

Castellani, Marco

A dual representation for proper positively homogeneous functions. (English) Zbl 1028.90080
J. Glob. Optim. 16, No. 4, 393-400 (2000).

Summary: We show that any proper positively homogeneous function annihilating at the origin is a pointwise Minimum of SubLinear functions (MSL function). By means of a generalized Gordan's theorem for inequality systems with MSL functions, we present an application to a locally Lipschitz extremum problem without constraint qualifications.

MSC:

[90C46](#) Optimality conditions and duality in mathematical programming

Cited in **28** Documents

Keywords:

[MSL functions](#); [generalized Gordan's theorem](#); [necessary optimality condition](#)

Full Text: [DOI](#)