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Smoothness of the Metric Projection onto Nonconvex Bodies in Hilbert Spaces^{*}

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Abstract

Based on a fundamental work of R. B. Holmes from 1973, we study differentiability properties of the metric projection onto prox-regular sets. We show that if the set is a nonconvex body with a C^{p+1} -smooth boundary, then the projection is C^p -smooth near suitable open truncated normal rays, which are determined only by the function of prox-regularity. A local version of the same result is established as well, namely, when the smoothness of the boundary and the prox-regularity of the set are assumed only near a fixed point. Finally, similar results are derived when the prox-regular set is itself a C^{p+1} -submanifold.

Key words: distance function, metric projection, nonconvex body, prox-regular set, normal cone, submanifold.

2010 Mathematics Subject Classification: Primary 41A50, 49J52, 58C20. Secondary 46C05, 58B10.

1 Introduction

In his 1973 fundamental paper [13], R. B. Holmes showed that, whenever we have a closed convex set K in a Hilbert space X such that

- (i) K has nonempty relative interior (namely, the interior of K as a subset of $Y = \overline{\text{aff}}(K)$ is nonempty), and
- (ii) the boundary of K as a subset of Y, $\operatorname{bd} K$, is a \mathcal{C}^{p+1} -submanifold at a point $x_0 \in \operatorname{bd} K$, where p is a positive integer,

then the metric projection P_K is a mapping of class \mathcal{C}^p in an open neighborhood W of the open normal ray

$$\operatorname{Ray}_{x_0}(K) := \{ x_0 + t\nu : t > 0 \},\$$

where ν denotes the unit exterior normal vector of K at x_0 . The main steps of his approach to arrive to this theorem were:

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