

Goal

$$0 \leq Df(\mathbf{x}) \quad \forall \mathbf{x} \in \mathcal{K}$$

Examples for D :

non-negativity $0 \leq f(\mathbf{x})$

monotonicity $0 \leq f'(\mathbf{x})$

convexity $0 \leq f''(\mathbf{x})$

v-monotonicity $0 \leq \partial^{\mathbf{e}_j} f(\mathbf{x}) \forall j$ or $0 \leq \partial^{\mathbf{e}_d} f(\mathbf{x}) \leq \dots \leq \partial^{\mathbf{e}_1} f(\mathbf{x})$

supermodularity $0 \leq \frac{\partial^2 f(\mathbf{x})}{\partial x_i \partial x_j} \forall i \neq j \in [d]$

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- Apps: economics, statistics, finance, RL, supply chain models, game theory.
- Rich fn classes: $f \in \mathcal{H}_k \xrightarrow{\text{spec}}$ Fourier analysis, polynomials, splines, ...

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Tightening [Aubin-Frankowski and Szabó, 2022]: consistent

original constraint:	SOC constraint:
$0 \leq Df(\mathbf{x}) \quad \forall \mathbf{x} \in \mathcal{K}$	$\eta_m \ f\ _{\mathcal{H}_k} \leq Df(\tilde{\mathbf{x}}_m) \quad \forall m \in [M]$

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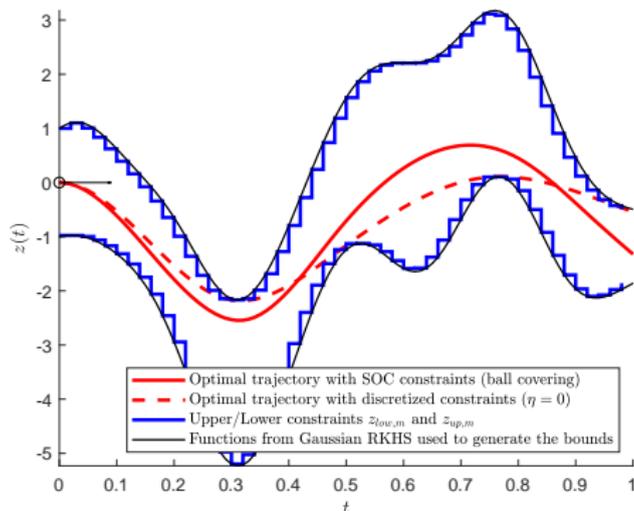
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