

### Proof

Choose  $(x_n) \subseteq X$  with  $H(x_n) \rightarrow H_{max}$ . For  $n, m$  put  $\bar{x}_{nm} = \frac{1}{2}(x_n + x_m)$ . Then

$$H_{max} \geq H(\bar{x}_{nm}) \geq \frac{1}{2}H(x_n) + \frac{1}{2}H(x_m) + \frac{1}{2}D(x_n, \bar{x}_{nm}) + \frac{1}{2}D(x_m, \bar{x}_{nm})$$

Thus  $(x_n)$  is a Cauchy sequence w.r.t.  $\|\cdot\|$ , say with limit element  $x^*$ , clearly independent of the sequence we started out with. Put  $y^* = \hat{x}^*$ .

Essential to prove:  $R(y^*) \leq H_{max}$ , equivalently that, for  $x \in X$ ,  $H(x) + D(x, y^*) \leq H_{max}$ . Consider  $x \in X$  and  $(x_n) \subseteq X$  such that  $n(H_{max} - H(x_n)) \rightarrow 0$ . Put  $\xi_n = (1 - \frac{1}{n})x_n + \frac{1}{n}x$ . Then

$$H_{max} \geq H(\xi_n) \geq (1 - \frac{1}{n})H(x_n) + \frac{1}{n}H(x) + \frac{1}{n}D(x, \xi_n)$$

and  $H(x) + D(x, \xi_n) \leq n(H_{max} - H(x_n)) + H(x_n)$  follows. By assumptions made, by convergence  $\xi_n \rightarrow x^*$  and by assumptions of lower semi-continuity, the desired inequality  $H(x) + D(x, y^*) \leq H_{max}$  follows.

□