Subgradient Computation for the Solution Operator of the Obstacle Problem

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FOR THE SOLUTION OPERATOR OF THE OBSTACLE PROBLEM

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ABSTRACT. The non-differentiability of the solution operator of the obstacle problem is the main challenge in tackling optimization problems with an obstacle problem as a constraint. Therefore, the structure of the Bouligand subdifferential of this operator is interesting from a theoretical and from a numerical point of view. The goal of this article is to characterize and compute a specific element of the Bouligand subdifferential for a wide class of obstacle problems. We allow right-hand sides that can be relatively sparse in $H^{-1}(\Omega)$ and do not need to be distributed among all of $H^{-1}(\Omega)$. Under assumptions on the involved order structures, we investigate the relevant set-valued maps and characterize the limit of a sequence of Gâteaux derivatives. With the help of generalizations of Rademacher's theorem, this limit is shown to be in the considered Bouligand subdifferential. The resulting subgradient is the solution operator of a Dirichlet problem on a quasi-open domain.

1. INTRODUCTION

This article is concerned with the derivation of a generalized gradient for the reduced objective associated with the optimal control of an obstacle problem

$$
\begin{aligned}
&\min_{y,u} \quad J(y,u) \\
&\text{subject to} \quad y \in K_\psi, \\
&\langle Ly - f(u), z - y \rangle_{H^{-1}(\Omega), H_0^1(\Omega)} \geq 0 \quad \text{for all } z \in K_\psi.
\end{aligned}
$$

(1.1)

Here, $\Omega \subset \mathbb{R}^d$ is open and bounded, $J\colon H_0^1(\Omega) \times U \to \mathbb{R}$ is a continuously differentiable objective function and $L \in \mathscr{L}\left(H_0^1(\Omega), H^{-1}(\Omega)\right)$ is a coercive and T-monotone operator. Furthermore, $f\colon U \to H^{-1}(\Omega)$ is a Lipschitz continuous, continuously differentiable and monotone operator on a partially ordered Banach space U. We will specify the precise assumptions on U later on, but the class of Banach spaces U we consider includes the important examples $H^{-1}(\Omega)$, $L^2(\Omega)$ and $\mathbb{R}^n$. The closed convex set K_ψ is of the form

$$
K_\psi := \left\{ z \in H_0^1(\Omega) : z \geq \psi \right\}
$$

and the obstacle $\psi \in H^1(\Omega)$ satisfies $\psi \leq 0$ on $\partial\Omega$. The inequality "$z \geq \psi$" is to be understood pointwise almost everywhere (a.e.) in Ω or, equivalently, pointwise quasi-everywhere (q.e.) in Ω. We denote by $S\colon U \to H_0^1(\Omega)$ the solution operator of (1.1), by $A(u) := \left\{ \omega \in \Omega : S(u)(\omega) = \psi(\omega) \right\}$ the active set and by $A_s(u) = \text{f-supp}(\mu) \subset A(u)$ the strictly active set. Here, μ is the regular Borel measure associated with the multiplier $LS(u) - f(u) \in H^{-1}(\Omega)^+$ and f-supp(μ) denotes the fine support of this measure, see also [Wac14, Appendix A].

In points $u \in U$ where the Lipschitz solution operator $S\colon U \to H_0^1(\Omega)$ is Gâteaux differentiable, the Gâteaux derivative $S'(u)$ is the solution operator to a Dirichlet problem of the

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form

$$(1.2) \qquad \begin{aligned} &\xi \in H_0^1(D(u)), \\ &\left\langle L\xi - f'(u;h), z \right\rangle_{H^{-1}(\Omega), H_0^1(\Omega)} = 0 \quad \text{for all } z \in H_0^1(D(u)). \end{aligned}$$

Here, any quasi-open set $D(u)$ with $\Omega \setminus A(u) \subset D(u) \subset \Omega \setminus A_s(u)$ up to a set of zero capacity is valid and yields the same solution operator equal to $S'(u)$. This variational equation for the Gâteaux derivative is a consequence of the classical result by Mignot [Mig76], which gives the directional derivative as the solution to a related variational inequality. Note that the strict complementarity condition, which states that $A_s(u) = A(u)$ holds up to a set of zero capacity and which was introduced, e.g., in [BS00, Def. 6.59], is not automatically implied by Gâteaux differentiability for general f other than the identity map on $H^{-1}(\Omega)$. Therefore, there can really be a gap between the sets $A_s(u)$ and $A(u)$, even when S is differentiable in u.

Since, in general, S is not Gâteaux differentiable in all points of U, we are interested in computing at least one element of a suitable subdifferential in such points. In order to obtain an element of the Bouligand subdifferential $\partial_B S(u)$ of S in a point $u \in U$, we construct and characterize limits of solution operators of (1.2) for points u_n with $u_n \to u$ in U. This requires a careful study of the set-valued maps $u \mapsto H_0^1(D(u))$ and we will focus on the special case $D(u) = \Omega \setminus A(u)$. The spaces $H_0^1(\Omega \setminus A(u_n))$ are shown to converge in the sense of Mosco towards $H_0^1(\Omega \setminus A(u))$ in the case where $u_n \uparrow u$ in U.

We impose assumptions on U to guarantee that the order structure in U is rich enough to construct a sequence of Gâteaux points $(u_n)_{n \in \mathbb{N}}$ with $u_n \uparrow u$ for arbitrary $u \in U$, see Assumption 5.1. In particular, these assumptions on U apply for the special cases $U = \mathbb{R}^n$, $U = L^2(\Omega)$ and $U = H^{-1}(\Omega)$.

Altogether, this leads to Theorem 5.3, which the following is a simplified version of.

Theorem. *Assume that $U = \mathbb{R}^n$, $U = L^2(\Omega)$ or $U = H^{-1}(\Omega)$ and let $f \colon U \to H^{-1}(\Omega)$ be a Lipschitz continuous, continuously differentiable and monotone operator. Let $u, h \in U$. Denote the unique solution to the variational equation*

$$(1.3) \qquad \begin{aligned} &\xi \in H_0^1(\Omega \setminus A(u)), \\ &\left\langle L\xi - f'(u;h), z \right\rangle_{H^{-1}(\Omega), H_0^1(\Omega)} = 0 \quad \text{for all } z \in H_0^1(\Omega \setminus A(u)), \end{aligned}$$

by $\Xi(u;h)$. Then

$$\Xi(u; \cdot) \in \partial_B S(u).$$

Furthermore, for each increasing sequence $(u_n)_{n \in \mathbb{N}}$ with $u_n \uparrow u$ it holds

$$\Xi(u_n; h) \to \Xi(u; h)$$

for each $h \in U$.

If u is a point where S is Gâteaux differentiable, then the equality $S'(u) = \Xi(u; \cdot)$ holds, where $\Xi(u; \cdot)$ is determined by the variational equation (1.3). Thus, an element of the Bouligand subdifferential is obtained independently from differentiability. This explains why algorithms that assume not to strike non-differentiability points while working with formulas for the Gâteaux derivative will actually compute a subgradient, also in points of non-differentiability.

In numerical realization it might be difficult to solve the system (1.3) because of the structure of the space $H_0^1(\Omega \setminus A(u))$. This is due to the possibly bad behaved form of the set $A(u)$. Our approach suggests that, instead of solving (1.3), it is also possible to solve the system for some $\tilde{u} < u$ to obtain a better behaved active set $A(\tilde{u})$ and an inexact subgradient that is a good approximation for $\tilde{u}$ close enough to u.

We conjecture that similar results to the statement in the theorem could be obtained by considering the sets $\Omega \setminus A_s(u)$ and sequences $(u_n)_{n \in \mathbb{N}}$ with opposite monotonicity properties. The subgradients obtained by considering the sets $A(u)$ and $A_s(u)$ are somehow the 'extremal' elements in the Bouligand subdifferential, whereas the remaining elements are related to sets between them, see also Lemma 3.3 and Remark 3.1.

Once such an analogous result is established also for a quasi-open set $D(u)$ with

$$H_0^1(\Omega \setminus A(u)) \subset H_0^1(D(u)) \subset H_0^1(\Omega \setminus A_s(u)),$$

one can also switch to a better behaved set $D(u)$ to avoid difficulties with bad structure and to obtain a (possibly different) element of the Bouligand subdifferential.

We put this paper into perspective. For finite dimensional obstacle problems, a characterization of the whole Clarke subdifferential (of the reduced objective function) was obtained in [HR86]. To achieve this result, the authors impose the local surjectivity assumption $Df(u) = \mathbb{R}^n$ on $f \colon \mathbb{R}^m \to \mathbb{R}^n$. With this assumption, each index set between $A_s(u)$ and $A(u)$ can be associated with an element of the subdifferential. In [CCMW18], the Bouligand subdifferentials of the solution operator to a nonsmooth semilinear equation relative to several combinations of topologies are characterized. This is the first contribution dealing with subgradients for nonsmooth mappings between infinite dimensional spaces. In the recent [RW18], these characterizations are obtained for the infinite dimensional obstacle problem, except for the one involving only weak topologies. The authors consider right-hand sides distributed among all of $H^{-1}(\Omega)$, i.e., f is the identity on $H^{-1}(\Omega)$. In this setting, for a given $u \in H^{-1}(\Omega)$ and an arbitrarily chosen quasi-open set $D(u)$ between $\Omega \setminus A(u)$ and $\Omega \setminus A_s(u)$, it is possible to construct a sequence $(u_n)_{n \in \mathbb{N}}$ of right-hand sides in $H^{-1}(\Omega)$, which converges to u and which fulfills $A(u_n) = A_s(u_n) = \Omega \setminus D(u)$ up to a set of capacity zero. This approach cannot be translated to our setting, since, in general, $(u_n)_{n \in \mathbb{N}}$ is not contained in the range of f. The characterization for the subdifferential involving the weak operator topology is obtained by considering capacitary measures and the corresponding notion of γ-convergence.

We will proceed as follows: In the remainder of this section we formally define the Bouligand subdifferential. Afterwards, in Section 2, we give a short introduction to capacity theory, quasi-open sets, and Sobolev spaces on quasi-open sets. In Section 3, we collect features of the variational inequality (1.1). For our purpose, especially results on monotonicity, differentiability and convergence are important. We proceed in Section 4 with a precise analysis of the set-valued map connected to the sets that appear in the variational equation for the Gâteaux derivative and show a result on monotone continuity, see Corollary 4.1. This will help us to prove the Mosco convergence of the corresponding sets, provided the sequence $(u_n)_{n \in \mathbb{N}}$ converging to u has suitable monotonicity properties. Establishing these convergence results, identifying the limit and infering the main result, using density of Gâteaux differentiability points, will be done in Section 5. An adjoint equation for a Clarke subgradient of the reduced objective will also be provided.

The Bouligand subdifferential. In the following, we will formally define the Bouligand subdifferential which we consider for the solution operator of the obstacle problem (1.1). It is not clear how to extend the definition of the Bouligand subdifferential from finite to infinite dimensions, see [CCMW18], since the respective weak and strong topologies in infinite dimensions are not equivalent anymore. Therefore, our definition is only one possible out of several generalizations to infinite dimensions. We choose one that can also be found in [CCMW18]. See also [Thi82, Sect. 2] for the concepts, although they do not carry the specific name Bouligand subdifferential.

For the finite dimensional case, see, e.g., [OKZ98, Def. 2.12], [FP03, Def. 4.6.2].

Definition 1.1. *Let X be a separable Banach space and Y a separable Hilbert space. Furthermore, assume that the operator $T \colon X \to Y$ is Lipschitz continuous. We will denote the subset of X on which T is Gâteaux differentiable by D_T.*

The Bouligand subdifferential of T in u is defined as

$$\partial_B T(u) := \Big\{ \Sigma \in \mathscr{L}(X,Y) : T'(u_n) \to \Sigma \text{ in the weak operator}$$

$$\text{topology for some sequence } (u_n)_{n\in\mathbb{N}} \subset D_T \text{ with } \lim_{n\to\infty} u_n = u \Big\}.$$

Here, T' denotes the Gâteaux derivative of T.

Remark 1.1.   (1) Since D_T is dense in X, each $u \in X$ can be approximated by a sequence $(u_n)_{n\in\mathbb{N}} \subset D_T \subset X$, see Theorem 5.2 or [BL00, Theorem 6.42]. Now, since T is Lipschitz continuous, the Gâteaux derivatives $T'(u_n)$ are bounded by the Lipschitz constant in $\mathscr{L}(X,Y)$. The compactness of the unit ball in $\mathscr{L}(X,Y)$ with respect to the weak operator topology yields the existence of an accumulation point of the sequence $(T'(u_n))_{n\in\mathbb{N}}$. Thus, $\partial_B T(u)$ is nonempty.

(2) Let $X = U$, $Y = H_0^1(\Omega)$ and let $\hat{J}(u) = J(S(u),u)$ be the reduced objective respective to a continuously differentiable objective function $J\colon H_0^1(\Omega) \times U \to \mathbb{R}$. Here, $S\colon U \to H_0^1(\Omega)$ is, as usual, the solution operator to the obstacle problem (1.1). Then

$$\big\{ \Sigma^* J_y(S(u),u) + J_u(S(u),u) : \Sigma \in \partial_B S(u) \big\} \subset \partial_B \hat{J}(u) \subset \partial_C \hat{J}(u),$$

where $\partial_C \hat{J}(u)$ is Clarke's generalized gradient, see [Cla90].

The first inclusion follows from the chain rule for the mixed Fréchet/ Gâteaux derivative, since J is Fréchet differentiable. The second inclusion is implied by weak*-closedness of Clarke's generalized gradient, see [Cla90, Prop. 2.1.5b]. These arguments are also used in [CCMW18]. Moreover, by [Thi82, Proposition 2.2], $\partial_C \hat{J}(u)$ is the closed convex hull of $\partial_B \hat{J}(u)$ in the weak operator topology.

(3) From Definition 1.1, it directly follows that if T is Gâteaux differentiable in u with Gâteaux derivative $T'(u)$, then $T'(u)$ belongs to $\partial_B T(u)$.

(4) In our derivation of elements in $\partial_B S(u)$, we will construct limits of sequences $(S'(u_n))_{n\in\mathbb{N}}$ in the strong operator topology, so we could have taken the strong operator topology in Definition 1.1 as well.

2. FUNDAMENTALS OF CAPACITY THEORY AND SOBOLEV SPACES ON QUASI-OPEN DOMAINS

2.1. **Capacity theory.** We define a capacity that is appropriate for our purposes when dealing with the space $H_0^1(\Omega)$. Note that it is possible to define analoguous capacities also for other Sobolev spaces, see, e.g., [AH96], [HKM93]. In addition, the following definitions can be found, e.g., in [ABM14, Sect. 5.8.2, Sect. 5.8.3], [DZ11, Def. 6.2].

Definition 2.1.   *a) Let $E \subset \Omega$ be a set. Then we define the capacity of E by*

$$\mathrm{cap}(E) := \inf \left\{ \int_\Omega |\nabla v|^2 \, d\lambda^d : v \in H_0^1(\Omega), v \geq 1 \text{ a.e. in a neighborhood of } E \right\}.$$

b) A set $O \subset \Omega$ is called quasi-open if for all $\varepsilon > 0$ there exists an open set $\Omega_\varepsilon \subset \Omega$ with $\mathrm{cap}(\Omega_\varepsilon) < \varepsilon$ such that $O \cup \Omega_\varepsilon$ is open. The complement of a quasi-open set is called quasi-closed.

c) The function $v\colon \Omega \to \mathbb{R}$ is called quasi-continuous if for all $\varepsilon > 0$ there exists an open set $\Omega_\varepsilon \subset \Omega$ with $\mathrm{cap}(\Omega_\varepsilon) < \varepsilon$ and such that $v|_{\Omega\setminus\Omega_\varepsilon}$ is continuous.

We use the prefix 'quasi-' to express that a property holds except on a set of zero capacity.

Remark 2.1. Countable unions of quasi-open sets are quasi-open and countable intersections of quasi-closed sets are quasi-closed. Nevertheless, the family of quasi-open subsets does not define a topology on Ω, since arbitrary unions of quasi-open sets do not have to be quasi-open, see also [BB05, Chapter 4].

The following result on quasi-continuous representatives can be found, e.g., in [DZ11, Chapter 6, Theorem 6.1].

Lemma 2.1. *Each element of $H^1(\Omega)$ has a quasi-continuous representative and this quasi-continuous representative is uniquely defined up to values on subsets of Ω with zero capacity.*

When we speak about function values of elements $v \in H_0^1(\Omega)$, then we usually mean the function values of a quasi-continuous representative. In this sense, for $\psi \in H^1(\Omega)$, the sets

$$\{\omega \in \Omega : v(\omega) = \psi(\omega)\}$$

or

$$\{\omega \in \Omega : v(\omega) \geq 0\}$$

have to be understood. They are defined up to a set of zero capacity. Furthermore, these sets are quasi-closed.

Let $v, w \in H_0^1(\Omega)$. We say that $v \geq w$ if

$$\text{cap}\left(\{\omega \in \Omega : v(\omega) < w(\omega)\}\right) = 0,$$

i.e., if $v \geq w$ q.e. on Ω. Equivalently, we could demand $v \geq w$ a.e. on Ω, see [Wac14, Lemma 2.3].

Together with the relation '$\geq$', the space $H_0^1(\Omega)$ becomes a vector lattice, see [Rod87]. In particular, $\sup(v, w) \in H_0^1(\Omega)$ exists for all $v, w \in H_0^1(\Omega)$.

The following lemma on convergence in $H_0^1(\Omega)$ is taken out of [BS00, Lemma 6.52].

Lemma 2.2. *Suppose that $y_n \to y$ in $H_0^1(\Omega)$. Denote by $(\tilde{y}_n)_{n \in \mathbb{N}}$ and $\tilde{y}$ fixed quasi-continuous representatives of $(y_n)_{n \in \mathbb{N}}$ and y, respectively. Then there is a subsequence of $(\tilde{y}_n)_{n \in \mathbb{N}}$ that converges to $\tilde{y}$ pointwise quasi-everywhere.*

2.2. **The space $H_0^1(O)$ with O quasi-open.** The goal of this subsection is to define the spaces $H_0^1(O)$ for quasi-open sets O as generalizations of the spaces $H_0^1(\Omega)$ on open domains $\Omega \subset \mathbb{R}^d$. These spaces are interesting for our purposes since closed linear subspaces of $H_0^1(\Omega)$ are of this form and since they naturally appear in the Dirichlet problems characterizing the Gâteaux derivative of the solution operator, see Section 3.1.

The capacity we have introduced in Definition 2.1 can be evaluated on arbitrary subsets of Ω. In the following subsection, we need to formally define the capacity of arbitrary subsets of $\mathbb{R}^d$, quasi-open sets in $\mathbb{R}^d$ and quasi-continuous representatives of equivalence classes in $H^1(\mathbb{R}^d)$. Therefore, we introduce the following notion of capacity which is also called 'Sobolev capacity', see also [HKM93, Sect. 2.35], [ABM14, Sect. 5.8.2]:

Definition 2.2.   *a) For a set $E \subset \mathbb{R}^d$ we define*

$$\text{Cap}(E) := \inf\left\{ \int_{\mathbb{R}^d} \left(|v|^2 + |\nabla v|^2\right) \, d\lambda^d : \right.$$

$$\left. v \in H^1(\mathbb{R}^d), v \geq 1 \text{ a.e. in a neighborhood of } E \right\}.$$

b) A set $O \subset \mathbb{R}^d$ is called $\mathbb{R}^d$-quasi-open if for all $\varepsilon > 0$ there exists an open set $\Omega_\varepsilon \subset \mathbb{R}^d$ such that $O \cup \Omega_\varepsilon$ is open and such that $\text{Cap}(\Omega_\varepsilon) < \varepsilon$. The complement of a $\mathbb{R}^d$-quasi-open set in $\mathbb{R}^d$ is called $\mathbb{R}^d$-quasi-closed.

c) The function $v \colon \mathbb{R}^d \to \mathbb{R}$ is called quasi-continuous if for all $\varepsilon > 0$ there exists an open set $\Omega_\varepsilon \subset \mathbb{R}^d$ such that $\text{Cap}(\Omega_\varepsilon) < \varepsilon$ and such that $v|_{\mathbb{R}^d \setminus \Omega_\varepsilon}$ is continuous.

Remark 2.2.   (1) Compared to Definition 2.1, the domain Ω is replaced by $\mathbb{R}^d$ and $H_0^1(\Omega)$ by $H^1(\mathbb{R}^d)$. The definition of the capacity Cap works with the natural norm on $H^1(\mathbb{R}^d)$. Due to the Poincaré inequality, we could also have taken this

norm (with $\mathbb{R}^d$ replaced by Ω) in Definition 2.1 to obtain an equivalent capacity on Ω.

(2) The capacity Cap is bounded from above by the capacity cap, i.e., there is a constant $c > 0$ such that $\mathrm{Cap}(E) \le c\,\mathrm{cap}(E)$ holds for all subsets $E \subset \Omega$, see [Wac14, Lem. A1]. Furthermore, for $E \subset \Omega$, it holds $\mathrm{cap}(E) = 0$ if and only if $\mathrm{Cap}(E) = 0$, see, e.g., [HKM93, Cor. 2.39]. In particular, quasi-open sets are $\mathbb{R}^d$-quasi-open and quasi-closed sets are $\mathbb{R}^d$-quasi-closed. When we say that a property holds true quasi-everywhere, then this statement is independent of the capacity used.

In the rest of the paper, we will leave out the prefix $\mathbb{R}^d$ and just say quasi-open also for subsets of $\mathbb{R}^d$ and quasi-continuous also for functions on $\mathbb{R}^d$.

(3) Analogous to the result in Lemma 2.1, each $v \in H^1\left(\mathbb{R}^d\right)$ has a quasi-continuous representative, see [AH96, Prop. 6.1.2].

Remark 2.3. From the definition it can be seen that for a quasi-open set $O \subset \mathbb{R}^d$ there exists a decreasing sequence of open sets $\Omega_n \supset O$ such that

$$\lim_{n\to\infty} \mathrm{Cap}\left(\Omega_n \setminus O\right) = 0.$$

Remark 2.3 can be seen as a motivation for the following definition, which is taken from [KM92], as well as many other definitions and results in this subsection.

Definition 2.3. *For a quasi-open set $O \subset \mathbb{R}^d$ we define the space*

$$H_0^1(O) := \bigcap \left\{ H_0^1(\Omega) : \Omega \text{ open}, \Omega \supset O \right\}$$

equipped with the norm of $H^1\left(\mathbb{R}^d\right)$.

Remark 2.4. Let $\Omega \subset \mathbb{R}^d$ be open and let $v \in H^1(\Omega)$. Then it holds $v \in H_0^1(\Omega)$ if and only if there is a quasi-continuous function $\tilde{v}$ on $\mathbb{R}^d$ such that $\tilde{v} = v$ a.e. in Ω and $\tilde{v} = 0$ q.e. on $\mathbb{R}^d \setminus \Omega$, see [HKM93, Theorem 4.5], [DZ11, Lemma 6.1] or [ABM14, Theorem 5.8.5].

Definition 2.3 offers a natural extension of the spaces $H_0^1(\Omega)$ for open sets Ω, which are a subclass of quasi-open sets. Remark 2.4 explains how we can interpret the intersection over function spaces with different domains as in Definition 2.3. We identify $v \in H_0^1(\Omega)$ with its quasi-continuous representative on $\mathbb{R}^d$.

The spaces $H_0^1(O)$ are closed subspaces of $H^1\left(\mathbb{R}^d\right)$ and thus Hilbert spaces.

Formally, elements in $H_0^1(O)$ are defined on all of $\mathbb{R}^d$. The next lemma shows that we can also take a different perspective and derive an analogue to Remark 2.4 for quasi-open sets.

Lemma 2.3. *Let O be quasi-open. It holds $v \in H_0^1(O)$ if and only if $v \in H^1\left(\mathbb{R}^d\right)$ such that $v = 0$ q.e. on $\mathbb{R}^d \setminus O$.*

Proof. We have to show that

$$\bigcap \left\{ H_0^1(\Omega) : \Omega \text{ open}, \Omega \supset O \right\} = \left\{ v \in H^1\left(\mathbb{R}^d\right) : v = 0 \text{ q.e. on } \mathbb{R}^d \setminus O \right\}.$$

Since for open sets Ω it holds

$$H_0^1(\Omega) = \left\{ v \in H^1\left(\mathbb{R}^d\right) : v = 0 \text{ q.e. on } \mathbb{R}^d \setminus \Omega \right\},$$

the inclusion

$$\left\{ v \in H^1\left(\mathbb{R}^d\right) : v = 0 \text{ q.e. on } \mathbb{R}^d \setminus O \right\} \subset \bigcap \left\{ H_0^1(\Omega) : \Omega \text{ open}, \Omega \supset O \right\}$$

follows.

By Remark 2.3, there exists a sequence of open sets $(\Omega_n)_{n\in\mathbb{N}}$ with $O \subset \Omega_n$ such that

(2.1) $$\lim_{n\to\infty} \mathrm{Cap}\left(\Omega_n \setminus O\right) = 0.$$

So if $v \in \bigcap \left\{ H_0^1(\Omega) : \Omega \text{ open}, \Omega \supset O \right\}$, then, in particular, $v \in \bigcap_{n \in \mathbb{N}} H_0^1(\Omega_n)$. This implies $v = 0$ q.e. on $\bigcup_{n \in \mathbb{N}} \left(\mathbb{R}^d \setminus \Omega_n \right)$.

Now, by (2.1) and by monotonicity of the capacity, it follows

$$\mathrm{Cap}\left(\bigcap_{n \in \mathbb{N}} \Omega_n \setminus O \right) = 0$$

and it holds

$$\mathbb{R}^d \setminus O = \left(\bigcup_{n \in \mathbb{N}} \left(\mathbb{R}^d \setminus \Omega_n \right) \right) \cup \left(\bigcap_{n \in \mathbb{N}} \Omega_n \setminus O \right),$$

so we have shown that $v = 0$ q.e. on $\mathbb{R}^d \setminus O$. □

Lemma 2.3 can be interpreted as follows: A function v defined on O belongs to $H_0^1(O)$ provided its zero extension belongs to $H^1\left(\mathbb{R}^d \right)$. The above result also shows that if O_1, O_2 are quasi-open sets with $\mathrm{Cap}(O_1 \triangle O_2) = 0$, then $H_0^1(O_1) = H_0^1(O_2)$. Here, $O_1 \triangle O_2 = (O_1 \setminus O_2) \cup (O_2 \setminus O_1)$ denotes the symmetric difference of the sets O_1 and O_2.

We need the following definition from [KM92]:

Definition 2.4. *We call a collection $\mathscr{O}$ of quasi-open sets a quasi-covering of a set E if there is a countable subfamily of $\mathscr{O}$ such that its union P satisfies $\mathrm{Cap}(E \setminus P) = 0$.*

The following lemma gives an application of quasi-coverings. It is a direct consequence of [KM92, Lemma 2.4] and [KM92, Lemma 2.4].

Lemma 2.4. *Let O be quasi-open and $v \in H_0^1(O)$. Suppose that the family $\mathscr{O} = \{O_i\}_{i \in I}$ of quasi-open subsets of O is a quasi-covering of O. Then there is a sequence $(v_n)_{n \in \mathbb{N}} \subset H_0^1(O)$ converging to v such that each v_n is a finite sum of functions in $\bigcup_{i \in I} H_0^1(O_i)$.*

3. Features of the obstacle problem

In this section, we recall important properties of the variational inequality characterizing the obstacle problem.

Let $L \in \mathscr{L}\left(H_0^1(\Omega), H^{-1}(\Omega) \right)$ be a coercive operator, i.e., for some positive constant $\alpha > 0$ it holds

$$\langle Ly, y \rangle_{H^{-1}(\Omega), H_0^1(\Omega)} \geq \alpha \|y\|_{H_0^1(\Omega)}^2.$$

Furthermore, let L satisfy

$$(3.1) \qquad \langle L(y-z), (y-z)_+ \rangle_{H^{-1}(\Omega), H_0^1(\Omega)} > 0$$

for all $y, z \in H_0^1(\Omega)$ with $(y-z)_+ = \sup(0, y-z) \neq 0$. This property is called strict T-monotonicity, see [Rod87, p. 105].

In the rest of this article, we usually write $\langle \cdot, \cdot \rangle$ instead of $\langle \cdot, \cdot \rangle_{H^{-1}(\Omega), H_0^1(\Omega)}$ for the dual pairing between $H_0^1(\Omega)$ and $H^{-1}(\Omega)$. If we mean another pairing with different spaces involved, then we will explicitly write it down.

Let U be a separable partially ordered space and let $f: U \to H^{-1}(\Omega)$ be Lipschitz continuous, continuously differentiable and monotone. Let $\psi \in H^1(\Omega)$ such that $\psi \leq 0$ on $\partial \Omega$ and let $u \in U$. We consider the closed convex set

$$K_\psi := \left\{ z \in H_0^1(\Omega) : z \geq \psi \right\}$$

and deal with the variational inequality

$$(3.2) \qquad \begin{aligned} &y \in K_\psi, \\ &\langle Ly - f(u), z - y \rangle \geq 0 \quad \text{ for all } z \in K_\psi. \end{aligned}$$

It is well known that this obstacle problem has a unique solution and that the solution operator

$$S: U \to H_0^1(\Omega)$$

that assigns the solution of the variational inequality to a given $u \in U$ is Lipschitz continuous, see, e.g., [Bar84], [KS00], [Fri88].

The next lemma on monotonicity properties of solutions to the variational inequality can be found in [Fri88, Problem 3, p. 30] and [Rod87, Theorem 5.1]. The result is of crucial importance in our approach.

Lemma 3.1. *The solution operator $S: U \to H_0^1(\Omega)$ for the obstacle problem* (3.2) *is increasing: Suppose that $u_1, u_2 \in U$ such that $u_1 \geq u_2$. Then it holds $S(u_1) \geq S(u_2)$ a.e. and q.e. in Ω.*

3.1. **Differentiability.** Let id: $H^{-1}(\Omega) \to H^{-1}(\Omega)$ be the identity mapping on $H^{-1}(\Omega)$. In order to distinguish the solution operator respective to a general f from the solution operator respective to id, we denote the solution operator relative to id by S_{id}.

It is well known that the solution operator S_{id} is directionally differentiable and that the directional derivative in a point u and in direction h, denoted $S'_{\mathrm{id}}(u;h)$, is given as the unique solution to the variational inequality

$$\xi \in \mathscr{K}_{K_\psi}(u),$$
$$\langle L\xi - h, z - \xi \rangle \geq 0 \quad \text{for all } z \in \mathscr{K}_{K_\psi}(u).$$

Here,

$$(3.3) \qquad\qquad \mathscr{K}_{K_\psi}(u) := \mathscr{T}_{K_\psi}(S_{id}(u)) \cap \mu^\perp$$

is called the critical cone. In (3.3), $\mathscr{T}_{K_\psi}(S_{id}(u))$ denotes the tangent cone of K_ψ at $S_{id}(u) \in K_\psi$, and $\mu^\perp = \{z \in H_0^1(\Omega) : \langle \mu, z \rangle = 0\}$ is the annihilator with respect to the functional $\mu = LS_{\mathrm{id}}(u) - u \in H^{-1}(\Omega)$. With the help of capacity theory, one can find the following characterization of the critical cone

$$\mathscr{K}_{K_\psi}(u) = \left\{ z \in H_0^1(\Omega) : z \geq 0 \text{ q.e. on } A^{\mathrm{id}}(u), z = 0 \text{ q.e. on } A_s^{\mathrm{id}}(u) \right\}.$$

The active set

$$A^{\mathrm{id}}(u) := \{ \omega \in \Omega : S_{\mathrm{id}}(u)(\omega) = \psi(\omega) \}$$

as well as the strictly active set $A_s^{\mathrm{id}}(u) \subset A^{\mathrm{id}}(u)$, characterized as the fine support of the regular Borel measure $\mu = LS_{\mathrm{id}}(u) - u \in H^{-1}(\Omega)^+$, are quasi-closed subsets of Ω that are defined up to a set of zero capacity. For details we refer to [Mig76], [BS00, Sect. 6.4], [Wac14, Appendix A].

In order to obtain the directional derivative for the composite mapping $S = S_{\mathrm{id}} \circ f$ for an operator $f: U \to H^{-1}(\Omega)$ as specified before, we will apply a chain rule for the directional derivatives.

For general directionally differentiable mappings the chain rule might not hold. A stronger form of differentiability is needed. The following definition is taken from [BS00, Def. 2.45].

Definition 3.1. *Let X, Y be Banach spaces and consider a mapping $T : X \to Y$. Then T is directionally differentiable at $x \in X$ in the Hadamard sense (or Hadamard directionally differentiable) if the directional derivative $T'(x;h)$ exists for all $h \in X$ and fulfills*

$$T'(x;h) = \lim_{n \to \infty} \frac{T(x + t_n h_n) - T(x)}{t_n}$$

for all sequences $(t_n)_{n \in \mathbb{N}}$ and $(h_n)_{n \in \mathbb{N}}$ with $t_n \downarrow 0$ and $h_n \to h$.

The following proposition can be found in [BS00, Prop. 2.49].

Proposition 3.1. *Suppose that $T\colon X \to Y$ is directionally differentiable in x and Lipschitz continuous in a neighborhood of x. Then T is directionally differentiable at x in the Hadamard sense.*

Corollary 3.1. *The solution operator $S_{\mathrm{id}}\colon H^{-1}(\Omega) \to H_0^1(\Omega)$ is directionally differentiable in the Hadamard sense.*

The following chain rule for directional derivatives holds, see [BS00, Prop. 2.47].

Lemma 3.2. *Let X, Y, Z be Banach spaces and assume that $T\colon X \to Y$ is directionally differentiable at x and that $R\colon Y \to Z$ is Hadamard directionally differentiable at $T(x)$. Then the composite mapping $R \circ T$ is directionally differentiable at x and the following chain rule holds*

$$(R \circ T)'(x;h) = R'\left(T(x); T'(x;h)\right).$$

This means the directional derivative $S'(u;h)$ of $S = S_{\mathrm{id}} \circ f$ in direction $h \in U$ is given by the solution of the variational inequality

$$\xi \in \mathscr{K}_{K_\psi}(f(u))$$
$$\left\langle L\xi - f'(u;h), z - \xi \right\rangle \geq 0 \quad \text{for all } z \in \mathscr{K}_{K_\psi}(f(u)),$$

where

$$\mathscr{K}_{K_\psi}(f(u)) = \left\{ z \in H_0^1(\Omega) : z \geq 0 \text{ q.e. on } A(u), z = 0 \text{ q.e. on } A_s(u) \right\}.$$

Here,

$$A(u) := A^{\mathrm{id}}(f(u)) = \{\omega \in \Omega : S(u)(\omega) = \psi(\omega)\}$$

is the active set and $A_s(u) := A_s^{\mathrm{id}}(f(u))$ the strictly active set.

We now specify the behavior of S' in points where S is Gâteaux differentiable. We consider the largest linear subset of the critical cone $\mathscr{K}_{K_\psi}(f(u))$, the set

(3.4) $$H_0^1(\Omega \setminus A(u)) = \left\{ z \in H_0^1(\Omega) : z = 0 \text{ q.e. on } A(u) \right\}$$

and the smallest linear superset of $\mathscr{K}_{K_\psi}(f(u))$, the linear hull of $\mathscr{K}_{K_\psi}(f(u))$,

(3.5) $$H_0^1(\Omega \setminus A_s(u)) = \left\{ z \in H_0^1(\Omega) : z = 0 \text{ q.e. on } A_s(u) \right\}.$$

Recall that the sets on the right-hand sides of (3.4) and (3.5) coincide with the spaces on the left hand side, since $\Omega \setminus A(u)$ and $\Omega \setminus A_s(u)$ are quasi-open sets, see Definition 2.3 and Lemma 2.3.

Observe that whenever $A(u) = A_s(u)$ holds up to a set of zero capacity, then these sets coincide and S is Gâteaux differentiable in u. This is also known as the strict complementarity condition, see, e.g., [BS00, Sect. 6.4.4].

The strict complementarity condition is also necessary for Gâteaux differentiability if we consider the identity id on $H^{-1}(\Omega)$ and the corresponding solution operator S_{id}. This does not hold anymore when the range of f in $H^{-1}(\Omega)$ is smaller. Nevertheless, the following lemma holds.

Lemma 3.3. *Suppose that S is Gâteaux differentiable in $u \in U$ and let $h \in U$ be arbitrary. Then the directional derivative $S'(u;h)$ is determined by the solution to the variational equation*

(3.6) $$\xi \in H_0^1(D(u)),$$
$$\left\langle L\xi - f'(u;h), z \right\rangle = 0 \quad \text{for all } z \in H_0^1(D(u)).$$

Here, $D(u) = \Omega \setminus A(u)$ and $D(u) = \Omega \setminus A_s(u)$ are admissible sets that provide the same solution ξ.

Proof. The assumption that u is a differentiability point implies that for all $h \in U$ the elements $S'(u;h)$ lie in a linear subspace of $\mathscr{K}_{K_\psi}(f(u))$, which means they lie in $H_0^1(\Omega \setminus A(u))$. Thus, for all $h \in U$ it holds

$$S'(u;h) \in H_0^1(\Omega \setminus A(u)),$$

$$\langle LS'(u;h) - f'(u;h), z - S'(u;h) \rangle \geq 0 \quad \text{for all } z \in H_0^1(\Omega \setminus A(u)) \subset \mathscr{K}_{K_\psi}(f(u)).$$

Since $H_0^1(\Omega \setminus A(u))$ is a linear subspace, the variational inequality becomes a variational equation and thus $S'(u;h)$ is determined by the unique solution to the variational equation

$$\xi \in H_0^1(\Omega \setminus A(u)),$$

$$\langle L\xi - f'(u;h), z \rangle = 0 \quad \text{for all } z \in H_0^1(\Omega \setminus A(u)).$$

On the other hand, for all $h \in U$, the element $S'(u;h)$ is clearly contained in $H_0^1(\Omega \setminus A_s(u))$, the linear hull of $\mathscr{K}_{K_\psi}(f(u))$.

We argue that the inequality

$$\langle LS'(u;h) - f'(u;h), z - S'(u;h) \rangle \geq 0$$

is fulfilled for all test functions z from $H_0^1(\Omega \setminus A_s(u))$, and not only from $\mathscr{K}_{K_\psi}(f(u))$.

Fix $z \in \mathscr{K}_{K_\psi}(f(u))$ and take an arbitrary $h \in U$. Then the test function z fulfills the variational inequality for the direction $-h$, namely

$$\langle LS'(u;-h) - f'(u;-h), z - S'(u;-h) \rangle \geq 0$$

or, equivalently,

$$\langle LS'(u;h) - f'(u;h), -z - S'(u;h) \rangle \geq 0.$$

This shows that $-z$ is also an admissible test function for the direction h.

Now, consider an arbitrary $z \in H_0^1(\Omega \setminus A_s(u))$, i.e., $z \in H_0^1(\Omega)$ with $z = 0$ q.e. on $A_s(u)$. Then we can write z as $z = z_+ - z_-$, with $z_+, z_- \in \mathscr{K}_{K_\psi}(f(u))$. Since $\mathscr{K}_{K_\psi}(f(u))$ is a cone, $2z_+$, respectively $2z_-$, are in $\mathscr{K}_{K_\psi}(f(u))$ and it holds

$$\langle LS'(u;h) - f'(u;h), 2z_+ - S'(u;h) \rangle \geq 0$$

and

$$\langle LS'(u;h) - f'(u;h), -2z_- - S'(u;h) \rangle \geq 0$$

for all $h \in U$. Adding up both inequalities and dividing by 2 yields

$$\langle LS'(u;h) - f'(u;h), z - S'(u;h) \rangle \geq 0.$$

Therefore, each $z \in H_0^1(\Omega \setminus A_s(u))$ is a valid test function and $S'(u;h)$ is the unique solution of the variational equation

$$\xi \in H_0^1(\Omega \setminus A_s(u)),$$

$$\langle L\xi - f'(u;h), z \rangle = 0 \quad \text{for all } z \in H_0^1(\Omega \setminus A_s(u)).$$

In summary, in a differentiability point u the unique solutions of the variational equations

$$\xi \in H_0^1(D(u)),$$

$$\langle L\xi - f'(u;h), z \rangle = 0 \quad \text{for all } z \in H_0^1(D(u))$$

with $D(u) = \Omega \setminus A(u)$ and $D(u) = \Omega \setminus A_s(u)$ coincide and determine the Gâteaux differential of S in u. $\qquad \square$

Remark 3.1. In particular, all linear subsets $H_0^1(D(u))$ with a quasi-open set $D(u)$ satisfying

$$\Omega \setminus A(u) \subset D(u) \subset \Omega \setminus A_s(u)$$

up to a set of capacity zero are admissible. Up to disagreement on a set of capacity zero, there is only one set $D(u)$ satisfying these properties in cases when the strict complementarity condition is fulfilled in u.

In the following analysis, we will focus on the set $H_0^1(\Omega \setminus A(u))$. Although the sets $D(u)$ in Lemma 3.3 and Remark 3.1 can be replaced without effect in the system (3.6) for the Gâteaux derivative in respective points, they can have a different Mosco limit when considering the sequences $\left(H_0^1(D(u))\right)_{n\in\mathbb{N}}$ for $(u_n)_{n\in\mathbb{N}} \subset D_S$ converging to u. In this regard, the gap between $A_s(u)$ and $A(u)$ is responsible for the richness of the subdifferential in certain points u. We will encounter the notion of Mosco convergence and see how it is connected to convergence of solutions to variational inequalities in the following subsection.

3.2. **A stability result.** In Lemma 3.3 we have seen that the Gâteaux derivatives of the solution operator S in differentiability points evaluated in a direction h solve a variational equation. Since the Bouligand subdifferential contains limits of Gâteaux derivatives, we thus need to study the convergence behaviour of solutions to variational equations or more generally variational inequalities.

A closer look at the variational equation (3.6) reveals that for a fixed direction $h \in U$ and a sequence of elements $(u_n)_{n\in\mathbb{N}} \subset D_S$ with $\lim_{n\to\infty} u_n = u$, the corresponding variational equations for $S'(u_n; h)$ differ only in the closed convex sets $H_0^1(D(u_n))$. We will see that we can use a well suited convergence result for such systems based on the notion of Mosco convergence for closed convex sets.

The following definition goes back to Umberto Mosco, see also [Mos69].

Definition 3.2 (Mosco convergence). *Let X be a Banach space and denote by $(C_n)_{n\in\mathbb{N}}$ a sequence of nonempty subsets of X. If the sets*

$$\tilde{C}_1 := \{x \in X : x_n \to x \text{ for a sequence } (x_n)_{n\in\mathbb{N}} \text{ satisfying } x_n \in C_n \text{ for every } n \in \mathbb{N}\}$$

and

$$\tilde{C}_2 := \left\{x \in X : x_k \rightharpoonup x \text{ for a sequence } (x_k)_{k\in\mathbb{N}} \text{ with } x_k \in C_{n_k} \text{ for a subsequence } (C_{n_k})_{k\in\mathbb{N}}\right\}$$

coincide, then we say that the sequence $(C_n)_{n\in\mathbb{N}}$ converges to $C := \tilde{C}_1 = \tilde{C}_2$ in the sense of Mosco.

The next result on Mosco limits of monotone sequences can be found in [Mos69, Lemma 1.2, 1.3]:

Lemma 3.4. *Let $(C_n)_{n\in\mathbb{N}}$ be a sequence of nonempty closed convex subsets of a Banach space X.*

  i) If $(C_n)_{n\in\mathbb{N}}$ is an increasing sequence of sets, it follows

$$C_n \to \overline{\bigcup_{n\in\mathbb{N}} C_n}.$$

  ii) If $(C_n)_{n\in\mathbb{N}}$ is decreasing, it follows

$$C_n \to \bigcap_{n\in\mathbb{N}} C_n.$$

Remark 3.2.   (1) Let H be a Hilbert space and denote by $\mathscr{P}_C$ the projection onto the set C. Then the convergence of a sequence $(C_n)_{n\in\mathbb{N}}$ of nonempty closed convex sets in the sense of Definition 3.2 is equivalent to the convergence of the sequence $\left(\mathscr{P}_{C_n} x\right)_{n\in\mathbb{N}}$ to $\mathscr{P}_C x$ in the norm of X and for all $x \in X$, i.e., the convergence of $\left(\mathscr{P}_{C_n}\right)_{n\in\mathbb{N}}$ with respect to the strong operator topology on $\mathscr{L}(H)$, see [Rod87, Theorem 4.3].

(2) Let $(O_n)_{n\in\mathbb{N}}$ be a sequence of quasi-open subsets of Ω. Then the convergence of $\left(H_0^1(O_n)\right)_{n\in\mathbb{N}}$ to $H_0^1(O)$ in the sense of Mosco is equivalent to the γ-convergence of the sequence $(O_n)_{n\in\mathbb{N}}$ to O, see [BB05, Prop. 4.5.3 and Remark 4.5.4] This notion of convergence is also used in [RW18] and appropriate when investigating the full Bouligand subdifferential involving the weak operator topology, where capacitary measures play a role.

The following proposition is taken from [Rod87, Theorem 4.1]. The result will be our tool for studying convergence of solutions to variational inequalities and thus Gâteaux derivatives in differentiability points.

Proposition 3.2. *Let $L \in \mathscr{L}\left(H_0^1(\Omega), H^{-1}(\Omega)\right)$ be coercive and let $(C_n)_{n\in\mathbb{N}}, C$ be closed convex subsets of $H_0^1(\Omega)$. Assume that $C_n \to C$ in the sense of Mosco and $h_n \to h$ in $H^{-1}(\Omega)$, then the unique solutions of*

$$\xi_n \in C_n,$$
$$\langle L\xi_n - h_n, z - \xi_n \rangle \geq 0 \quad \text{for all } z \in C_n$$

converge to the solution of the limit problem

$$\xi \in C,$$
$$\langle L\xi - h, z - \xi \rangle \geq 0 \text{ for all } z \in C.$$

4. THE SET-VALUED MAP $u \mapsto H_0^1(\Omega \setminus A(u))$

In this section, we analyze the set-valued map $u \mapsto H_0^1(\Omega \setminus A(u))$, as a preparation to show Mosco convergence of the sets $H_0^1(\Omega \setminus A(u_n))$ for suitable sequences $(u_n)_{n\in\mathbb{N}}$ converging to u.

4.1. **A monotone continuity result for the set-valued map.** We now establish continuity results for the set-valued map $u \mapsto H_0^1(\Omega \setminus A(u))$.

Proposition 4.1. *Let $u \in U$ be arbitrary and let $(u_n)_{n\in\mathbb{N}}$ be an increasing sequence such that $u_n \uparrow u$. Then for each $v \in H_0^1(\Omega \setminus A(u))$ there is a sequence $(v_n)_{n\in\mathbb{N}}$ satisfying $v_n \in \bigcap_{j=J(n)}^{\infty} H_0^1(\Omega \setminus A(u_j))$ for some natural number $J(n) \in \mathbb{N}$ as well as $v_n \to v$.*

Proof. We want to show that the sequence $(\Omega \setminus A(u_n))_{n\in\mathbb{N}}$ of quasi-open sets is a quasi-covering of $\Omega \setminus A(u)$, i.e., we have to show that

$$(4.1) \qquad \text{Cap}\left((\Omega \setminus A(u)) \setminus \bigcup_{n\in\mathbb{N}} (\Omega \setminus A(u_n))\right) = \text{Cap}\left((\Omega \setminus A(u)) \cap \bigcap_{n\in\mathbb{N}} A(u_n)\right) = 0.$$

Since $u_n \to u$, it follows $S(u_n) \to S(u)$ in $H_0^1(\Omega)$ and therefore, pointwise quasi-everywhere for a subsequence. This means for quasi all $x \in \bigcap_{n\in\mathbb{N}} A(u_n)$ it holds $S(u)(x) = \psi(x)$, i.e., x belongs to $A(u)$ and (4.1) follows. Therefore, the family $(\Omega \setminus A(u_n))_{n\in\mathbb{N}}$ is a quasi-covering of $\Omega \setminus A(u)$.

Let $v \in H_0^1(\Omega \setminus A(u))$. By Lemma 2.4, there exists a sequence $(v_n)_{n\in\mathbb{N}}$ converging to v such that each v_n is a finite sum of functions in $\bigcup_{i\in I} H_0^1(\Omega \setminus A(u_i))$. This means for each $n \in \mathbb{N}$ there is $N(n) \in \mathbb{N}$ and a map $\pi_n \colon \{1,\ldots,N(n)\} \to \mathbb{N}$ such that

$$v_n = \sum_{i=1}^{N(n)} g_{\pi_n(i)}^{(n)}$$

with $g_j^{(n)} \in H_0^1(\Omega \setminus A(u_j))$. It holds $v_n \in H_0^1\left(\Omega \setminus \bigcap_{i=1}^{N(n)} A(u_{\pi_n(i)})\right)$. We define $J(n) := \max_{i=1,\ldots,N(n)} \pi_n(i)$. Since $(A(u_n))_{n\in\mathbb{N}}$ is decreasing, we conclude

$$v_n = 0 \text{ q.e. on } A(u_{J(n)})$$

and therefore also

$$v_n = 0 \text{ q.e. on } \bigcup_{j=J(n)}^{\infty} A(u_j).$$

It follows that

$$v_n \in \bigcap_{j=J(n)}^{\infty} H_0^1(\Omega \setminus A(u_j)),$$

see Lemma 2.3. □

Corollary 4.1. *Let $u \in U$ be arbitrary and let $(u_n)_{n \in \mathbb{N}}$ be an increasing sequence such that $u_n \uparrow u$. Then for each $v \in H_0^1(\Omega \setminus A(u))$ there is a sequence $(w_n)_{n \in \mathbb{N}}$ satisfying $w_n \in H_0^1(\Omega \setminus A(u_n))$ for each $n \in \mathbb{N}$ as well as $w_n \to v$.*

Proof. Let $v \in H_0^1(\Omega \setminus A(u))$. Proposition 4.1 yields a sequence $(v_n)_{n \in \mathbb{N}}$ such that, with some natural number $J(n) \in \mathbb{N}$,

$$v_n \in H_0^1(\Omega \setminus A(u_j)) \quad \text{for all } j \geq J(n)$$

holds as well as $\lim_{n \to \infty} v_n = v$. Set

$$j_0 := 0$$

and for $n \geq 1$ set

$$j_n := \max \left(\max_{1 \leq n' \leq n} J(n'), j_{n-1} + 1 \right).$$

Then $(j_n)_{n \in \mathbb{N}}$ is strictly increasing and it holds

$$v_n \in H_0^1(\Omega \setminus A(u_j)) \quad \text{for all } j \geq j_n.$$

Now, for $i = 1, \ldots, j_1 - 1$, choose

$$w_i \in H_0^1(\Omega \setminus A(u_i)).$$

If $i \geq j_1$, then there is exactly one $n \in \mathbb{N}$ such that $i \in \{j_n, \ldots, j_{n+1} - 1\}$ and we set

$$w_i := v_n$$

in this case. By this process, we find a sequence $(w_n)_{n \in \mathbb{N}}$ with $w_n \in H_0^1(\Omega \setminus A(u_n))$ for all $n \in \mathbb{N}$ and $\lim_{n \to \infty} w_n = v$. □

Remark 4.1. It is easy to see that the result from Corollary 4.1 holds also when $u_n \downarrow u$ since in this case the inclusions $H_0^1(\Omega \setminus A(u)) \subset H_0^1(\Omega \setminus A(u_n))$ imply the statement.

If the result held for all sequences $(u_n)_{n \in \mathbb{N}}$ converging to u, we would obtain lower semicontinuity of the set-valued map $u \mapsto H_0^1(\Omega \setminus A(u))$. In this regard, the property in Corollary 4.1 could be called monotone lower semicontinuity.

5. AN ELEMENT OF THE BOULIGAND SUBDIFFERENTIAL

We show the convergence of $(S'(u_n; h))_{n \in \mathbb{N}} \subset H_0^1(\Omega)$ for differentiability points u_n converging from below towards u and identify the limit, even when u is not a differentiable point of S. This will give us an element of the Bouligand subdifferential.

The influence of monotonicity of the sequence $(u_n)_{n \in \mathbb{N}}$ on Mosco convergence of the sequences $\left(H_0^1(D(u_n)) \right)_{n \in \mathbb{N}}$, in particular, for the sets $D(u_n) = \Omega \setminus A(u_n)$ and $D(u_n) = \Omega \setminus A_s(u_n)$, is visualized in Figure 1 and Figure 2. Figure 1 shows solutions of the obstacle problem for $u = 0$ and for some values $u_i < 0$ and $u_i > 0$ close to 0. The respective sets $A(u_i), A_s(u_i)$ are shown in Figure 2.

In $u = 0$, the strict complementarity condition does not hold, the isolated point in $A(0)$ belongs to the set $A(0)$, but is not contained in $A_s(0)$. Note that this point has capacity
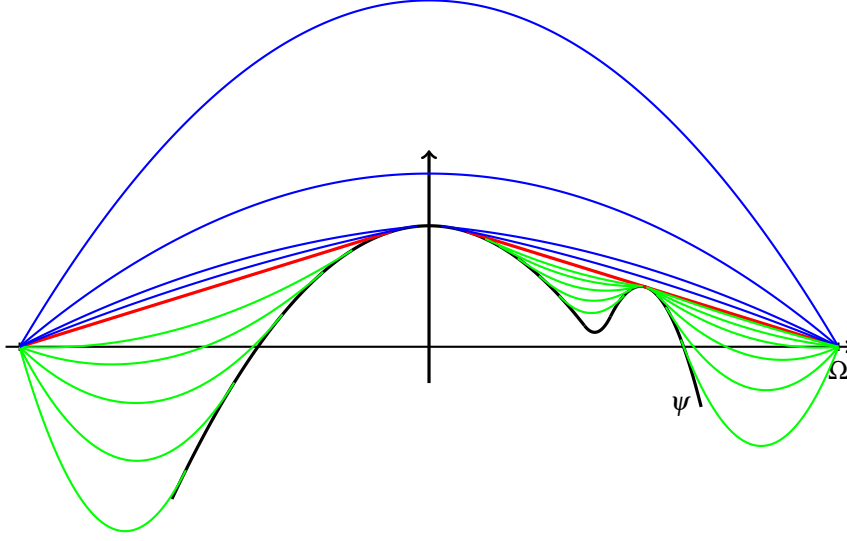
FIGURE 1. An instance of the obstacle problem for a piecewise quadratic obstacle ψ. The solution $S(0)$ is plotted in red, while solutions for $S(u)$ with different parameters for $u \leq 0$ are plotted in green and for $u \geq 0$ in blue.

strictly positive in this one-dimensional case. Therefore, $u = 0$ is a point where the respective solution operator is potentially non-differentiable. In the values shown for $u_i > 0$ and $u_i < 0$, the strict complementarity condition holds and the solution operator is differentiable. For $u_i > 0$, the solutions $S(u_i)$ lose contact to the obstacle in this point, so the sets $A(u_i)$ have a jump when approaching $A(0)$. Vice versa, the sets $A_s(u_i)$ for $u_i < 0$ do all contain a neighborhood of the isolated point, whereas in the limit case, $A_s(0)$ does not contain this point anymore.
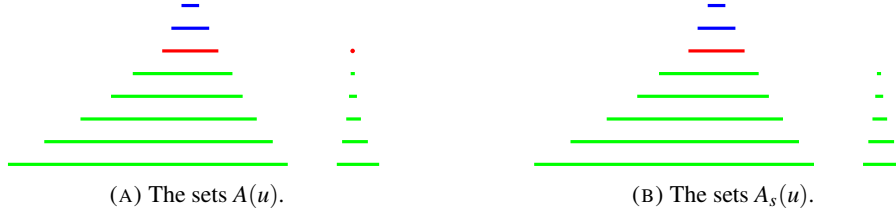

(A) The sets $A(u)$.   (B) The sets $A_s(u)$.

FIGURE 2. The sets $A(u)$ and $A_s(u)$ respective to the parameters of u and the overall setting plotted in Figure 1.

These observations stress that the Mosco convergence of the sets $\left(H_0^1(D(u_n))\right)_{n \in \mathbb{N}}$ is connected to monotonicity properties of the sequences $(u_n)_{n \in \mathbb{N}}$.

Example 5.1. When dealing, e.g., with the sets $\left(H_0^1(\Omega \setminus A(u_n))\right)_{n \in \mathbb{N}}$, it can be seen that the Mosco limit will not be $H_0^1(\Omega \setminus A(u))$ for a decreasing sequence $(u_n)_{n \in \mathbb{N}}$ in cases as in Figure 2a. One can choose an element $v \in H^1(\mathbb{R}^d)$ with $\{v > 0\} = \Omega \setminus A_s(0)$ up to a set of zero capacity, see [Vel15, Prop. 2.3.14] or [HW18, Lemma 3.6], and define $v_n := v$ for all $n \in \mathbb{N}$. Then, it holds $v_n \in H_0^1(\Omega \setminus A(u_n))$ for all $n \in \mathbb{N}$ as well as $v_n \to v$. Nevertheless, v is not an element of $H_0^1(\Omega \setminus A(0))$. Therefore, the Mosco limit of the sequence $(H_0^1(\Omega \setminus A(u_n)))_{n \in \mathbb{N}}$ is not $H_0^1(\Omega \setminus A(0))$ (but rather $H_0^1(\Omega \setminus A_s(0))$).

The idea to consider increasing sequences of controls $(u_n)_{n \in \mathbb{N}}$ approximating u in order to deduce Mosco convergence of the sets $\left(H_0^1(\Omega \setminus A(u_n))\right)_{n \in \mathbb{N}}$ towards $H_0^1(\Omega \setminus A(u))$ becomes apparent. This idea is formalized in the following theorem.

Theorem 5.1. *Let $(u_n)_{n\in\mathbb{N}} \subset U$ be a convergent sequence of controls with limit $u \in U$ such that $u_n \uparrow u$. Then $H_0^1(\Omega \setminus A(u_n)) \to H_0^1(\Omega \setminus A(u))$ in the sense of Mosco.*

If, furthermore, S is differentiable in u_n for all $n \in \mathbb{N}$, then $(S'(u_n;\cdot))_{n\in\mathbb{N}}$ converges in the strong operator topology to $\Xi(u;\cdot)$, where, for a given $h \in U$ the element $\Xi(u;h)$ is given by the unique solution of

$$\xi \in H_0^1(\Omega \setminus A(u)),$$
$$\langle L\xi - f'(u;h), z \rangle = 0 \quad \text{for all } z \in H_0^1(\Omega \setminus A(u)).$$

Proof. The monotonicity of $(u_n)_{n\in\mathbb{N}}$ implies that $(S(u_n))_{n\in\mathbb{N}}$ is an increasing sequence in $H_0^1(\Omega)$ (compare Lemma 3.1), in particular, the sets $A(u_n)$ are decreasing and, therefore, the sequence $(H_0^1(\Omega \setminus A(u_n)))_{n\in\mathbb{N}}$ is increasing. Lemma 3.4 implies

$$\lim_{n\to\infty} H_0^1(\Omega \setminus A(u_n)) = \overline{\bigcup_{n\in\mathbb{N}} H_0^1(\Omega \setminus A(u_n))}.$$

We want to show that

$$H_0^1(\Omega \setminus A(u)) = \overline{\bigcup_{n\in\mathbb{N}} H_0^1(\Omega \setminus A(u_n))}.$$

Corollary 4.1 implies the inclusion

$$H_0^1(\Omega \setminus A(u)) \subset \overline{\bigcup_{n\in\mathbb{N}} H_0^1(\Omega \setminus A(u_n))}.$$

Let v be an element of $\bigcup_{n\in\mathbb{N}} H_0^1(\Omega \setminus A(u_n))$. Then there is $m > 0$ such that $v \in H_0^1(\Omega \setminus A(u_m))$, i.e., $v = 0$ q.e. on $A(u_m) \supset A(u)$. Thus,

$$\bigcup_{n\in\mathbb{N}} H_0^1(\Omega \setminus A(u_n)) \subset H_0^1(\Omega \setminus A(u))$$

with Lemma 2.3. Since the set on the right-hand side is closed, also

$$\overline{\bigcup_{n\in\mathbb{N}} H_0^1(\Omega \setminus A(u_n))} \subset H_0^1(\Omega \setminus A(u))$$

holds.

All in all, we deduce the Mosco convergence of the sequence $(H_0^1(\Omega \setminus A(u_n)))_{n\in\mathbb{N}}$ towards $H_0^1(\Omega \setminus A(u))$.

The assertion that for given $h \in U$ the sequence $S'(u_n;h)$ converges to $\Xi(u;h)$ is implied by Proposition 3.2 and Lemma 3.3. By the Banach Steinhaus theorem, the operator $\Xi(u;\cdot)$ is an element of $\mathscr{L}(U, H_0^1(\Omega))$ and the second statement of the theorem follows.
□

5.1. **Existence of appropriate differentiability points.** In order to infer that the element $\Xi(u;\cdot) \in \mathscr{L}(U, H_0^1(\Omega))$ constructed in Theorem 5.1 is in the subdifferential $\partial_B S(u)$ for all $u \in U$, we have to make sure that a sequence of differentiability points $(u_n)_{n\in\mathbb{N}}$ converging from below to a non-differentiable u always exists. Therefore, we investigate certain subsets of U as exceptional sets of differentiability. Since we want to construct a monotone sequence, the sets we consider are particular subsets of order cones. We recall the following theorem:

Theorem 5.2. *Let X be a separable Banach space and let Y be a Hilbert space. Let S be a Lipschitz function from X into Y. Then the set of points in X in which S is Gâteaux differentiable is dense in X.*

For a proof we refer to [BL00, Theorem 6.42]. Here, it is shown that the set of points in X where S is not Gâteaux differentiable is Aronszajn null. It can be shown that the complements of Aronszajn null sets are dense in X, see [BL00, Chapter 6.1, p. 127].

If we assume that X is an Asplund space, it can be shown that even the set of Fréchet differentiability points is dense and that the mean value theorem holds, see [Pre90, Theorem 2.5]. The requirement that Y is a Hilbert space can be weakened, but for simplicity and since it is sufficient for our purposes we state the theorem like that.

The following proposition shows that we can always find an approximating sequence of differentiability points converging from below to a given $u \in U$, so that Theorem 5.1 really yields an element of the Bouligand subdifferential of S in each point u. Therefore, we impose assumptions on the size of the positive cone in the space U, which are all satisfied for the examples $U = L^2(\Omega)$, $U = H^{-1}(\Omega)$ or $U = \mathbb{R}^n$.

Assumption 5.1. We assume that V is an ordered space such that the positive cone $\mathscr{P} := \{v \in V : v \geq 0\}$ has nonempty interior. Let U be a separable ordered space such that V is embedded into U. The embedding $\iota : V \to U$ is assumed to be continuous, dense and compatible with the order structures of V and U, i.e., if $v_1, v_2 \in V$ with $v_1 \leq v_2$ then $\iota(v_1) \leq \iota(v_2)$ in U.

Proposition 5.1. *Let Assumption 5.1 be satisfied and let $u \in U$ be arbitrary. Then there is a sequence $(u_n)_{n \in \mathbb{N}}$ such that S is differentiable in each u_n and $u_n \uparrow u$.*

Proof. Fix $u \in U$. Denote by $\mathscr{P}$ the positive cone in V and for $r > 0$ and $v \in V$ denote by $B_r(v)$ the closed ball of radius r around v in V. For short, we write also B_r instead of $B_r(0)$. Let v_0 be an interior point of $\mathscr{P}$. Note that this implies that for all $\lambda > 0$ the element λv_0 is an interior point of $\mathscr{P}$. Without loss of generality, assume that $\|v_0\|_V = 1$.

Define $\vartheta_n := -2^{-n}v_0$, then $\vartheta_n \in -\mathscr{P}$. We define $\tilde{S} : V \to H_0^1(\Omega)$ by

$$\tilde{S}(v) := S(v + u).$$

Since V is continuously embedded into U, the operator $\tilde{S}$ is Lipschitz continuous on V. Therefore, by Theorem 5.2, the set of points in V in which $\tilde{S}$ is differentiable is dense in V. Thus, we find $u_1 \in \vartheta_1 - (\mathscr{P} \cap B_{2^{-1}})$ where $\tilde{S}$ is differentiable.

It holds

$$\|u_1\|_V \leq \|\vartheta_1\|_V + \|u_1 - \vartheta_1\|_V \leq 2^{-1} + 2^{-1} = 1.$$

Now, for $n \geq 2$ assume that there is $u_{n-1} \in \vartheta_{n-1} - \mathscr{P}$ with

$$\|u_{n-1}\|_V \leq 2^{-(n-2)}.$$

We argue that in V, the set

$$(5.1) \qquad\qquad (\vartheta_n - \mathscr{P}) \cap (u_{n-1} + \mathscr{P}) \cap B_{2^{-n}}(\vartheta_n)$$

has nonempty interior:

Let $\delta_n > 0$ be such that $B_{\delta_n}(2^{-(n+1)}v_0) \subset \mathscr{P}$ holds and let y_n be an arbitrary element of B_{δ_n}. The following arguments show that the element $\vartheta_n - 2^{-(n+1)}v_0 + y_n$ is contained in all the sets that are intersected in (5.1).

It holds

$$(5.2) \qquad\qquad \vartheta_n - 2^{-(n+1)}v_0 + y_n \in (\vartheta_n - \mathscr{P})$$

as well as

$$(5.3) \qquad\qquad -2^{-(n+1)}v_0 - y_n \in -\mathscr{P}.$$

From (5.3) and since $-u_{n-1} \in -\vartheta_{n-1} + \mathscr{P}$ we conclude that

$$
\begin{aligned}
\vartheta_n - 2^{-(n+1)}v_0 + y_n &= u_{n-1} - u_{n-1} - 2^{-n}v_0 - 2^{-(n+1)}v_0 + y_n \\
(5.4) \qquad &\geq u_{n-1} - \vartheta_{n-1} - 2^{-n}v_0 - 2^{-(n+1)}v_0 - 2^{-(n+1)}v_0 \\
&= u_{n-1}.
\end{aligned}
$$

Furthermore, we estimate

$$
(5.5) \qquad \|\vartheta_n - 2^{-(n+1)}v_0 + y_n - \vartheta_n\|_V = \|2^{-(n+1)}v_0 - y_n\|_V \leq 2^{-(n+1)} + \delta_n \leq 2^{-n}.
$$

The arguments in (5.2), (5.4) and (5.5) show that the set in (5.1) has nonempty interior. Thus, we can find a point in the intersection (5.1), denoted u_n, where $\tilde{S}$ is differentiable and which then fulfills

$$
0 \geq \vartheta_n \geq u_n \geq u_{n-1}
$$

as well as

$$
\|u_n\|_V \leq \|\vartheta_n\|_V + \|\vartheta_n - u_n\|_V \leq 2^{-n} + 2^{-n} = 2^{-(n-1)}.
$$

Next, we argue that S is differentiable in $u + u_n$ for all $n \in \mathbb{N}$. Since $\tilde{S}$ is just the restriction of S to V composed with a translation of u, the directional derivative $\tilde{S}'(v;h)$ for $v, h \in V$ is given by $S'(v+u;h)$. Let $n \in \mathbb{N}$. Since $\tilde{S}$ is Gâteaux differentiable in u_n, the operator $S'(u_n + u; \cdot) \colon V \to H_0^1(\Omega)$ is linear. Furthermore, $S'(u_n + u; \cdot)$ is continuous on U since it is given as the solution operator of a variational inequality and since $f'(u; \cdot)$ is continuous on U. Now, density of V in U implies that $S'(u_n + u; \cdot)$ is a bounded linear operator.

By construction, $(u_n + u)_{n \in \mathbb{N}}$ is an increasing sequence of Gâteaux differentiability points in U that converges to u. □

5.2. Main result.

We are now in the position to summarize our results and prove our main result.

Theorem 5.3. *Assume that U satisfies Assumption 5.1 and let $u \in U$ be arbitrary. Then the operator $\Xi(u; \cdot) \in \mathscr{L}\left(U, H_0^1(\Omega)\right)$, where $\Xi(u;h)$ is given by the unique solution to the variational equation*

$$
(5.6) \qquad
\begin{aligned}
&\xi \in H_0^1(\Omega \setminus A(u)), \\
&\langle L\xi - f'(u;h), z \rangle = 0 \quad \text{for all } z \in H_0^1(\Omega \setminus A(u)),
\end{aligned}
$$

is in the Bouligand subdifferential of S in u.

Proof. Proposition 5.1 yields the existence of a sequence $(u_n)_{n \in \mathbb{N}}$ such that S is Gâteaux differentiable in u_n for each $n \in \mathbb{N}$ with $u_n \uparrow u$ in U.

By Theorem 5.1, for all $h \in U$, the sequence $(S'(u_n; h))_{n \in \mathbb{N}}$ converges to the solution $\Xi(u;h)$ of (5.6). By definition of $\partial_B S(u)$, see Definition 1.1, it holds $\Xi(u; \cdot) \in \partial_B S(u)$. □

5.3. Adjoint representation of the subgradient.

Let $J \colon H_0^1(\Omega) \times U \to \mathbb{R}$ be a continuously differentiable objective function. We consider an optimization problem with respect to this objective function, which is constrained by our variational inequality

$$
\begin{aligned}
&\min_{y,u} J(y,u) \\
&\text{subject to } y \in K_\psi, \\
&\langle Ly - f(u), z - y \rangle \geq 0 \quad \text{for all } z \in K_\psi.
\end{aligned}
$$

The question arises, how an element of Clarke's generalized gradient $\partial_C \hat{J}(u)$ respective to the reduced objective function

$$
\hat{J}(u) := J(S(u), u)
$$

can be computed. See [Cla90] for details on Clarke's generalized gradient.

Theorem 5.4. *Let q be the unique solution of the variational equation*

$$
(5.7) \qquad
\begin{aligned}
&q \in H_0^1(\Omega \setminus A(u)), \\
&\langle L^* q, v \rangle = \langle J_y(S(u), u), v \rangle \quad \text{for all } v \in H_0^1(\Omega \setminus A(u)).
\end{aligned}
$$

Then it holds

$$f'(u)^*q + J_u(S(u),u) \in \partial_C \hat{J}(u).$$

Here, $f'(u)^* \in \mathscr{L}\left(H_0^1(\Omega),U^*\right)$ is the Banachian adjoint of $f'(u) \in \mathscr{L}\left(U,H^{-1}(\Omega)\right)$ and $L^* \in \mathscr{L}\left(H_0^1(\Omega),H^{-1}(\Omega)\right)$ is the Banachian adjoint of $L \in \mathscr{L}\left(H_0^1(\Omega),H^{-1}(\Omega)\right)$.

Proof. The coercivity of L^* follows from the coercivity of L, thus the variational equation (5.7) has a unique solution. It holds

$$\partial_C \hat{J}(u) \ni \Sigma^* J_y(S(u),u) + J_u(S(u),u)$$

for all $\Sigma \in \partial_B S(u)$, see Remark 1.1, Item 2.

Let $q \in H_0^1(\Omega)$ be the solution to (5.7). We verify that $f'(u)^*q$ fulfills

$$(5.8) \qquad \left\langle \Xi(u;\cdot)^* J_y(S(u),u), w \right\rangle_{U^*,U} = \left\langle f'(u)^*q, w \right\rangle_{U^*,U}$$

for all $w \in U$, where $\Xi(u;h)$ is given by the solution to

$$(5.9) \qquad \begin{aligned} &\xi \in H_0^1(\Omega \setminus A(u)), \\ &\langle L^*z, \xi \rangle = \langle f'(u;h), z \rangle \quad \text{for all } z \in H_0^1(\Omega \setminus A(u)), \end{aligned}$$

see Theorem 5.3.

In fact, for all $w \in U$ it holds

$$\begin{aligned} \left\langle f'(u)^*q, w \right\rangle_{U^*,U} &= \left\langle f'(u;w), q \right\rangle \\ &\overset{(5.9)}{=} \left\langle L^*q, \Xi(u;w) \right\rangle \\ &\overset{(5.7)}{=} \left\langle J_y(S(u),u), \Xi(u;w) \right\rangle \\ &= \left\langle \Xi(u;\cdot)^* J_y(S(u),u), w \right\rangle_{U^*,U} \end{aligned}$$

and thus (5.8) holds. $\square$

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