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CORRIGENDUM ON: OPTIMALITY CONDITIONS AND DUALITY FOR MULTIOBJECTIVE SEMI-INFINITE PROGRAMMING WITH DATA UNCERTAINTY VIA MORDUKHOVICH SUBDIFFERENTIAL (YUGOSLAV JOURNAL OF OPERATIONS RESEARCH, VOL. 31, NO 4, DOI: HTTPS://DOI.ORG/10.2298/YJOR201017013P)

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The author of the article "Optimality Conditions and Duality for Multiobjective Semi-Infinite Programming with Data Uncertainity via Mordukhovich Subdifferential", Thanh-Hung Pham has informed the Editor about necessary corrections of the paper, as follows:

The whole paragraphs, or the parts, starting with Example 13 should be replaced by the text:

Example 13. Let $f : \mathbb{R} \to \mathbb{R}$ be defined by

$$f(x) = \begin{cases} \frac{x}{4}, & \text{if } x \ge 0, \\ x, & \text{if } x < 0. \end{cases}$$

By simple computation, we have

$$\partial^{M} f(0) = \{\frac{1}{4}, 1\}.$$

It is easy to see that f is ε -pseudo-convex of type II but not ε -pseudo-convex of type I at x=0. We first prove that f is ε -pseudo-convex of type II at x=0. Indeed, take $y=-1, \xi=\frac{1}{4}\in \partial^M f(0)=\{\frac{1}{4},1\}$ and $\varepsilon=\frac{1}{4}$. Clearly,

$$f(y) + \sqrt{\varepsilon}|y - x| = -1 + \frac{1}{2} = -\frac{1}{2} \le 0 = f(x),$$

which implies

$$\langle \xi, y - x \rangle = -\frac{1}{4} \le 0.$$

We now prove that f is not ε -pseudo-convex of type I at x=0. Indeed, take $y=-1, \xi=\frac{1}{4}\in \partial^M f(0)=\{\frac{1}{4},1\}$ and $\varepsilon=\frac{1}{4}$. Clearly,

$$f(y) + \sqrt{\varepsilon} |y - x| = -1 + \frac{1}{2} = -\frac{1}{2} \leq 0 = f(x).$$

However,

$$\langle \xi, y-x \rangle + \sqrt{\varepsilon} |y-x| = -\frac{1}{4} + \frac{1}{2} = \frac{1}{4} \geq 0.$$

Next, we can derive the following sufficient condition for a quasi ε —solution of (RSIP).

Theorem 14. Let $\varepsilon \geq 0$ and Ω be convex set. Assume that $(\bar{x}, \bar{\lambda}_t, \bar{v}_t) \in F \times \mathbb{R}_+^{(T)} \times V_t$ satisfies the robust approximate KKT condition with respect to ε . If f(.) is Mordukhovich ε -pseudo-convex of type I at \bar{x} and $g_t(., \bar{v}_t), t \in T$ is Mordukhovich quasi-convex at \bar{x} , then $\bar{x} \in F$ is a quasi ε -solution of (RSIP).

Proof. Let $(\bar{x}, \bar{\lambda}_t, \bar{v}_t) \in F \times \mathbb{R}^{(T)}_+ \times \mathcal{V}_t$ be satisfied regarding the robust approximate KKT condition with respect to ε . Therefore, there exist $\xi_0 \in \partial^M f(\bar{x}), \xi_t \in \partial_x^M g(\bar{x}, \bar{v}_t), \forall t \in T$ with $w \in N^M(\bar{x}; \Omega)$ and $b \in \mathbb{B}$, such that

$$\xi_0 + \sum_{t \in T} \bar{\lambda}_t \xi_t + w + \sqrt{\varepsilon}b = 0. \tag{5}$$

Since $b \in \mathbb{B}, w \in N^M(\bar{x}; \Omega)$ and Ω is convex set, it follows that, for any $x \in F$,

$$\langle w, x - \bar{x} \rangle \leq 0, \langle b, x - \bar{x} \rangle \leq ||x - \bar{x}||.$$

From (5), we have

$$\left\langle \xi_0 + \sum_{t \in T} \bar{\lambda}_t \xi_t, x - \bar{x} \right\rangle + \sqrt{\varepsilon} ||x - \bar{x}|| \ge 0,$$

which means that

$$\langle \xi_0, x - \bar{x} \rangle + \sqrt{\varepsilon} ||x - \bar{x}|| \ge - \left\langle \sum_{t \in T} \bar{\lambda}_t \xi_t, x - \bar{x} \right\rangle.$$
 (6)

Moreover, if $t \in T(\lambda)$, then $g_t(\bar{x}, \bar{v}_t) = 0$. Note that for any $x \in F$, then $g_t(x, \bar{v}_t) \leq 0$ for any $t \in T$. It follows that $g_t(x, \bar{v}_t) \leq g_t(\bar{x}, \bar{v}_t)$ for any $x \in F$ and $t \in T(\lambda)$. By the Mordukhovich quasi-convexity of $g_t(\cdot, \bar{v}_t)$ at \bar{x} and $\xi_t \in \partial_x^M g_t(\bar{x}, \bar{v}_t)$, we obtain

$$(\xi_t, x - \bar{x}) \le 0.$$
 (7)

Combining (6) and (7), we obtain

$$\langle \xi_0, x - \bar{x} \rangle + \sqrt{\varepsilon} ||x - \bar{x}|| \ge 0.$$

Since $f(., \bar{u})$ is Mordukhovich ε -pseudo-convex of type I at \bar{x} , it follows from Definition 11 that

$$f(x) + \sqrt{\varepsilon}||x - \bar{x}|| \ge f(\bar{x}).$$

Therefore, \bar{x} is a quasi ε -solution of (RSIP). This completes the proof. \Box

Now, we present an example to show the importance of the Mordukhovich ε -pseudo-convexity of type I in Theorem 14 (function f(.) is given in [27] page 87).

Example 15. Let $x \in \mathbb{R}, t \in T = [0,1], \Omega = [0,+\infty)$ and $v_t \in \mathcal{V}_t = [2-t,2+t]$ for any $t \in T$. Let $f : \mathbb{R} \to \mathbb{R}$ and $g : \mathbb{R} \times \mathcal{V}_t \to \mathbb{R}$ be defined by

$$f(x) = \left\{ \begin{array}{ll} x^2 \sin \frac{1}{x}, & \text{if } x \neq 0, \\ 0, & \text{if } x = 0, \end{array} \right.$$

and

$$g_t(x, v_t) = tx^2 - 2v_t x$$

 $g_t(x,v_t)=tx^2-2v_tx.$ Then, F=[0,2] and $N^M(\bar x;\Omega)=N^M(\bar x;[0,+\infty))=(-\infty,0]$. Let us consider $\bar x=0,\bar\lambda_t=0$ and $\bar v_t=2-t$. Note that f(.) is locally Lipschitz at $\bar x$ and $g_t(.,\bar v_t)$ is convex at $\bar x$. We have,

$$\partial^{M} f(\bar{x}) = [-1,1] (\ see\ [27]\ page\ 87)\ and\ \partial_{x}^{M} g_{t}(\bar{x},\bar{v}_{t}) = \left\{2(t-2)\right\}.$$

We prove that f(.) is not Mordukhovich ε -pseudo-convex of type I at \bar{x} . Indeed, take $\bar{y} = \frac{2}{3\pi}, \xi = 0 \in \partial^M f(\bar{x}) = [-1,1]$ and $0 \le \sqrt{\varepsilon} \le \frac{2}{3\pi}$. Clearly,

$$\langle \xi, \bar{y} - \bar{x} \rangle + \sqrt{\varepsilon} |\bar{y} - \bar{x}| = \sqrt{\varepsilon} |\bar{y} - \bar{x}| \ge 0.$$

However.

$$f(\bar{y}) + \sqrt{\varepsilon}|\bar{y} - \bar{x}| = -\frac{4}{9\pi^2} + \sqrt{\varepsilon} \cdot \frac{2}{3\pi} \le 0 = f(\bar{x}).$$

Now, take an arbitrarily $0 \le \sqrt{\varepsilon} \le \frac{2}{3\pi}$. Then, $(\bar{x}, \bar{\lambda}_t, \bar{v}_t) \in F \times \mathbb{R}_+^{(T)} \times \mathcal{V}_t$ satisfies the robust approximate KKT conditions with respect to ε . Indeed, let us select $\sqrt{\overline{\varepsilon}} = \frac{1}{0}, \bar{x} = 0, \bar{\lambda}_t = 0, \bar{v}_t = 2 - t \text{ and } \mathbb{B} = [-1, 1].$ Then,

$$0 \in \left(-\infty, \frac{4}{3}\right] = \partial^M f(\bar{x}) + \sum_{t \in T} \bar{\lambda}_t \partial_x^M g_t(\bar{x}, \bar{v}_t) + N^M(\bar{x}; \mathbb{R}) + \sqrt{\varepsilon} \mathbb{B},$$

and $\bar{\lambda}_t g(\bar{x}, \bar{v}_t) = 0$. However, $\bar{x} = 0$ is not a quasi ε -solution of (RSIP). In order to see this, let us take $x = \frac{2}{3\pi} \in F$ and $\sqrt{\varepsilon} = \frac{1}{9}$. Then,

$$f(x) + \sqrt{\varepsilon}|x - \bar{x}| = -\frac{4}{9\pi^2} + \frac{2}{27\pi} < 0 = f(\bar{x}).$$

In the special case when V_t is a singleton, we can obtain the following result.

Corollary 16. Consider problem (SIP). Let $\varepsilon \geq 0$ and Ω be convex set. Assume that $(\bar{x}, \bar{\lambda}_t) \in F \times \mathbb{R}^{(T)}_+$ satisfies approximate KKT condition with respect to ε . If f is Mordukhovich ε -pseudo-convex of type I at \bar{x} and $g_t, t \in T$ is Mordukhovich quasi-convex at \bar{x} , then $\bar{x} \in F$ is a quasi ε -solution of (SIP).

In the following theorem, we give another sufficient optimality condition for robust ε -quasi-minimum of (RSIP).

Theorem 17. Let $\varepsilon \geq 0$ and Ω be convex set. Assume that $(\bar{x}, \bar{\lambda}_t, \bar{v}_t) \in F \times \mathbb{R}_+^{(T)} \times V_t$ satisfies the robust approximate KKT condition with respect to ε . If f(.) is Mordukhovich ε -pseudo-convex of type II at \bar{x} and $g_t(., \bar{v}_t)$, $t \in T$ is Mordukhovich ε -quasi-convex at \bar{x} , then $\bar{x} \in F$ is a quasi ε -solution of (RSIP).

Proof. Similarly to the proof of Theorem 14, there exist $\xi_0 \in \partial^M f(\bar{x}), \xi_t \in \partial^M_x g(\bar{x}, \bar{v}_t), \forall t \in T$ with $w \in N^M(\bar{x}; \Omega)$ and $b \in \mathbb{B}$, such that

$$\langle \xi_0, x - \bar{x} \rangle \ge -\sqrt{\varepsilon} ||x - \bar{x}|| - \left\langle \sum_{t \in T} \bar{\lambda}_t \xi_t, x - \bar{x} \right\rangle.$$
 (8)

On the other hand, if $t \in T(\lambda)$, then $g_t(\bar{x}, \bar{v}_t) = 0$. Note that for any $x \in F$, $g_t(x, \bar{v}_t) \leq 0$ for any $t \in T$. It follows that $g_t(x, \bar{v}_t) \leq g_t(\bar{x}, \bar{v}_t)$ for any $x \in F$ and $t \in T(\lambda)$. By the Mordukhovich ε -quasi-convexity of $g_t(., \bar{v}_t)$ at \bar{x} and $\xi_t \in \partial_x^M g_t(\bar{x}, \bar{v}_t)$, we obtain

$$\langle \xi_t, x - \bar{x} \rangle + \sqrt{\epsilon} ||x - \bar{x}|| \le 0.$$
 (9)

Combining (8) and (9), we obtain

$$\langle \xi_0, x - \bar{x} \rangle \ge 0.$$

Since $f(., \bar{u})$ is Mordukhovich ε -pseudo-convex of type II at \bar{x} , it follow from Definition 11 that

$$f(x) + \sqrt{\varepsilon}||x - \bar{x}|| \ge f(\bar{x}).$$

Therefore, \bar{x} is a quasi ε -solution of (RSIP). This completes the proof. \square

Now, we present an example to show the importance of the Mordukhovich ε -pseudo-convexity of type II in Theorem 17.

Example 18. Let $f, g_t, t \in T, \Omega$ and \mathcal{V}_t be defined as in Example 15. Then, F = [0,2] and $N^M(\bar{x};\Omega) = N^M(\bar{x};[0,+\infty)) = (-\infty,0]$. Let us consider $\bar{x} = 0, \bar{\lambda}_t = 0$, and $\bar{v}_t = 2 - t$. Note that f(.) is locally Lipschitz at \bar{x} and $g_t(.,\bar{v}_t)$ is convex at \bar{x} . We have.

$$\partial^{M} f(\bar{x}) = [-1, 1] \text{ and } \partial_{x}^{M} g_{t}(\bar{x}, \bar{v}_{t}) = \{2(t-2)\}.$$

We prove that $f(.,\bar{u})$ is not Mordukhovich ε -pseudo-convex of type II at \bar{x} . Indeed, take $\bar{y} = \frac{2}{3\pi}, \xi = 0 \in \partial^M f(\bar{x}) = [-1,1]$ and $0 \le \sqrt{\varepsilon} \le \frac{2}{3\pi}$. Clearly,

$$\langle \xi, \bar{y} - \bar{x} \rangle = 0 \ge 0.$$

However,

$$f(\bar{y}) + \sqrt{\varepsilon}|\bar{y} - \bar{x}| = -\frac{4}{9\pi^2} + \sqrt{\varepsilon} \cdot \frac{2}{3\pi} \le 0 = f(\bar{x}).$$

Now, take an arbitrarily $0 \le \sqrt{\varepsilon} \le \frac{2}{3\pi}$. From Example 15, $(\bar{x}, \bar{\lambda}_t, \bar{v}_t) \in F \times \mathbb{R}_+^{(T)} \times V_t$ satisfies the robust approximate KKT conditions with respect to ε . By virtue of Example 15, $\bar{x} = 0$ is not a quasi ε -solution of (RSIP).

In the special case when V_t is a singleton, we can obtain the following result.

Corollary 19. Consider problem (SIP). Let $\varepsilon \geq 0$ and Ω be convex set. Assume that $(\bar{x}, \bar{\lambda}_t) \in F \times \mathbb{R}_+^{(T)}$ satisfies approximate KKT condition with respect to ε . If f is Mordukhovich ε -pseudo-convex of type II at \bar{x} and g_t , $t \in T$ is Mordukhovich ε -quasi-convex at \bar{x} , then $\bar{x} \in F$ is an ε -quasi-minimum of (SIP).

Motivated by the definition of generalized convexity due to [8, 9] and [20], we introduce a new concept of generalized convexity as follows:

Definition 20. Let $g_T := (g_t)_{t \in T}, \varepsilon \geq 0$.

 (i) We say that (f, g_T) is Mordukhovich ε-quasi generalized convex on F at x̄, if for any x ∈ F, ξ₀ ∈ ∂^M f(x̄) and ξ_t ∈ ∂^M_x g_t(x̄, v_t), v_t ∈ V_t, t ∈ T, there exists w ∈ ℝⁿ such that

$$\langle \xi_0, w \rangle + \sqrt{\varepsilon} ||x - \bar{x}|| \ge 0 \Rightarrow f(x) + \sqrt{\varepsilon} ||x - \bar{x}|| \ge f(\bar{x}),$$

 $g_t(x, v_t) \le g_t(\bar{x}, v_t) \Rightarrow \langle \xi_t, w \rangle \le 0, \forall t \in T,$

and

$$\langle b, w \rangle \le ||x - \bar{x}||, \forall b \in \mathbb{B}.$$

(ii) We say that (f,g_T) is Mordukhovich strictly ε-quasi generalized convex on F at x̄, if for any x ∈ F, ξ₀ ∈ ∂^M f(x̄) and ξ_t ∈ ∂^M_x g_t(x̄, v_t), v_t ∈ V_t, t ∈ T, there exists w ∈ ℝⁿ such that

$$\begin{split} \langle \xi_0, w \rangle + \sqrt{\overline{\varepsilon}} ||x - \bar{x}|| &\geq 0 \Rightarrow f(x) + \sqrt{\overline{\varepsilon}} ||x - \bar{x}|| > f(\bar{x}), \\ g_t(x, v_t) &\leq g_t(\bar{x}, v_t) \Rightarrow \langle \xi_t, w \rangle \leq 0, \forall t \in T, \end{split}$$

and

$$\langle b, w \rangle \le ||x - \bar{x}||, \forall b \in \mathbb{B}.$$

Now, let us provide an example illustrating our Definition 20 (i).

Example 21. Let $x \in \mathbb{R}, t \in T = [0,1]$ and $v_t \in \mathcal{V}_t = [-t-1,-t]$ for any $t \in T, \mathbb{B} = [-1,1]$. Let $f : \mathbb{R} \to \mathbb{R}$ and $g : \mathbb{R} \times \mathcal{V}_t \to \mathbb{R}$ be defined by

$$f(x) = |x| + x^3$$
 and $g_t(x, v_t) = v_t x^2$.

Then $F = \mathbb{R}$. Let us consider $\bar{x} = 0$, we have $\partial^M f(\bar{x}) = [-1,1]$ and $\partial^M_x g(\bar{x}, v_t) = \{0\}$. Let us consider $x = -1 \in F = \mathbb{R}, \xi_0 = 0 \in \partial^M f(\bar{x}), \xi_t \in \partial^M_x g(\bar{x}, v_t), 0 \le \varepsilon \le 1$, by taking w = x = -1, it follows that $w \in \mathbb{R}$,

$$\begin{split} \langle \xi_0, w \rangle + \sqrt{\varepsilon} |x - \bar{x}| &= \sqrt{\varepsilon} \ge 0 \Rightarrow f(x) + \sqrt{\varepsilon} |x - \bar{x}| = \sqrt{\varepsilon} \ge 0 = f(\bar{x}), \\ g_t(x, v_t) &= v_t \le g_t(\bar{x}, v_t) = 0 \Rightarrow \langle \xi_t, w \rangle = 0 \le 0, t \in T, \end{split}$$

and

$$\langle b,w\rangle = -b \leq ||x-\bar{x}|| = 1, \forall b \in [-1,1].$$

This shows that (f, g_T) is Mordukhovich ε -quasi generalized convex on F at $\bar{x} \in F$.

Next, we give sufficient conditions for a feasible point of problem (RSIP) to be a quasi ε —solution and a quasi weakly ε —solution.

Theorem 22. Let $\varepsilon \geq 0$. Assume that $(\bar{x}, \bar{\lambda}_t, \bar{v}_t) \in F \times \mathbb{R}_+^{(T)} \times \mathcal{V}_t$ satisfies the robust approximate KKT conditions with respect to ε .

- (i) If (f,g_T) is Mordukhovich ε-quasi generalized convex on F at x̄, then x̄ is a quasi weakly ε-solution of (RSIP).
- (ii) If (f, g_T) is Mordukhovich strictly ε -quasi generalized convex on F at \bar{x} , then \bar{x} is a quasi ε -solution of (RSIP).

Proof. Since $(\bar{x}, \bar{\lambda}_t, \bar{v}_t) \in F \times \mathbb{R}_+^{(T)} \times \mathcal{V}_t$ satisfies the robust approximate KKT condition with respect to ε , there exists $\xi_0 \in \partial^M f(\bar{x}), \xi_t \in \partial_x^M g(\bar{x}, \bar{v}_t), \forall t \in T$ with $w \in N^M(\bar{x}; \Omega)$ and $b \in \mathbb{B}$, such that

$$\xi_0 + \sum_{t \in T} \bar{\lambda}_t \xi_t + w + \sqrt{\varepsilon}b = 0, \bar{\lambda}_t g_t(\bar{x}, \bar{v}_t) = 0.$$

or, equivalent

$$\xi_0 + \sum_{t \in T} \bar{\lambda}_t \xi_t + \sqrt{\varepsilon}b = -w. \tag{10}$$

We first prove (i). Suppose on contrary that \bar{x} is not a quasi weakly ε -solution of (RSIP). It then follows that there exists $x \in F$ satisfying

$$f(x) + \sqrt{\varepsilon}||x - \bar{x}|| \le f(\bar{x}).$$
 (11)

On the other hand, if $t \in T(\lambda)$, then $g_t(\bar{x}, \bar{v}_t) = 0$. Note that for any $x \in F$, then $g_t(x, \bar{v}_t) \leq 0$ for any $t \in T$. It follows that

$$g_t(x, \bar{v}_t) \le g_t(\bar{x}, \bar{v}_t)$$
, for any $x \in F$ and $t \in T(\lambda)$. (12)

By the Mordukhovich ε -quasi generalized convexity of (f, g_T) on \mathcal{F} at \bar{x} and (11), (12), there exists $d \in \mathbb{R}^n$ such that $(x \neq \bar{x})$

$$\langle \xi_0, d \rangle + \sqrt{\varepsilon} ||x - \bar{x}|| < 0,$$

 $\langle \xi_t, d \rangle \le 0, t \in T,$

and

$$\langle b, d \rangle \le ||x - \bar{x}||, \forall b \in \mathbb{B}.$$
 (13)

Therefore, we have

$$\langle \xi_0, d \rangle + \sum_{t \in T} \bar{\lambda}_t \langle \xi_t, d \rangle + \sqrt{\varepsilon} ||x - \bar{x}|| < 0.$$

On the other hand, by (13), one has

$$\left\langle \xi_0 + \sum_{t \in T} \bar{\lambda}_t \xi_t + \sqrt{\varepsilon} b, d \right\rangle < 0,$$

which contradicts (10).

We now prove (ii). Suppose on contrary that \bar{x} is not a quasi ε —solution of (RSIP). It then follows that there exists $x \in F$ satisfying

$$f(x) + \sqrt{\varepsilon}||x - \bar{x}|| < f(\bar{x}).$$
 (14)

On the other hand, if $t \in T(\lambda)$, then $g_t(\bar{x}, \bar{v}_t) = 0$. Note that for any $x \in F$, then $g_t(x, \bar{v}_t) \leq 0$ for any $t \in T$. It follows that

$$g_t(x, \bar{v}_t) \le g_t(\bar{x}, \bar{v}_t)$$
, for any $x \in F$ and $t \in T(\lambda)$. (15)

By the Mordukhovich strictly ε -quasi generalized convexity of (f, g_T) on F at \bar{x} and (14), (15), there exists $d \in \mathbb{R}^n$ such that

$$\langle \xi_0, d \rangle + \sqrt{\varepsilon} ||x - \bar{x}|| < 0,$$

$$\langle \xi_t, d \rangle \le 0, t \in T,$$

and

$$\langle b, d \rangle \le ||x - \bar{x}||, \forall b \in \mathbb{B}.$$
 (16)

Therefore, we have

$$\langle \xi_0, d \rangle + \sum_{t \in T} \bar{\lambda}_t \, \langle \xi_t, d \rangle + \sqrt{\varepsilon} ||x - \bar{x}|| < 0.$$

On the other hand, by (16), one has

$$\left\langle \xi_0 + \sum_{t \in T} \bar{\lambda}_t \xi_t + \sqrt{\varepsilon} b, d \right\rangle < 0,$$

which contradicts (10). This completes the proof.

4. MOND-WEIR TYPE DUALITY IN ROBUST APPROXIMATE OPTIMIZATION PROBLEM

In this section, we investigate some results for ε -Mond-Weir type robust duality for robust optimization problems under Mordukhovich ε -quasi generalized convexity assumptions.

Now, we consider the Mond–Weir type dual problem (RUD) of (RSIP) as given by

$$(\text{RUD}) \quad \left\{ \begin{array}{ll} \max & f(y) \\ \text{s.t.} & 0 \in \partial^M f(y) + \sum_{t \in T} \lambda_t \partial_x^M g_t(y, v_t) + N^M(y; \Omega) + \sqrt{\varepsilon} \mathbb{B}, \\ & \lambda_t g_t(y, v_t) \geq 0, \\ & y \in \Omega, \lambda_t \in \mathbb{R}_+^{(T)}, \varepsilon \geq 0, v_t \in \mathcal{V}_t, t \in T. \end{array} \right.$$

The feasible set of (RUD) is defined by

$$F_{\text{RUD}} = \{(y, \lambda_t, v_t) \in \Omega \times \mathbb{R}_+^{(T)} \times \mathcal{V}_t \mid 0 \in \partial^M f(y) + \sum_{t \in T} \lambda_t \partial_x^M g_t(y, v_t) + N^M(y; \Omega) \}$$

$$+\sqrt{\varepsilon}\mathbb{B}, \lambda_t g_t(y, v_t) \ge 0.$$
.

Now, we give the following definition of a robust approximate quasi-solution for (RUD).

Definition 23. Let $\varepsilon \geq 0$.

 (i) We say that (ȳ, λ̄_t, v̄_t) ∈ F_{RUD} is a quasi ε-solution of (RUD) if for any (y, λ_t, v_t) ∈ F_{RUD},

$$f(\bar{y}) + \sqrt{\varepsilon}||y - \bar{y}|| \ge f(y).$$

 (ii) We say that (ȳ, Λ̄_t, v̄_t) ∈ F_{RUD} is a quasi weakly ε-solution of (RUD) if for any (y, λ_t, v_t) ∈ F_{RUD},

$$f(\bar{y}) + \sqrt{\varepsilon}||y - \bar{y}|| > f(y).$$

Now, we establish the following approximate weak duality theorem, which holds between (RSIP) and (RUD).

Theorem 24. Let $\varepsilon \geq 0$ and $x \in F$. Suppose that $(\bar{x}, \bar{\lambda}_t, \bar{v}_T) \in F_{RUD}$.

(i) If (f,g_T) is Mordukhovich ε -quasi generalized convex on F at \bar{x} , then

$$f(x) > f(\bar{x}) - \sqrt{\varepsilon}||x - \bar{x}||.$$

(ii) If (f,g_T) is Mordukhovich strictly ε -quasi generalized convex on F at \bar{x} ,

$$f(x) \ge f(\bar{x}) - \sqrt{\varepsilon}||x - \bar{x}||.$$

Proof. Since $(\bar{x}, \bar{\lambda}_t, \bar{v}_t) \in F_{RUD}$, we have $\bar{x} \in \Omega, \bar{v}_t \in V_t, \bar{\lambda}_t \geq 0, t \in T$ and

$$0 \in \partial^{M} f(\bar{x}) + \sum_{t \in T} \bar{\lambda}_{t} \partial_{x}^{M} g_{t}(\bar{x}, \bar{v}_{t}) + N^{M}(\bar{x}; \Omega) + \sqrt{\varepsilon} B, \tag{17}$$

From (17), there exist $\xi_0 \in \partial^M f(x), \xi_t \in \partial_x^M g(x, v_t), \forall t \in T$ with $w \in N^M(x; \Omega)$ and $b \in \mathbb{B}$, such that

$$\xi_0 + \sum_{t \in T} \lambda_t \xi + \sqrt{\varepsilon}b = -w.$$
 (18)

We first prove (i). Let $x \in F$. Suppose on contrary that

$$f(x) \le f(\bar{x}) - \sqrt{\varepsilon}||x - \bar{x}||.$$
 (19)

Note that for any $x \in F$, $g_t(x, \bar{v}_t) \leq 0$ for any $t \in T$ and $\bar{\lambda}_t \geq 0, \bar{\lambda}_t g_t(\bar{x}, \bar{v}_t) \geq 0, \bar{v}_t \in \mathcal{V}_t, t \in T$. It follows that

$$g_t(x, \bar{v}_t) \le 0 \le g_t(\bar{x}, \bar{v}_t).$$
 (20)

By the Mordukhovich ε —quasi generalized convexity of (f, g_T) on F at \bar{x} and (19), (20), there exists $d \in \mathbb{R}^n$ such that $(x \neq \bar{x})$

$$\begin{split} \langle \xi_0, d \rangle + \sqrt{\varepsilon} ||x - \bar{x}|| &< 0, \\ \langle \xi_t, d \rangle &\leq 0, t \in T, \\ \langle b, d \rangle &\leq ||x - \bar{x}||, \forall b \in \mathbb{B}. \end{split}$$

Therefore, we have

$$\langle \xi_0, d \rangle + \sum_{t \in T} \bar{\lambda}_t \langle \xi_t, d \rangle + \sqrt{\varepsilon} ||x - \bar{x}|| < 0. \tag{21}$$

On the other hand, by (18), one has

$$\langle \xi_0, d \rangle + \sum_{t \in T} \bar{\lambda}_t \langle \xi_t, d \rangle + \sqrt{\varepsilon} ||x - \bar{x}|| = -\langle w, d \rangle \ge 0,$$

which contradicts (21). Thus,

$$f(x) > f(\bar{x}) - \sqrt{\varepsilon}||x - \bar{x}||.$$

We now prove (ii). Let $x \in F$. Suppose on contrary that

$$f(x) < f(\bar{x}) - \sqrt{\varepsilon ||x - \bar{x}||}$$
 (22)

".

The Author appologizes for the inconveniences he has made to the readers and the Editors.