

Commutation principles for nonsmooth variational problems on Euclidean Jordan algebras

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Abstract

The commutation principle proved by Ramírez, Seeger, and Sossa in the setting of Euclidean Jordan algebras says that for a Fréchet differentiable function Θ and a spectral function F , any local minimizer or maximizer a of $\Theta + F$ over a spectral set \mathcal{E} operator commutes with the gradient of Θ at a . In this paper, we improve this commutation principle by allowing Θ to be nonsmooth with regularity assumptions over it. For example, for the case of local minimizer, we show that a operator commutes with some element of the limiting (Mordukhovich) subdifferential of Θ at a provided that Θ is subdifferentially regular at a satisfying a qualification condition. For the case of local maximizer, we prove that a operator commutes with each element of the (Fenchel) subdifferential of Θ at a whenever this subdifferential is nonempty. As an application, we characterize the local optimizers of shifted strictly convex spectral functions and norms over automorphism invariant sets.

References

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