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Differentiability of the Argmin Function and a Minimum Principle for Semiconcave Subsolutions

Suppose $f(x, y) + \frac{\kappa}{2} ||x||^2 - \frac{\sigma}{2} ||y||^2$ is convex where $\kappa \ge 0, \sigma > 0$, and the argmin function $\gamma(x) = \{\gamma : \inf_y f(x, y) = f(x, \gamma)\}$ exists and is single valued. We will prove γ is differentiable almost everywhere. As an application we deduce a minimum principle for certain semiconcave subsolutions.

Keywords: Argmin function, differentiability, minimum principle, semiconcave subsolutions.

MSC: 28B20, 58C06.