Contents

Introduction								
List of Results								
B	asic]	Notation	xxv					
1	Bas	ic Concepts	1					
	1.1	Formal Settings	1					
	1.2	Multifunctions and Derivatives	2					
	1.3	Particular Locally Lipschitz Functions and Related Definitions .	4					
		Generalized Jacobians of Locally Lipschitz Functions	4					
		Pseudo-Smoothness and $D^{\circ}f$	4					
		Piecewise C^1 Functions	5					
		NCP Functions	5					
	1.4	Definitions of Regularity	6					
		Definitions of Lipschitz Properties	6					
		Regularity Definitions	7					
		Functions and Multifunctions	9					
	1.5	Related Definitions	10					
		Types of Semicontinuity	10					
		Metric, Pseudo-, Upper Regularity; Openness with Linear Rate .	12					
		Calmness and Upper Regularity at a Set	13					
	1.6	First Motivations	14					
		Parametric Global Minimizers	15					
		Parametric Local Minimizers	16					
		Epi-Convergence	17					
2	Reg	ularity and Consequences	19					
	2.1	Upper Regularity at Points and Sets	19					
		Characterization by Increasing Functions	19					
		Optimality Conditions	25					
		Linear Inequality Systems with Variable Matrix	28					
		Application to Lagrange Multipliers	30					
		Upper Regularity and Newton's Method	31					

	2.2	Pseud	o-Regularity	. 32
		2.2.1	The Family of Inverse Functions	. 34
		2.2.2	Ekeland Points and Uniform Lower Semicontinuity	. 37
		2.2.3	Special Multifunctions	. 43
			Level Sets of L.s.c. Functions	. 43
			Cone Constraints	. 44
			Lipschitz Operators with Images in Hilbert Spaces	. 46
			Necessary Optimality Conditions	. 47
		2.2.4	Intersection Maps and Extension of MFCQ	. 49
			Intersection with a Quasi-Lipschitz Multifunction	. 49
			Special Cases	. 54
			Intersections with Hyperfaces	. 58
3	Cha	aracter	izations of Regularity by Derivatives	61
	3.1	Strong	g Regularity and Thibault's Limit Sets	. 61
	3.2	Upper	Regularity and Contingent Derivatives	63
	3.3	Pseud	o-Regularity and Generalized Derivatives	63
		Contir	ngent Derivatives	64
			Proper Mappings	. 64
			Closed Mappings	. 64
		Coder	ivatives	. 66
		Vertic	al Normals	. 67
4	Nor	linear	Variations and Implicit Functions	71
	4.1	Succes	ssive Approximation and Persistence of Pseudo-Regularity .	72
	4.2	Persist	tence of Upper Regularity	. 77
		Persis	tence Based on Kakutani's Fixed Point Theorem	. 77
		Persis	tence Based on Growth Conditions	. 79
	4.3	Implic	it Functions	. 82
5	Clos	sed Ma	appings in Finite Dimension	89
	5.1	Closed	Multifunctions in Finite Dimension	89
		5.1.1	Summary of Regularity Conditions via Derivatives	89
		5.1.2	Regularity of the Convex Subdifferential	92
	5.2	Contin	nuous and Locally Lipschitz Functions	93
		5.2.1	Pseudo-Regularity and Exact Penalization	94
		5.2.2	Special Statements for $m = n$	96
		5.2.3	Continuous Selections of Pseudo-Lipschitz Maps	99
	5.3	Implic	it Lipschitz Functions on \mathbb{R}^n	100
6	Ana	lysis o	of Generalized Derivatives	105
	6.1	Genera	al Properties for Abstract and Polyhedral Mappings	. 105
	6.2	Deriva	tives for Lipschitz Functions in Finite Dimension	. 110
	6.3	Relatio	ons between Tf and ∂f	. 113
	6.3 6.4	Relation Chain	ons between Tf and ∂f	. 113 . 115
	6.3 6.4	Relation Chain 6.4.1	ons between Tf and ∂f Rules of Equation Type Chain Rules for Tf and Cf with $f \in C^{0,1}$. 113 . 115 . 115

		6.4.2	Newton Maps and Semismoothness	121
	6.5	Mean	Value Theorems, Taylor Expansion and Quadratic Growth	131
	6.6	Conti	ngent Derivatives of Implicit (Multi-) Functions and Sta-	
		tionar	y Points	136
		6.6.1	Contingent Derivative of an Implicit (Multi-)Function	137
		6.6.2	Contingent Derivative of a General Stationary Point Map	141
7	Crit	tical P	oints and Generalized Kojima–Functions	149
	7.1	Motiv	ation and Definition	149
		KKT	Points and Critical Points in Kojima's Sense	150
		Gener	alized Kojima-Functions - Definition	151
	7.2	Exam	ples and Canonical Parametrizations	154
		The S	ubdifferential of a Convex Maximum Function	154
		Comp	lementarity Problems	156
		Gener	alized Equations	157
		Nash	Equilibria	159
		Piecev	vise Affine Bijections	160
	7.3	Deriva	atives and Regularity of Generalized Kojima-Functions	160
		Prope	$rties of N \ldots \ldots$	160
		Form	Ilas for Generalized Derivatives	164
		Regul	arity Characterizations by Stability Systems	167
		Geom	etrical Interpretation	168
	7.4	Discus	ssion of Particular Cases	170
		7.4.1	The Case of Smooth Data	170
		7.4.2	Strong Regularity of Complementarity Problems	175
		7.4.3	Reversed Inequalities	177
	7.5	Pseud	o-Regularity versus Strong Regularity	178
8	Para	ametri	c Optimization Problems	183
	8.1	The B	Basic Model	185
	8.2	Critica	al Points under Perturbations	187
		8.2.1	Strong Regularity	187
			Geometrical Interpretation	189
			Direct Perturbations for the Quadratic Approximation	190
			Strong Regularity of Local Minimizers under LICQ	191
		8.2.2	Local Upper Lipschitz Continuity	193
			Reformulation of the C-Stability System	194
			Geometrical Interpretation	196
			Direct Perturbations for the Quadratic Approximation	197
	8.3	Statio	nary and Optimal Solutions under Perturbations	198
		8.3.1	Contingent Derivative of the Stationary Point Map	199
			The Case of Locally Lipschitzian F	200
			The Smooth Case	202
		8.3.2	Local Upper Lipschitz Continuity	203
			Injectivity and Second-Order Conditions	205

			Conditions via Quadratic Approximation	208
			Linearly Constrained Programs	209
		8.3.3	Upper Regularity	210
			Upper Regularity of Isolated Minimizers	211
			Second-Order Optimality Conditions for $C^{1,1}$ Programs .	215
		8.3.4	Strongly Regular and Pseudo-Lipschitz Stationary Points	217
			Strong Regularity	217
			Pseudo-Lipschitz Property	220
	8.4	Taylor	Expansion of Critical Values	221
		8.4.1	Marginal Map under Canonical Perturbations	222
		8.4.2	Marginal Map under Nonlinear Perturbations	225
			Formulas under Upper Regularity of Stationary Points	225
			Formulas under Strong Regularity	227
			Formulas in Terms of the Critical Value Function Given	
			under Canonical Perturbations	229
9	Der	ivative	s and Regularity of Further Nonsmooth Maps	231
	9.1	Genera	alized Derivatives for Positively Homogeneous Functions.	231
	9.2	NCP F	Functions	236
		Case (i	i): Descent Methods	237
		Case (i	ii): Newton Methods	238
	9.3	The C	-Derivative of the Max-Function Subdifferential	241
		Contin	gent Limits	243
		Charac	cterization of $C \partial_c f$ for Max-Functions: Special Structure .	244
		Charac	cterization of $C \partial_c f$ for Max-Functions: General Structure	251
		Applic	$ation 1 \ldots \ldots$	253
		Applic	$ation \ 2 \ \ldots \ \ldots$	254
10	N .T			
10	inew	ton's i	Augustic Della de la constructions	257
	10.1	Linear	Dense Subsets and Ammenimetions of M	201
		10.1.1	Dense Subsets and Approximations of M	200
		10.1.2	Particular Settings	201
	10.0	10.1.3	Realizations for $IOCPC^*$ and NOP Functions	202
	10.2	Ine Us	sual Newton Method for PC* Functions	200
	10.3	Noniin	ear Auxiliary Problems	200
		10.3.1	Convergence	207
		10.3.2	Necessity of the Conditions	270
11	Part	ticular	Newton Realizations and Solution Methods	275
	11.1	Pertur	bed Kojima Systems	276
		Quadra	atic Penalties	276
		Logari	thmic Barriers	276
	11.2	Particu	lar Newton Realizations and SQP-Models	278

12 Basic Examples and Exercises										287							
12.1 Basic Examples		•		•													287
12.2 Exercises	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•		296
Appendix																	303
Ekeland's Variational Principle															•		303
Approximation by Directional Derivatives																	304
Proof of TF = T(NM) = NTM + TNM																	306
Constraint Qualifications	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	•	307
Bibliography																	311
Index																	325