \leq 0, j \in J(\mathbf{x}_0) \quad (25)$$

当 $j \notin J(\mathbf{x}_0)$ 时, 由 b) 知 $\mu_j = 0$, 根据(25)式得,

$$\sum_{j=1}^m \mu_j C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] + \sum_{j=1}^m \mu_j \tau_j \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \leq 0$$

等价于

$$\sum_{j=1}^m \mu_j C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] \leq - \sum_{j=1}^m \mu_j \tau_j \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma \quad (26)$$

将(24)式和(26)式相加并结合条件(IV)得

$$\sum_{i=1}^k \lambda_i C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \boldsymbol{\omega}_i)] + \sum_{j=1}^m \mu_j C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] <$$

$$- \left(\sum_{i=1}^k \lambda_i \rho_i + \sum_{j=1}^m \mu_j \tau_j \right) \|\theta(\bar{\mathbf{x}}, \mathbf{x}_0)\|^\sigma < 0$$

令 $\Gamma = \sum_{i=1}^k \lambda_i + \sum_{j=1}^m \mu_j$, 由定义 3 以及性质 1 得

$$\begin{aligned} & C[\bar{\mathbf{x}}, \mathbf{x}_0; \frac{1}{\Gamma} \sum_{i=1}^k \lambda_i \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \omega_i) + \frac{1}{\Gamma} \sum_{j=1}^m \mu_j \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] \leq \\ & \sum_{i=1}^k \frac{\lambda_i}{\Gamma} C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \omega_i)] + \sum_{j=1}^m \frac{\mu_j}{\Gamma} C[\bar{\mathbf{x}}, \mathbf{x}_0; \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] < 0 \end{aligned} \quad (27)$$

由 a) 得

$$\begin{aligned} & C[\bar{\mathbf{x}}, \mathbf{x}_0; \frac{1}{\Gamma} \sum_{i=1}^k \lambda_i \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \omega_i) + \frac{1}{\Gamma} \sum_{j=1}^m \mu_j \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j)] = \\ & C[\bar{\mathbf{x}}, \mathbf{x}_0; \frac{1}{\Gamma} (\sum_{i=1}^k \lambda_i \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\xi_i + \omega_i) + \sum_{j=1}^m \mu_j \alpha(\bar{\mathbf{x}}, \mathbf{x}_0)(\zeta_j + \mathbf{v}_j))] = 0 \end{aligned}$$

这与(27)式矛盾, 则 $\mathbf{x}_0$ 是 MVP 的弱有效解.

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