

We need to prove

$$\inf_x (\inf_y f(x, y)) = \inf_y (\inf_x f(x, y))$$

Let's prove a lemma:

$$\inf_x (\inf_y f(x, y)) = \inf_{x, y} f(x, y)$$

Suppose $\inf_{x, y} f(x, y) = \alpha$ (here α may be $-\infty$). Then there exists a sequence of pairs (x_n, y_n) such that

$$\lim_{n \rightarrow \infty} f(x_n, y_n) = \alpha$$

Such inequalities hold:

$$\inf_y f(x_n, y) \leq f(x_n, y_n)$$

Thus

$$\inf_x \inf_y f(x, y) \leq \inf_n \inf_y f(x_n, y) \leq \inf_n f(x_n, y_n) = \alpha$$

On the other hand,

$$\forall x \in R \quad \inf_y f(x, y) \geq \inf_{x, y} f(x, y) = \alpha$$

Thus,

$$\inf_x \inf_y f(x, y) \geq \alpha$$

Taking two obtained inequalities together we get:

$$\inf_x \inf_y f(x, y) = \alpha$$

and the lemma is proved.

Interchanging variables x and y we get such statement:

$$\inf_y \inf_x f(x, y) = \alpha$$

Taking all together we have:

$$\inf_x \inf_y f(x, y) = \inf_{x, y} f(x, y) = \inf_y \inf_x f(x, y)$$

Thus

$$\inf_x \inf_y f(x, y) = \inf_y \inf_x f(x, y)$$