

On Set-Valued f -Projections and f -Farthest Point Mappings*

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Communicated by E. W. Cheney

Received July 13, 1982; revised September 2, 1983

Let V be a nonempty closed subset of a separated locally convex space X . Given a lower semi-continuous quasi-convex function f defined on X , one defines here the so-called f -projection $P_{f,V}$. Likewise, given an upper semi-continuous quasi-convex function f on X , one defines here the so-called f -farthest point mapping $Q_{f,V}$. In this exposition, properties of V related to the f -projection $P_{f,V}$ and the f -farthest point mapping $Q_{f,V}$ are defined and several relationships between these properties and continuity of the mappings $P_{f,V}$, $Q_{f,V}$ are explored.

1. INTRODUCTION

Let X, Y be a pair of linear spaces put in duality by a separating bilinear form $\langle \cdot, \cdot \rangle$ and equipped with locally convex topologies compatible with the pairing. Let f be a lower semi-continuous (abbr. l.s.c.) (resp., upper semi-continuous (abbr. u.s.c.)) quasi-convex function defined on X and satisfying $f(\theta) = 0$. Recall that (cf. Daniel [6, p. 14]) f is said to be quasi-convex if the sub-level sets $S_\lambda := \{x \in X: f(x) \leq \lambda\}$ are convex for each $\lambda \in \mathbb{R}$. Given a nonempty closed subset V of X and $x \in X$, let $f_V(x)$ (resp. $f^V(x)$) denote the number: $\inf\{f(x-v): v \in V\}$ (resp. $\sup\{f(x-v): v \in V\}$), possibly $= -\infty$ (resp. ∞). Let $P_{f,V}(x)$ (resp. $Q_{f,V}(x)$) denote the set $\{v \in V: f(x-v) =$

* This was the title of the talk of the first author in The Second Edmonton Conference on Approximation Theory, 1982.

[†] Research of the first author was partially supported by BRNS Grant No. 26/5/82-G.

$f_V(x)$ (resp. the set $\{v \in V: f(x - v) = f^V(x)\}$), eventually void. The set-valued mapping $P_{f,V}$ (resp. $Q_{f,V}$) is called f -projection (resp. f -farthest point mapping) supported on V . V is said to be f -proximal (resp. f -Chebyshev) if $P_{f,V}(x) \neq \emptyset$ (resp. $P_{f,V}(x)$ is a singleton) for each $x \in X$. Likewise, V is said to have the f -farthest point property, abbr. (f -FP)-property (resp. f -unique farthest point property, abbr. (f -UFP)-property) if $Q_{f,V}(x) \neq \emptyset$ (resp. $Q_{f,V}(x)$ is a singleton) for each $x \in X$. In case X is a normed space with the norm topology and f is the given norm, there has been a lot of interest in studying properties of the supporting set related to its f -projection (the so-called metric projection in this case). A fairly up-to-date account of this appears in the excellent survey article of Vlasov [18] (also, cf. Singer [17]). In this case there has also been some recent interest in studying analogous properties of sets related to farthest point mappings (e.g., cf. [1, 2, 7, 11, 12, 14]).

In case f is a sub-linear function, properties of sets related to f -projections and f -farthest point mappings have been investigated in [9] and [10], respectively. The principal aim of the present exposition is to obtain results in the same spirit as in [9] and [10] when f is either a quasi-convex function or a convex function satisfying $f(\theta) = 0$. The key tools required for the purpose are collected in Section 2. These are employed to f -projections in Sections 3 and 4 and to f -farthest point mappings in Section 5.

2. PRELIMINARY RESULTS

Let $f: X \rightarrow \mathbb{R}$ be a continuous convex function satisfying $f(\theta) = 0$. For $r \in \mathbb{R}, r > 0$, let $S_r := \{x: f(x) \leq r\}$ denote the sub-level subset of f . S_r is a convex absorbing set containing the origin θ in its interior. Let $p_r(x) := \inf\{\lambda > 0: x \in \lambda S_r\}$ ($x \in X$) denote the Minkowski gauge of S_r . Then p_r is a nonnegative continuous sublinear function. Given a nonempty closed subset V of X we continue to employ the same terminology as in Section 1 with f replaced by p_r , such as the terms p_r -proximal, p_r -Chebyshev, etc.

LEMMA 2.1. *Let $0 < r_1 < r_2$, then*

$$(i) \quad S_{r_1} \subset S_{r_2} \subset \frac{r_2}{r_1} S_{r_1};$$

$$(ii) \quad p_{r_1} \geq p_{r_2} \geq \frac{r_1}{r_2} p_{r_1}.$$

Moreover, if f is sub-linear, then

$$(iii) \quad S_{r_1} = \frac{r_1}{r_2} S_{r_2} \quad \text{and} \quad p_{r_1} = \frac{r_2}{r_1} p_{r_2}.$$

Proof. This is evident. ■

LEMMA 2.2. *Suppose the convex function f satisfies the property.*

There exists a continuous bijection $\psi: \mathbb{R}_+ \rightarrow \mathbb{R}_+$ ($\mathbb{R}_+ :=$ the set of nonnegative reals) such that

$$f(\lambda x) = \psi(\lambda)f(x) \quad (\lambda \geq 0 \text{ and } x \in X). \quad (*)$$

Then one has

$$S_r = 1/\lambda S_{\psi(\lambda)r}$$

and

$$p_r = \lambda p_{\psi(\lambda)r} \quad (r > 0, \lambda > 0).$$

Furthermore, for $r > 0$, $p_r(x) = 0$ implies $f(x) = 0$.

Proof. In view of (*), for $r > 0$ and $\lambda > 0$, the equality $S_r = 1/\lambda S_{\psi(\lambda)r}$ is obvious. Also,

$$\begin{aligned} p_r(x) &= \inf\{\alpha > 0: x \in \alpha S_r\} \\ &= \inf\{\alpha > 0: x \in \frac{\alpha}{\lambda} S_{\psi(\lambda)r}\} \\ &= \lambda p_{\psi(\lambda)r}(x). \end{aligned}$$

If $p_r(x) = 0$ for some $r > 0$, then there is a sequence $\alpha_n > 0$ such that $x \in \alpha_n S_r$ and $\alpha_n \rightarrow 0$. Since $f(x/\alpha_n) = \psi(1/\alpha_n)f(x) \leq r$ and $\psi(1/\alpha_n) \rightarrow \infty$, we have $f(x) = 0$.

LEMMA 2.3. *Let f be a continuous convex function satisfying $f(\theta) = 0$ and let $r > 0$, then*

- (i) $f(x) \leq r \Leftrightarrow p_r(x) \leq 1$
- (ii) $f(x) = r \Leftrightarrow p_r(x) = 1$
- (iii) $f(x) \geq r \Leftrightarrow p_r(x) \geq 1$.

Proof. This is well known. ■

PROPOSITION 2.4. *Let f be a continuous convex function satisfying $f(\theta) = 0$ and let V be a nonempty closed subset of X . For $x \in X$,*

- (i) *if $P_{f,V}(x) \neq \emptyset$ and $f_V(x) = r > 0$, then $P_{f,V}(x) = P_{p_r,V}(x)$;*
- (ii) *if $Q_{f,V}(x) \neq \emptyset$ and $f^V(x) = s > 0$, then $Q_{f,V}(x) = Q_{p_s,V}(x)$.*

Proof.

$$\begin{aligned}
 f_V(x) = r > 0 &\Rightarrow f(x - v) \geq r, & v \in V \\
 &\Leftrightarrow p_r(x - v) \geq 1, & v \in V \\
 &\Leftrightarrow p_{rV}(x) \geq 1 \\
 &\Rightarrow p_{rV}(x) = 1, & \text{since } P_{f,V}(x) \neq \emptyset.
 \end{aligned}$$

Also,

$$\begin{aligned}
 v_0 \in P_{f,V}(x) &\Leftrightarrow f(x - v_0) = r \\
 &\Leftrightarrow p_r(x - v_0) = 1 \\
 &\Leftrightarrow v_0 \in P_{p_r,V}(x) \quad (\text{since } p_{rV}(x) = 1).
 \end{aligned}$$

This proves (i). The proof of (ii) is identical. ■

PROPOSITION 2.5. *Let f be a nonnegative continuous convex function satisfying $f(x) = 0$ if and only if $x = \theta$ and property (*). We have*

(i) *If V is f -proximal, then $P_{f,V} = P_{p_r,V}$ for each $r > 0$. Consequently, V is p_r -proximal and, moreover, V is p_r -Chebyshev for $r > 0$ if and only if V is f -Chebyshev.*

(ii) *If V satisfies property (f -FP), then $Q_{f,V} = Q_{p_r,V}$ for each $r > 0$. Consequently V satisfies property (p_r -FP) and, moreover, V satisfies property (p_r -UFP) for $r > 0$ if and only if V satisfies property (f -UFP).*

Proof. (i) Let V be f -proximal. If $f_V(x) = 0$, then $x \in V$ and $P_{f,V}(x) = P_{p_r,V}(x) = \{x\}$ for each $r > 0$. If $f_V(x) = r > 0$, then by Proposition 2.4 (i) $P_{f,V}(x) = P_{p_r,V}(x)$. Let $s > 0$ be given. By property (*) choose $\lambda > 0$ such that $\psi(\lambda) = s/r$ and $f(\lambda x) = \psi(\lambda)f(x)$ for x in X . By Lemma 2.2, $p_r = \lambda p_s$. Therefore $P_{p_r,V} = P_{p_s,V}$ and this entails $P_{f,V} = P_{p_r,V}$ for each $r > 0$. The remaining conclusions are obvious.

(ii) The proof is analogous to that of (i). ■

By way of an example, $f(x) = x_1^2 + x_1 x_2 + 2x_2^2$, $x = (x_1, x_2) \in \mathbb{R}^2$, satisfies hypothesis of the preceding proposition.

3. ON f -PROJECTIONS

Throughout this section, unless otherwise stated, we assume f to be a l.s.c. quasi-convex function on X (equivalently, the sub-level sets S_λ of f are assumed closed and convex for each $\lambda \in \mathbb{R}$), and V to be a closed subset of X . Recall (cf. Castaing and Valadier [5, Chap. 1]) that f is said to be *inf*-

compact (resp. *inf-locally compact*) if the sub-level sets S_λ are compact (resp. locally compact) for each $\lambda \in \mathbb{R}$, and f is said to be *inf-bounded* if the sub-level sets S_λ are bounded for each $\lambda \in \mathbb{R}$. It is well known (cf. [5, Chap. 1]) that in case f is a l.s.c. convex function, then with the topology $\sigma(X, Y)$ of X , f is inf-compact iff its polar f^* is $\tau(Y, X)$ continuous at θ (here $\tau(Y, X)$ denotes the Mackey topology of Y) and that with any compatible topology of X , f is inf-locally compact iff $\text{epi}(f)$ is locally compact (here $\text{epi}(f)$ denotes the epigraph of f). Also, in this case f is inf-bounded if $\theta \in \text{core dom}(f^*)$ (cf. Rockafellar [15, Theorem 10]).

The set V is said to be *inf-compact* if for each $x \in X$, each minimizing net v_α in V (i.e., a net satisfying $f(x - v_\alpha) \rightarrow f_V(x)$) has a convergent subnet in V . f is said to be *strongly quasi-convex* (cf. Daniel [6, p. 15]) if for $x_1, x_2 \in X, x_1 \neq x_2$ and $0 < \lambda < 1, f(\lambda x_1 + (1 - \lambda)x_2) < \max\{f(x_1), f(x_2)\}$.

We remark that with verbatim reproductions of proofs Propositions 2.1 and 2.2 and Theorem 2.2 of [9] extend to the case when f is a l.s.c. quasi-convex function and Corollary 2.2 to the case when f is a strongly quasi-convex function.

In case f is a continuous sub-linear function, it is easily verified that $x \rightarrow f_V(x)$ is continuous. Moreover, if we assume V to be inf-compact, then $P_{f,V}$ is u.s.c. (cf. [9, Proposition 2.4]). In what follows, we require the following hypothesis on f (arbitrary) and V :

(H_1) The function $x \rightarrow f_V(x)$ is continuous.

(H_2) For $\varepsilon > 0$ and $\alpha > 0$ assigned arbitrarily, there exists $\beta > 0$ such that $f(x) \leq \alpha$ and $f(y) \leq \beta$ imply $f(x + y) \leq \alpha + \varepsilon$.

By way of example, $f(x) = x^2$ (or $f(x) = \sqrt{|x|}$), $x \in \mathbb{R}$ and $V = [a, b]$ satisfy (H_1) and (H_2).

PROPOSITION 3.1. *Let f be a continuous function satisfying hypotheses (H_1) and (H_2) and let V be inf-compact. Then $P_{f,V}$ is u.s.c.*

Proof. Consider the set $A = \{x \in X: P_{f,V}(x) \cap C \neq \emptyset\}$ for a closed subset C of V . It suffices to prove that A is closed. Let $\{x_\lambda\}_{\lambda \in \Lambda}$ be a net in A such that $x_\lambda \rightarrow x_0$. Choose $v_\lambda \in P_{f,V}(x_\lambda) \cap C$, for each $\lambda \in \Lambda$. Then $f(x_\lambda - v_\lambda) = f_V(x_\lambda)$. Hence, by (H_1), $\lim_\lambda f(x_\lambda - v_\lambda) = f_V(x_0)$. Let $\varepsilon > 0$ and $\varepsilon_1 > 0$ be arbitrary. Set $\alpha = f_V(x_0) + \varepsilon_1$ and select $\beta > 0$ as given by hypothesis (H_2). There is $\lambda_1 \in \Lambda$ such that $f(x_0 - x_\lambda) \leq \beta$ and $f(x_\lambda - v_\lambda) \leq \alpha$ for $\lambda \geq \lambda_1$. Then by hypothesis (H_2),

$$f_V(x_0) \leq f(x_0 - v_\lambda) \leq \alpha + \varepsilon = f_V(x_0) + \varepsilon_1 + \varepsilon.$$

Therefore, $f_V(x_0) \leq \underline{\lim}_\lambda f(x_0 - v_\lambda) \leq \overline{\lim}_\lambda f(x_0 - v_\lambda) \leq f_V(x_0)$. Whence, $\lim_\lambda f(x_0 - v_\lambda) = f_V(x_0)$ and v_λ is a minimizing net. V being inf-compact,

$\{v_\lambda\}$ has a convergent subnet converging to v_0 . C being closed, $v_0 \in C$ and continuity of f entails $v_0 \in P_V(x_0)$. Thus $x_0 \in A$ and A is closed. ■

THEOREM 3.2. *Let f be a continuous, inf-bounded, quasi-convex function and let V be a closed convex set. Assume that hypothesis (H_1) is fulfilled. Then $P_{f,V}$ is u.s.c. if any of the following conditions hold:*

- (1) f is inf-locally compact;
- (2) V is locally compact.

Proof. Suppose that (2) holds. Then by an extension of Proposition 2.2 of [9], V is f -proximal. Consider the set $A = \{x \in X: P_{f,V}(x) \cap C \neq \emptyset\}$, for C a closed subset of V . Let $\{x_\lambda: \lambda \in A\}$ be a net in A such that $x_\lambda \rightarrow x_0$. It would suffice to prove that $x_0 \in A$. Choose $v_\lambda \in C$ satisfying $f(x_\lambda - v_\lambda) = f_V(x_\lambda)$, for each $\lambda \in A$. By (H_1) , $\lim_\lambda f(x_\lambda - v_\lambda) = f_V(x_0)$. Since $f(-x_\lambda) \rightarrow f(-x_0)$, $-x_\lambda$ eventually lies in S_{r_1} , where $r_1 > f(-x_0)$. Likewise, $x_\lambda - v_\lambda$ eventually lies in S_{r_2} for $r_2 > f_V(x_0)$. Since f is quasi-convex, $-v_\lambda = x_\lambda - v_\lambda - x_\lambda$ eventually lies in $2S_r$, for $r = \max\{r_1, r_2\}$. Thus $v_\lambda \in -2S_r \cap V$, eventually. The latter set being closed, bounded, convex and locally compact, it is compact. Thus v_λ has a convergent subnet converging to v . Evidently $v \in P_{f,V}(x_0) \cap C$ and $x_0 \in A$. ■

Remark. If we add hypothesis (H_2) in the last theorem, then evidently, it is a corollary of Proposition 3.1.

4. ON f -SOLARITY OF SETS

Throughout this section, f will be assumed to be a continuous convex function satisfying $f(\theta) = 0$ and V will be assumed a closed subset of X . Given $\bar{v} \in V$, let $\text{Str}(V; \bar{v}) := \bigcup_{v \in V} \{\bar{v} + \lambda(v - \bar{v}): 0 \leq \lambda \leq 1\}$ denote the star-hull of V at \bar{v} . The set V is said to be an f -sun (resp. a strict f -sun) if for each $x \in X$, $\bar{v} \in P_{f,V}(x_\alpha)$ holds for some (resp. each) element $\bar{v} \in P_{f,V}(x)$ and each $\alpha \geq 1$, where $x_\alpha = \bar{v} + \alpha(x - \bar{v})$. In case f is sub-linear or f satisfies the conditions of Proposition 2.5, it is easily verified that V is an f -sun (resp. a strict f -sun) if and only if, for some (resp. each) element $\bar{v} \in P_{f,V}(x)$, we have $\bar{v} \in P_{f, \text{Str}(V; \bar{v})}$. For f sub-linear, this has been observed in [4].

PROPOSITION 4.1. *Let f be as in Proposition 2.5 and let V be f -proximal. If V is an f -sun (resp. a strict f -sun), then V is a p_r -sun (resp. a strict p_r -sun) for each $r > 0$. Conversely, if V is a p_r -sun (resp. a strict p_r -sun) for some $r > 0$, then V is a f -sun (resp. a strict f -sun).*

Proof. By Proposition 2.5, $P_{f,V} = P_{p_r,V}$ for each $r > 0$ and the proof follows immediately from the definitions. ■

The proof of the next theorem appears in [8].

THEOREM 4.2. *Let p be a continuous, inf-compact sub-linear function and let V be p -Chebyshev. Then V is a p -sun.*

THEOREM 4.3. *Let f be a nonnegative, continuous convex function which satisfies*

- (i) $f(x) = 0$ if and only if $x = \theta$;
- (ii) the property (*) of Lemma 2.2;
- (iii) f is inf-compact.

Then each f -Chebyshev set is an f -sun.

Proof. Let V be a closed f -Chebyshev set. In view of (i), it suffices to consider $x \in X$ such that $f_V(x) = r > 0$. Let p denote the Minkowski gauge of S_r . By Proposition 2.5 $P_{f,V} = P_{p,V}$ and V is p -Chebyshev. Also, by (iii) p is inf-compact, and hence, V is p -sun by the last theorem. By Proposition 4.1, V is an f -sun. ■

THEOREM 4.4. *Let f be a nonnegative, continuous convex function satisfying (i), (ii), (iii) of the last theorem and (iv) f is strictly convex and Gâteaux differentiable at each nonzero point of X .*

Then, in X , the class of closed convex sets coincides with the class of closed f -Chebyshev sets.

Proof. If f satisfies (iii) of the last theorem and (iv), then by an extension of Corollary 2.2 of [9], a closed convex set V is f -Chebyshev. Conversely, let V be a closed f -Chebyshev set in X . Then by the last theorem, V is an f -sun. V being f -Chebyshev and f -sun, it follows in view of (i) and (iv) and Proposition 1.3 of [13] that V is convex. ■

Remark. If there is a continuous, inf-compact convex function f on X satisfying $f(\theta) = 0$, then X is finite dimensional. The above theorem is, therefore, a generalization of the following well-known result of Motzkin, Buseman (cf. Singer [16]): In a smooth and rotund Banach space of finite dimension, the class of Chebyshev sets coincides with the class of closed convex sets.

5. ON f -FARTHEST POINT MAPPINGS

As in the last section, we assume for the most part f to be a continuous convex function satisfying $f(\theta) = 0$ and V to be closed subset of X . V is said to be *sup-compact* if each maximizing net $\{v_\alpha\}$ in V (i.e., a net satisfying $f(x - v_\alpha) \rightarrow f^V(x)$) has a convergent subnet.

PROPOSITION 5.1. *Let f be an u.s.c. function and V be a sup-compact subset of X . Then V has property $(f - FP)$.*

Proof. This follows immediately from the definitions. ■

PROPOSITION 5.2. *Let V be a closed set such that $f^V(x) < \infty$ for each $x \in X$ and let f be an u.s.c. function. Consider the following statements:*

- (1) f is inf-compact;
- (2) V is f -bddly compact;
- (3) V is sup-compact;
- (4) V satisfies property $(f - FP)$.

We have (1) \Rightarrow (2) \Rightarrow (3) \Rightarrow (4).

PROPOSITION 5.3. *Let f be as in Proposition 2.5. Let $v_0 \in Q_{f,V}(x_0)$, for $x_0 \in X$. Then $v_0 \in Q_{f,V}(v_0 + \lambda(x_0 - v_0))$ for all $\lambda \geq 1$.*

Proof. For f sub-linear, this is evident. If f satisfies the conditions of Proposition 2.5, then $Q_{f,V} = Q_{p_r,V}$ for each $r > 0$ and the result follows from the sub-linearity of p_r . ■

In case f is a continuous sub-linear function, it is easily verified that $x \rightarrow f^V(x)$ is continuous. Moreover, if V is sup-compact, then $Q_{f,V}$ is u.s.c.

THEOREM 5.4. *Let f be a continuous, inf-bounded, quasi-convex function. Let V be a closed convex set such that $f^V(x) < \infty$, for each $x \in X$ and assume the mapping $x \rightarrow f^V(x)$ to be continuous. Then $Q_{f,V}$ is u.s.c. if any of the following conditions hold:*

- (1) f is inf-locally compact;
- (2) V is locally compact.

Proof. Under the given hypothesis V is inf-compact and by Proposition 5.2, V satisfies property $(f - FP)$. The proof of the proposition is now exactly analogous to the proof of Theorem 3.2. Hence, it is omitted. ■

Remark. In the preceding theorem, the hypothesis that f is inf-bounded and $f^V(x) < \infty$ for each $x \in X$, may be replaced by: V is bounded and satisfies property (f -FP).

V is said to satisfy *property (SF)* if $x_0 \in X$ and $v_0 \in Q_{f,V}(x_0)$ imply $v_0 \in Q_{f,V}(x_\lambda)$, for each $\lambda, 0 < \lambda < 1$, where $x_\lambda = v_0 + \lambda(x_0 - v_0)$. This property is motivated by Proposition 5.3 and yields an answer to the question: *when is a set satisfying property (f -UFP) a singleton?*

THEOREM 5.5. *Let f be as in Proposition 2.5 and let V satisfy property (f -UFP). Assume that f is inf-compact. Then V satisfies property (SF).*

Proof. By Proposition 2.5, $Q_{f,V} = Q_{p_r,V}$ for each $r > 0$. By Theorem 4.1 of [10], p_r being sub-linear, given $x_0 \in X$ and $v_0 \in Q_{p_r,V}(x_0)$, v_0 is in the set $Q_{p_r,V}(x)$ for each $\lambda, 0 < \lambda < 1$. Hence the same is true for $Q_{f,V}$ and V satisfies property (SF). ■

PROPOSITION 5.6. *Let f be a nonnegative, continuous convex function satisfying $f(x) = 0$ if and only if $x = \theta$. Then V satisfies property (SF) if and only if V is a singleton.*

Proof. This is evident. ■

COROLLARY 5.7. *Let f be as in Proposition 2.5 and assume that f is inf-compact. Then V satisfies property (f -UFP) if and only if V is a singleton.*

Proof. This follows immediately from Theorem 5.5 and Proposition 5.6. ■

The preceding corollary extends the main result of [1, Theorem 2].

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