

- Consider the double supremum optimization problem in Section 9.1.
- We first prove in general that if  $f$  is concave, then  $f^{(k)} \rightarrow f^*$ .
- We then apply this sufficient condition to prove the convergence of the BA algorithm for computing  $C$ .
- The convergence of the BA algorithm for computing  $R(D_s) - sD_s$  can be proved likewise.