

Exercise 14.46. *Topics: Distance function, convex sets. Prerequisites: [OR9], [17D].*

[19B]

Given $A \subset \mathbb{R}^n$ a closed convex set, we define the distance function $d_A(x)$ as in [OR9]; let $z \notin A$ and x^* the projection of z on A (i.e. the point of minimum distance in the definition of $d_A(z)$). Having fixed $v = (z - x^*)/|z - x^*|$, show that $v \in \partial f(z)$; where ∂f is the subdifferential defined in [188].