

**Theorem 1 (Minkowski)** Let  $A, B$  be two convex sets in  $\mathbb{R}^L$  and  $A \cap B = \emptyset$ . Then there exists  $p \in \mathbb{R}^L$ ,  $p \neq 0$  and a number  $z \in \mathbb{R}$  such that,  $p \cdot x \geq z \geq p \cdot y$  for any  $x \in A, y \in B$ .

Consider a maximization problem  $\max_{x \in X} f(x)$  constrained by  $g_k(x) \leq w_k$  for all  $k = 1, \dots, K$ . We say that  $x \in X$  is feasible, if  $g_k(x) \leq w_k$  for all  $k = 1, \dots, K$ .

**Theorem 2 (Kuhn-Tucker)** Let  $X \subset \mathbb{R}^N$  be convex,  $f : X \rightarrow (-\infty, \infty)$  concave and  $g_k : X \rightarrow (-\infty, \infty)$  convex. Let  $x^*$  be feasible and there exists nonnegative numbers  $\lambda_1, \dots, \lambda_K$  such that:

1. for any  $k$   $\lambda_k = 0$ , where  $g_k(x^*) < w_k$ ,
2.  $x^*$  solves:  $\max_{x \in X} [f(x) - \sum_{k=1}^K \lambda_k g_k(x)]$ ,

then  $x^*$  solves the maximization problem.

Let  $x^*$  solve the maximization problem and there exists  $\underline{x} \in X$ , such that  $g_k(\underline{x}) < w_k$  for any  $k$ . Then there exist non-negative numbers  $\lambda_1, \dots, \lambda_K$  such that 1 and 2 hold.

**Theorem 3 (Brouwer)** Let  $A \subset \mathbb{R}^L$  be non-empty, compact and convex set and function  $f : A \rightarrow A$  continuous. Then there exists  $x^* \in A$ , such that  $x^* = f(x^*)$ .

**Theorem 4 (On local invertability of a differentiable function)** Let  $f : U \rightarrow \mathbb{R}^L$ , where  $U \subset \mathbb{R}^n$  is open, be continuously differentiable on  $B_r(x_0) \subset U$  and  $\det f'(x_0) \neq 0$ . Then there exists a neighbourhood  $O = B_\epsilon(x_0)$  ( $\epsilon < r$ ), such that function  $f|_O : O \rightarrow V$ , (gdzie  $f(O) = V$ ) is invertible.

**Definition 1 (Upper-hemi continuous correspondence)** A correspondence  $f : A \rightarrow 2^Y$ , where  $A \subset \mathbb{R}^L$ , and  $Y \subset \mathbb{R}^K$  is closed is called upper-hemi continuous, if it has a closed graph and images of compact sets are bounded.

**Definition 2 (Lower-hemi continuous correspondence)** A correspondence  $f : A \rightarrow 2^Y$ , where  $A \subset \mathbb{R}^L$ , and  $Y \subset \mathbb{R}^K$  is compact, is called lower-hemi continuous, if for any sequence (elements of  $A$ )  $x_m \rightarrow x \in A$  and any  $y \in f(x)$ , there exists a sequence  $y_m \rightarrow y$  and number  $M$  such that  $y_m \in f(x_m)$  for  $m > M$ .

**Theorem 5 (Berge maximum theorem)** Let  $f : Y \rightarrow \mathbb{R}$  be continuous, and correspondence  $\Gamma : X \rightarrow 2^Y$  continuous<sup>1</sup>. If  $\Gamma(x) \neq \emptyset$ , then function  $M(x) = \max\{f(y) : y \in \Gamma(x)\}$  is continuous on  $X$ , and correspondence  $\Phi(x) = \{y \in \Gamma(x) : f(y) = M(x)\}$  is upper-hemi continuous.

<sup>1</sup>I.e. both upper- and lower-hemicontinuous.

**Theorem 6 (Kakutani)** *Let  $A \subset \mathbb{R}^L$  be a nonempty, compact and convex set and a correspondence  $f : A \rightarrow 2^A$  upper-hemi continuous. If  $f(x)$  is non-empty and convex for every  $x \in A$ , then there exists  $x^* \in A$  such that  $x^* \in f(x^*)$ .*

**Theorem 7 (Shapley-Folkman)** *Let  $x \in \text{con}(\sum_{i=1}^I A_i)$ , where  $(\forall i) A_i \subseteq \mathbb{R}^L$ . Then, there exists  $(a_i)_{i=1}^I$ , such that  $x = \sum_{i=1}^I a_i$ , and  $(\forall i) a_i \in \text{con}(A_i)$  with  $a_i \in A_i$  for all but  $L$  indexes  $i$ .*