Well-posed saddle point problems^{*}

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Abstract

We provide a new well-posedness concept for saddle-point problems. We characterize it by means of the behavior of the sublevel sets of an associated function. We then study the concave-convex case in Euclidean spaces, with an application to convex programming.

Key words: Saddle point problem, well-posed problem, concave-convex problem.

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