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J. B. HIRIART-URRUTY

PH. PLAZANET

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MOREAU'S DECOMPOSITION THEOREM REVISITED

J.B. HIRIART-URRUTY

*U.F.R. Mathématiques, Informatique, Gestion, Université Paul Sabatier,
118 route de Narbonne, 31062 Toulouse Cedex, France*

Ph. PLAZANET

*Département de Mathématiques Appliquées, E.N.S.I.C.A., 49 Avenue Léon Blum,
31056 Toulouse Cédex, France*

ABSTRACT

Given two convex functions g and h on a Hilbert space, verifying $g + h = \frac{1}{2} \|\cdot\|^2$, we show there necessarily exists a lower-semicontinuous convex function F such that $g = F \square \frac{1}{2} \|\cdot\|^2$ and $h = F^* \square \frac{1}{2} \|\cdot\|^2$. An explicit formulation of F is given as a deconvolution of a convex function by another one. The approach taken here as well as the way of factorizing g and h shed a new light on what is known as Moreau's theorem in the literature on Convex Analysis.

1 - INTRODUCTION

The starting point of our study was the following question, which takes root in the regularization processes studied in [9]: Let $(H, \langle \cdot, \cdot \rangle)$ be a Hilbert space, let f be a function on H and $\alpha > 0$ such that

(1.1) both $\frac{\alpha}{2} \|\cdot\|^2 - f$ and $\frac{\alpha}{2} \|\cdot\|^2 + f$ are convex functions on H (Here $\|\cdot\|$ denotes the norm on H associated with the inner product $\langle \cdot, \cdot \rangle$).

How to show that f is Gâteaux-differentiable on H with

(1.2) $\|f'(x) - f'(y)\| \leq \alpha \|x - y\|$ for all x, y in H ?

The question of differentiability of f offers no difficulty since it readily comes from (1.1) that both $g := \frac{\alpha}{2} \|\cdot\|^2 - f$ and $h := \frac{\alpha}{2} \|\cdot\|^2 + f$ are finite convex functions on H , so that the directional derivative $f'(x, \cdot)$ of f exists and satisfies:

(1.3) $f'(x, \cdot) = \alpha \langle x, \cdot \rangle - g'(x, \cdot) = h'(x, \cdot) - \alpha \langle x, \cdot \rangle$ for all $x \in H$, whence $f'(x, \cdot)$ is linear and continuous (since convex and concave) for all $x \in H$. The problem now is to prove that f' is Lipschitz on H , with Lipschitz constant α . It is clear, in view of (1.1), that α is the best Lipschitz constant one can expect on f' . Even if the problem can be reduced (by an argument of projection) to the same problem in a 2-dimensional context (cf.[6]), it is not simpler for all that. So, the question should be broached in a different way.

When reading (1.1), our first reaction is to observe that f is necessarily a d.c. function (i.e., a difference of convex functions):

(1.4) $f = \frac{\alpha}{2} \|\cdot\|^2 - g$ or $f = h - \frac{\alpha}{2} \|\cdot\|^2$.

D.C. functions enjoy differentiability properties similar to

those of convex functions, but to keep control of their derivatives is hopeless in general ([3, §II.2]). Things are however made easier since one of the functions involved in the decomposition of f is merely $\frac{\alpha}{2} \|\cdot\|^2$. Referring back to (1.4), we see we are in the presence of two convex functions g and h such that

$$(1.5) \quad g + h = \alpha \|\cdot\|^2.$$

We thus reformulate the question posed at the beginning in the following way : *Let g and h be convex functions on H and $\alpha > 0$ such that*

$$(1.6) \quad g + h = \alpha \|\cdot\|^2$$

Show that both g and h are Gâteaux-differentiable on H with

$$(1.7) \quad \langle g'(x) - g'(y), h'(x) - h'(y) \rangle \geq 0 \text{ for all } x, y \text{ in } H.$$

Let us prove that the two formulations are equivalent.

Suppose we have answered the question in its second formulation and wish to answer it in its first one. Then, posing $g = \frac{\alpha}{2} \|\cdot\|^2 - f$ and $h = \frac{\alpha}{2} \|\cdot\|^2 + f$, we get that f is differentiable and

$$(1.8) \quad \begin{aligned} &\langle g'(x) - g'(y), h'(x) - h'(y) \rangle \\ &= \alpha^2 \|x-y\|^2 - \|f'(x) - f'(y)\|^2 \geq 0 \text{ for all } x, y \in H, \end{aligned}$$

which is (1.2) precisely.

Conversely, suppose we have answered the question in its original formulation and wish to answer it in its second one.

Posing $f = \frac{\alpha}{2} \|\cdot\|^2 - g = h - \frac{\alpha}{2} \|\cdot\|^2$, we indeed have a function

f such that both $\frac{\alpha}{2} \|\cdot\|^2 + f$ and $\frac{\alpha}{2} \|\cdot\|^2 - f$ are convex functions on H . Then, the differentiability of f induces that of g and h , and, in view of (1.8), the inequality (1.2) induces (1.7).

Starting from convex functions g and h such that $g + h = \alpha \|x\|^2$, we actually can prove more about g and h , namely that g and h can be *factorized* in the following form : $g = 2\alpha(F \square \frac{1}{2} \|\cdot\|^2)$ and $h = 2\alpha(F^* \square \frac{1}{2} \|\cdot\|^2)$ for some lower-semicontinuous convex function F . As a result, g and h will appear as Moreau-Yosida regularized versions of F and F^* respectively, so that all the announced properties on g and h follow.

2 - MOREAU'S DECOMPOSITION THEOREM REVISITED

2.1 - Let $\Gamma_o(H)$ denote the set of convex functions F from H into $(-\infty, +\infty]$ which are lower-semicontinuous and not identically equal to $+\infty$. What is known as Moreau's theorem in the context of Convex Analysis asserts the following : *for any* $F \in \Gamma_o(H)$

$$(2.1) \quad F \square \frac{1}{2} \|\cdot\|^2 + F^* \square \frac{1}{2} \|\cdot\|^2 = \frac{1}{2} \|\cdot\|^2. \quad ([9])$$

By choosing F as the indicator function of a closed convex cone K of H , F^* is the indicator function of the polar cone K° to K , $F \square \frac{1}{2} \|\cdot\|^2$ is the square of the distance function to K , so that (2.1) reads as a kind of Pythagore's theorem :

$$(2.2) \quad d_K^2 + d_{K^\circ}^2 = \|\cdot\|^2. \quad ([7,9])$$

Such a decomposition has proved useful in all areas involving a Hilbertian structure (Euclidean spaces of matrices in Statistics, Sobolev spaces in Nonlinear Analysis [7,11], etc).

Our goal now is to prove a sort of *converse* to Moreau's theorem : starting with convex functions g and h such that $g + h = \frac{1}{2} \|\cdot\|^2$, we want to factorize g and h in the form $F \square \frac{1}{2} \|\cdot\|^2$ and $F^* \square \frac{1}{2} \|\cdot\|^2$ respectively, by providing also an *explicit* formulation for F .

THEOREM (of factorization)

Let g and h be convex functions on H such that $g + h = \frac{1}{2} \|\cdot\|^2$.

There then exists $F \in \Gamma_0(H)$ such that

$$(2.3) \quad g = F \square \frac{1}{2} \|\cdot\|^2 \quad \text{and} \quad h = F^* \square \frac{1}{2} \|\cdot\|^2.$$

Moreover

$$(2.4) \quad g'(x) \in \partial F(h'(x)) \quad \text{and} \quad h'(x) \in \partial F^*(g'(x)) \quad \text{for all } x \in H.$$

Before going into the details of the proof, we need to recall some facts about an operation on convex functions which has been recently introduced ([4]), and which bears the name of *deconvolution of a function by another one*.

Given φ and ψ in $\Gamma_0(H)$, the deconvolution of φ by ψ is the function denoted $\varphi \square \psi$ and defined as:

$$\forall x \in H, (\varphi \square \psi)(x) = \sup_{\psi(u) < +\infty} \{\varphi(x+u) - \psi(u)\}.$$

The two main properties to be noticed are : $\varphi \square \psi \in \Gamma_0(H)$ (or possibly identically equal to $+\infty$) and $(\varphi \square \psi)^* = (\varphi^* - \psi^*)^{**}$ (see [5] and the references therein).

Proof of Theorem 1

We set $F = g \square \frac{1}{2} \|\cdot\|^2$, that is :

$$\forall x \in H, F(x) = \sup_{u \in H} \left\{ g(x+u) - \frac{1}{2} \|u\|^2 \right\}.$$

Since $g + h = \frac{1}{2} \|\cdot\|^2$, we also have :

$$\forall x \in H, F(x) = \sup_{v \in H} \left\{ g(v) - \frac{1}{2} \|x-v\|^2 \right\}$$

$$\begin{aligned}
&= \sup_{v \in H} \left\{ \frac{1}{2} \|v\|^2 - h(v) - \frac{1}{2} \|x-v\|^2 \right\} \\
&= \sup_{v \in H} \left\{ \langle x, v \rangle - h(v) - \frac{1}{2} \|x\|^2 \right\} \\
&= h^*(x) - \frac{1}{2} \|x\|^2.
\end{aligned}$$

Whence

$$(2.5) \quad F = g \boxminus \frac{1}{2} \|\cdot\|^2 = h^* - \frac{1}{2} \|\cdot\|^2 \quad (\in \Gamma_0(H)).$$

By inverting the role of g and h , we get in a same way :

$$(2.6) \quad h \boxminus \frac{1}{2} \|\cdot\|^2 = g^* - \frac{1}{2} \|\cdot\|^2 \quad (\in \Gamma_0(H)).$$

But the formula giving the conjugate function of $g \boxminus \frac{1}{2} \|\cdot\|^2$ (as aforesaid) yields that

$$\left(g \boxminus \frac{1}{2} \|\cdot\|^2 \right)^* = \left(g^* - \frac{1}{2} \|\cdot\|^2 \right)^{**} = g^* - \frac{1}{2} \|\cdot\|^2.$$

Thus, the function defined in (2.6) is nothing else than F^* . Consequently, the usual calculus rules on conjugate functions, applied to

$$\begin{aligned}
h^* &= F + \frac{1}{2} \|\cdot\|^2 \quad \text{and} \quad g^* = F^* + \frac{1}{2} \|\cdot\|^2, \quad \text{induce that} \\
g &= F \boxminus \frac{1}{2} \|\cdot\|^2 \quad \text{and} \quad h = F^* \boxminus \frac{1}{2} \|\cdot\|^2.
\end{aligned}$$

Now, calculus rules on subdifferentials, applied to

$$h^* = F + \frac{1}{2} \|\cdot\|^2 \quad \text{for example, yield that}$$

$$\partial h^*(h'(x)) = \partial F(h'(x)) + \{h'(x)\} \quad \text{for all } x \in H.$$

But $x \in \partial h^*(h'(x))$ for all $x \in H$, whence

$g'(x) \in \partial F(h'(x))$ for all $x \in H$.

Remark 1 The factorization of g and h in the form $F \sqsubset \frac{1}{2} \|\cdot\|^2$ and $F^* \sqsubset \frac{1}{2} \|\cdot\|^2$ respectively, with $F \in \Gamma_0(H)$, is unique : indeed, if $\phi \in \Gamma_0(H)$ verifies $\phi \sqsubset \frac{1}{2} \|\cdot\|^2 = g$ and $\phi^* \sqsubset \frac{1}{2} \|\cdot\|^2 = h$, we get that

$$(2.7) \quad \phi = h^* - \frac{1}{2} \|\cdot\|^2 = \left(g^* - \frac{1}{2} \|\cdot\|^2 \right)^*,$$

that is $\phi = g \sqsubset \frac{1}{2} \|\cdot\|^2$.

Remark 2. The dual formulation of the theorem of factorization is as follows : If $k, \ell \in \Gamma_0(H)$ satisfy

$k \sqsubset \ell = \frac{1}{2} \|\cdot\|^2$, there then exists an unique $K \in \Gamma_0(H)$ such that

$$k = K + \frac{1}{2} \|\cdot\|^2 \text{ and } \ell = K^* + \frac{1}{2} \|\cdot\|^2.$$

Example. Let S be a nonempty closed convex set of H . We have that

$$\underbrace{\frac{1}{2} d_S^2}_g + \underbrace{\frac{1}{2} (\|\cdot\|^2 - d_S^2)}_h = \frac{1}{2} \|\cdot\|^2.$$

It is known that $h = \frac{1}{2} (\|\cdot\|^2 - d_S^2)$ is convex ([1]) (*). Then the only solution F yielded by the factorization theorem is $F = \psi_S$ (the indicator function of S). Note incidentally the pairing result :

$$(2.8) \quad \frac{1}{2} (\|\cdot\|^2 - d_S^2) = \psi_S^* \sqsubset \frac{1}{2} \|\cdot\|^2,$$

which also can be obtained from direct calculations or as an example of Moreau's theorem (cf. (2.1)).

2.2. Applications

2.2.1. As a first application of the factorization theorem, we look back at the question posed in the Introduction and which motivated our study.

Consider two convex functions g and h on H , $\alpha > 0$, such that $g + h = \alpha \|\cdot\|^2$. According to the factorization theorem, there exists a unique $F \in \Gamma_0(H)$ such that :

$$g/2\alpha = F \square \frac{1}{2} \|\cdot\|^2 \text{ and } h/2\alpha = F^* \square \frac{1}{2} \|\cdot\|^2, \\ g'(x) \in \partial F(h'(x)) \text{ for all } x \in H.$$

Due to the monotonicity property of ∂F , the second relation above induces that

$$\langle g'(x) - g'(y), h'(x) - h'(y) \rangle \geq 0 \text{ for all } x \in H,$$

which is the relation (1.7) required.

2.2.2. A second application of the factorization theorem is the following result.

COROLLARY 2. Let $f : H \rightarrow \mathbb{R}$ be a Gâteaux-differentiable function and $\alpha > 0$. Then the next statements are equivalent:

$$(2.9) \quad |\langle f'(x) - f'(y), x - y \rangle| \leq \alpha \|x - y\|^2 \text{ for all } x, y \in H;$$

$$(2.10) \quad \|f'(x) - f'(y)\| \leq \alpha \|x - y\| \text{ for all } x, y \in H.$$

Although it was known for C^2 - functions, this equivalence is rather surprising ; clearly, (2.9) which involves f on line segments is easier to check.

(*) Actually, h is convex whatever S be. But to ensure the convexity of g also, we need the convexity of S .

To prove that (2.9) implies (2.10), it suffices to observe that both $\frac{\alpha}{2} \|\cdot\|^2 - f$ and $\frac{\alpha}{2} \|\cdot\|^2 + f$ are convex functions on H ; (2.10) then follows from the equivalence properties stated in the Introduction.

Corollary 2 answers a question the first author alluded to in [3, p. 48 bottom] concerning the comparison between (globally) $C^{1,1}$ functions f and those satisfying an inequality like (2.9).

2.2.3. A third application of the factorization theorem is a characterization of the so-called α -strongly convex functions. We recall that, given $\alpha > 0$, $f \in \Gamma_0(H)$ is said to be α -strongly convex (or strongly convex with modulus α) if

$$f(tx + (1-t)x') \leq t f(x) + (1-t) f(x') - \frac{\alpha}{2} t(1-t) \|x - x'\|^2$$

for all x, x' in H and $t \in]0, 1[$. In other words, that means that $f - \frac{\alpha}{2} \|\cdot\|^2$ is still a convex function ($\in \Gamma_0(H)$). The next characterization of α -strongly convex functions has also been observed by Volle ([10]) who, furthermore, introduced a new conjugacy mapping for such functions by substituting the "coupling functional"

$$(x, y) \mapsto \frac{\alpha}{2} \|x - y\|^2 \text{ for the usual bilinear functional}$$

$$(x, y) \mapsto \langle x, y \rangle.$$

COROLLARY 3. Let $f \in \Gamma_0(H)$. The following are equivalent :

(2.11) f is α -strongly convex ;

(2.12) $\frac{1}{2\alpha} \|\cdot\|^2 - f^* \in \Gamma_0(H)$;

(2.13) There exists $\varphi \in \Gamma_0(H)$ such that $f \square \varphi = \frac{\alpha}{2} \|\cdot\|^2$.

Condition (2.12) actually says more than what is stated : since f^* is itself in $\Gamma_0(H)$, condition (2.12) implies that

f^* is finite on H ; in fact we will see in the course of the proof that f^* is a $C^{1,1}$ function (*).

Likewise, a consequence of (2.13) is that $\varphi^* = \frac{1}{2\alpha} \|\cdot\|^2 - f^*$, whence the exhibited function φ is α -strongly convex; indeed,

$$(2.14) \quad \varphi = \left(\frac{1}{2\alpha} \|\cdot\|^2 - f^* \right)^* = \frac{\alpha}{2} \|\cdot\|^2 \equiv f,$$

$$(2.15) \quad f = \left(\frac{1}{2\alpha} \|\cdot\|^2 - \varphi^* \right)^* = \frac{\alpha}{2} \|\cdot\|^2 \equiv \varphi.$$

Proof. (2.12) \Rightarrow (2.11). Let g denote the convex function $\frac{1}{2\alpha} \|\cdot\|^2 - f^*$. Since $\alpha g + \alpha f^* = \frac{1}{2} \|\cdot\|^2$, the theorem of

factorization yields that there exists $F \in \Gamma_0(H)$ such that

$\alpha f^* = F \square \frac{1}{2} \|\cdot\|^2$. Consequently, f assigns $\frac{1}{\alpha} F^*(\alpha x) + \frac{\alpha}{2} \|x\|^2$ to $x \in H$, so that $f - \frac{\alpha}{2} \|\cdot\|^2$ is still a convex function. We thus have proved f is α -strongly convex.

(2.11) \Rightarrow (2.13). Let χ denote the convex function $\frac{f}{\alpha} - \frac{1}{2} \|\cdot\|^2$; we set $\varphi = \alpha \chi^* + \frac{\alpha}{2} \|\cdot\|^2$. Starting from the relation $\frac{f}{\alpha} = \chi + \frac{1}{2} \|\cdot\|^2$, we get successively

(*) The equivalence of (2.11) and (2.12) appears also as a by-product of more general results on the duality relations between uniformly convex functions and uniformly smooth convex functions ([2]).

$$\begin{aligned}
 \left(\frac{f}{\alpha} \right)^* &= x^* \square \frac{1}{2} \|\cdot\|^2 \\
 (2.16) \qquad &= \frac{1}{2} \|\cdot\|^2 - \left(x \square \frac{1}{2} \|\cdot\|^2 \right) \quad \text{by Moreau's} \\
 &\text{theorem.}
 \end{aligned}$$

Let us calculate $g = \left(\frac{f}{\alpha} \right) \square \left(\frac{\varphi}{\alpha} \right)$. Since $g^* = \left(\frac{f}{\alpha} \right)^* + \left(\frac{\varphi}{\alpha} \right)^*$, we infer from the definition of φ and (2.16) :

$$g^* = \frac{1}{2} \|\cdot\|^2 - \left(x \square \frac{1}{2} \|\cdot\|^2 \right) + x \square \frac{1}{2} \|\cdot\|^2 = \frac{1}{2} \|\cdot\|^2.$$

Whence $g = \frac{1}{2} \|\cdot\|^2$ and (2.13) is secured.

(2.13) \Rightarrow (2.12) From $f \square \varphi = \frac{\alpha}{2} \|\cdot\|^2$ we derive

$$f^* + \varphi^* = \frac{1}{2\alpha} \|\cdot\|^2, \text{ so that } \frac{1}{2\alpha} \|\cdot\|^2 - f^* = \varphi^* \in \Gamma_0(H). \quad \blacksquare$$

3 - COMPARISON WITH MOREAU'S APPROACH

In his seminal 1965 paper ([8]), Moreau extensively studied the functions of the form $F \square \frac{1}{2} \|\cdot\|^2$, $F \in \Gamma_0(H)$, and defined the so-called *proximal mapping* prox_F which assigns to $x \in H$ the unique point where the infimum of $u \mapsto F(u) + \frac{1}{2} \|x - u\|^2$ is achieved. Among other properties, he proved that prox_F is a Lipschitz mapping (with Lipschitz constant 1) and that prox_F is actually a gradient mapping (i.e., there is a differentiable function ϕ , called primitive function of prox_F , such that $\phi'(x) = \text{prox}_F(x)$ for all $x \in H$). In a much less read section ([8, §9]), Moreau introduced a binary relation between convex functions by defining what he meant by "a convex function g less convex than a convex function f ". More interesting is the characterization of such a

relationship when f is $\frac{1}{2} \|\cdot\|^2$ precisely, which now allows us to make connections with our approach.

According to Moreau ([8, définition 9.b]), a convex function g is less convex than a convex function f (or f is more convex than g) if there exists a convex function h such that $f = g + h$. He then proved the equivalence of the following properties ([8, Proposition 9.b and Proposition 10.b] :

(3.1) $g \in \Gamma_o(H)$ is less convex than $\frac{1}{2} \|\cdot\|^2$;

(3.2) The conjugate function of $g \in \Gamma_o(H)$ is more convex than $\frac{1}{2} \|\cdot\|^2$;

(3.3) g is the primitive function of a proximal mapping ;

(3.4) $g \in \Gamma_o(H)$ is differentiable and g' is Lipschitz on H with a Lipschitz constant 1.

(3.1) expresses the existence of a convex function h such that $g + h = \frac{1}{2} \|\cdot\|^2$, which is precisely the situation we have considered here. According to (3.4), such a g is differentiable and $\|g'(x) - g'(y)\| \leq \|x - y\|$ for all $x, y \in H$; the property we were looking for from the beginning is stronger, namely : $\|g'(x) - g'(y) - \frac{x-y}{2}\| \leq \frac{1}{2} \|x-y\|$ (cf. Introduction).

Moreover, the factorization of g (and h) does not appear explicitly and a characterization like (3.3) uses heavily the properties of the proximal mapping.

Our approach, based on the deconvolution operation, allowed us to get at an explicit formulation of F in the factorization theorem (Theorem 1), thereby shedding a new light on Moreau's theorem.

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