VARIATIONAL-LIKE INEQUALITIES FOR PSEUDOMONOTONE OPERATORS

ASHOK GANGULY

(Received 3 April 1998)

ABSTRACT. The aim of this note is to use a fixed point theorem to prove results for variational-like inequalities for pseudomonotone operators.

2000 Mathematics Subject Classification. 47H04, 47H10.

1. Introduction. Recently, Singh et al. [10] studied pseudomonotone operators and derived interesting results in variational inequality and complementarity problems using a recent fixed point theorem of Tarafdar [13], which is equivalent to F-KKM theorem [13]. They derived a few interesting results as corollaries and gave an application in minimization problems. Earlier, Parida et al. [7] studied a variational-like inequality problem and developed a theory for the existence of its solution using Kakutani's fixed point theorem, and also established the relationship between the variational-like inequality problem and some mathematical programming problems. Further results on existence theorem for variational-like inequality problems were obtained by Wadhwa and Ganguly [14] using Tarafdar's fixed point theorem [11], which is equivalent to the KKM fixed point theorem [13].

In this note, we use Tarafdar's result [13] and prove an existence theorem for variational-like inequality problem for g-pseudomonotone operators and then derive some interesting results and corollaries.

We need the following definitions:

Let E stand for a real locally convex Hausdorff topological vector space and X a nonempty convex subset of E with $E^* \neq \{0\}$, being the continuous dual of E. Let $T: X \to E^*$ be a nonlinear map. The mapping $T: X \to E^*$ is hemicontinuous if T is continuous from the line segment of X to the weak topology of E^* . A point $Y \in X$ is said to be a solution of the variational inequality if

$$\langle T\gamma, x - \gamma \rangle \ge 0 \quad \forall x \in X.$$
 (1.1)

Let g be a continuous map, $g: X \times X \to E$. A point $y \in X$ is said to be a solution of the variational-like inequality problems if

$$\langle T \gamma, g(x, \gamma) \rangle \ge 0 \quad \forall x \in X.$$
 (1.2)

If g(x, y) = x - y, (1.2) reduces to (1.1) [7]. A map $T: X \to E^*$ is said to be monotone if

$$\langle Ty - Tx, y - x \rangle \ge 0 \quad \forall x, y \in X.$$
 (1.3)

Here, (\cdot, \cdot) denotes the pairing between E^* and E.

The map T is called pseudomonotone if

$$\langle Ty, y - x \rangle \ge 0$$
 whenever $\langle Tx, y - x \rangle \ge 0 \ \forall x, y \in X$. (1.4)

DEFINITION 1.1. A map $T: X \to E^*$ is said to be *g*-monotone on *X* if

$$\langle Tx, g(y, x) \rangle + \langle Ty, g(x, y) \rangle \le 0 \quad \forall x, y \in X.$$
 (1.5)

For g(y,x) = y - x, we get the definition of monotone operators.

DEFINITION 1.2. A map $T: X \to E^*$ is said to be *g*-pseudomonotone if

$$\langle Tx, g(y, x) \rangle \ge 0$$
 whenever $\langle Ty, g(x, y) \rangle \ge 0 \ \forall x, y \in X.$ (1.6)

For g(y,x) = y - x, we get the definition of pseudomonotone operators.

We are interested in the following:

Find $x \in X$ such that

$$\langle Tx, g(y, x) \rangle + hy - hx \ge 0 \quad \forall y \in X,$$
 (1.7)

where $T: X \to E^*$ is a nonlinear mapping and $h: X \to \mathbb{R}$ is a low semi-continuous and convex functional.

We need the following fixed point theorem [13].

THEOREM 1.3. Let X be a nonempty, convex subset of a Hausdorff topological vector space E. Let $F: X \to 2^X$ be a set-valued mapping such that

- (i) for each $x \in X$, f(x) is a nonempty, convex subset of X;
- (ii) for each $y \in X$, $F^{-1}(y) = \{x \in X : y \in F(x)\}$ contains a relatively open subset O_y of X (O_y may be empty for some y);
- (iii) $U_{x \in X} O_x = X$; and
- (iv) X contains a nonempty subset X_0 contained in a compact convex subset X_1 of X such that the set $D = \bigcap_{x \in X_0} O_x^c$ is compact (D may be empty and O_x^c denotes the complement of O_x in X).

Then there exists a point $x_0 \in X$ such that $x_0 \in F(x_0)$.

We make the following hypothesis.

CONDITION 1.4. For $X \subset E$, let $T: X \to E^*$ and $g: X \times X \to E$ satisfy the following:

- (i) for each $x \in X$, g(y,x) is convex $y \in X$;
- (ii) g(x,y) + g(y,z) = g(x,z) for all $x, y, z \in X$;
- (iii) g(x,x) = 0;
- (iv) for every $x \in E^*$, $\langle Tx, y \rangle$ is monotone increasing in $y \in E^*$.

2. Main results. First, we give the following result.

LEMMA 2.1. If X is a nonempty convex subset of a topological vector space E and $T: X \to E^*$ is a g-pseudomonotone and hemicontinuous, then $x \in X$ is a solution of

$$\langle Tx, g(y, x) \rangle + hy - hx \ge 0 \quad \forall y \in X$$
 (2.1)

if and only if $x \in X$ is a solution of

$$\langle Ty, g(y, x) \rangle + hy - hx \ge 0 \quad \forall y \in X,$$
 (2.2)

where $h: X \to \mathbb{R}$ is a convex function and $g: X \times X \to E$ is such that it satisfies *Condition 1.4.*

PROOF. Let $x \in X$ be a solution of (2.1). Then, by Condition 1.4(i), (ii) and the *g*-pseudomonotonicity of T, we have

$$\langle Ty, g(y, x) \rangle + hy - hx \ge 0 \quad \forall y \in X.$$
 (2.3)

Now, assume that x satisfies (2.2) and let $y \in X$ be arbitrary. Then, using Minty's technique [5],

$$yt = (1-t)x + ty \in X \quad \forall t \in (0,1)$$

since *X* is convex. Hence, we have

$$\langle T \gamma_t, g(\gamma_t, x) \rangle + h \gamma_t - h x \ge 0.$$
 (2.5)

So, by Condition 1.4(ii), (iii),

$$t\langle T\gamma_t, g(\gamma, x)\rangle + t(h\gamma - hx) \ge 0 \tag{2.6}$$

since T is hemicontinuous. Letting $t \to 0$, we get

$$\langle Tx, g(y,x) \rangle + hy - hx \ge 0.$$
 (2.7)

Now, we state the following result.

THEOREM 2.2. Let X be a nonempty closed convex subset of a real Hausdorff topological vector space E with $E^* \neq \{0\}$. Let $T: X \to E^*$ be g-pseudomonotone and hemicontinuous map such that Condition 1.4 is satisfied, and $h: X \to \mathbb{R}$ is a lower semicontinuous and convex function. Further, assume that there exists a nonempty set X_0 contained in a compact convex subset X_1 of X such that the set

$$D = \bigcap_{x \in X_0} \{ y \in X : \langle Tx, g(x, y) \rangle + hx - hy \ge 0 \}$$
 (2.8)

is either empty or compact.

Then, there exists an $x_0 \in X$ such that

$$\langle Tx_0, g(y, x_0) \rangle + hy - hx_0 \ge 0 \quad \forall y \in X.$$
 (2.9)

PROOF. Suppose that, for each $y \in X$, there exists an $x \in X$ such that

$$\langle Tx, g(y, x) \rangle + hx - hy < 0. \tag{2.10}$$

First, suppose that (2.10) does not hold. This means that there exists at least one $y_0 \in X$ such that

$$\langle Tx, g(y_0, x) \rangle + hx - hy_0 \ge 0 \quad \forall x \ge X,$$
 (2.11)

that is, $y_0 \ge X$ is a solution of (2.2). Then, by Lemma 2.1, $y_0 \in X$ is a solution of (2.1). Next, assume that there is no solution of (2.1) under condition (2.10) given that (2.10) holds. Then, for each $x \in X$, the set

$$F(x) = \{ y \in X : \langle Tx, g(y, x) \rangle + hy - hx < 0 \}$$

$$(2.12)$$

must be nonempty. It also follows from the convexity of h and by Condition 1.4 that the set F(x) is convex for each $x \in X$. Thus, $F: X \to 2^X$ is a set-valued map with F(x) nonempty and convex for each $x \in X$.

Now, for each $x \in X$,

$$F^{-1}(x) = \{ y \in X : x \in (y) \} = \{ y \in X : \langle Ty, g(x, y) \rangle + hx - hy < 0 \}.$$
 (2.13)

For each $x \in X$,

$$\{F^{-1}(x)\}^{c} = \text{complement of } F^{-1}(x) \text{ in } X$$

$$= \{y \in X : \langle Ty, g(x, y) \rangle + hx - hy \ge 0\}$$

$$\subset \{y \in X : \langle Tx, g(x, y) \rangle + hx - hy \ge 0\}$$
(2.14)

by the *g*-pseudomonotonicity of T = G(x).

Again, using Condition 1.4 and the convexity of h, we can show that G(x) is convex for each $x \in X$. Since g is continuous and h is lower semi-continuous, G(x) is a relatively closed subset of X.

Hence, for each $x \in X$,

$$F^{-1}(x) \supset [G(x)]^c = 0_x$$
 is a relatively open subset of X . (2.15)

Now, by condition (2.10), we can easily see that $\bigcup_{x \in X} O_x = X$. (Indeed, if $y \in X$, by (2.10), there exists an $x \in X$ such that $y \in [G(x)]^c = O_x$. Thus, $y \in \bigcup_{x \in X} O_x$. Hence, $\bigcup_{x \in X} O_x = X$.)

Finally, $D = \bigcap_{x \in X_0} G(x) = \bigcap_{x \in X_0} O_x^c$ is compact or empty by the given condition. Hence, by Theorem 1.3, there exists an $x \in X$ such that $\langle Tx, g(x,x) \rangle + hx - hx < 0$, which is impossible. Hence, there is a solution in this case as well.

Here, we give a few results that are special cases of Theorem 2.2.

COROLLARY 2.3. Let $T: X \to E^*$ be g-monotone and hemicontinuous, where g-satisfies Condition 1.4, $h: X \to \mathbb{R}$ is convex and lower semi-continuous. Further, assume that there exists a nonempty set X_0 contained in a compact convex subset X_1 of X such that $D = \bigcap_{x \in X_0} \{y \in X : \langle Tx, g(x, y) \rangle + hx - hy \ge 0\}$ is either empty or compact. Then there is an $x \in X$ satisfying (2.1).

REMARK 2.4. For g(x,y) = x - y, Corollary 2.3 implies Corollary 1.2 of Singh et al. [10] which, in turn, implies a well-known result of Tarafdar [12].

COROLLARY 2.5. Let X be a compact convex subset of E and $T: X \to E^*$ be g-pseudomonotone and hemicontinuous where g satisfies Condition 1.4. Suppose that $h: X \to \mathbb{R}$ is lower semicontinuous and convex. Then there is an $x \in X$ satisfying (2.1).

REMARK 2.6. For g(x, y) = x - y,

- (i) Corollary 2.5 implies [10, Corollary 1.3].
- (ii) If we take T = A B, where A is a monotone map and B is antimonotone and both are hemicontinuous, then we derive a result due to Siddiqui et al. [8]. Here, we need only two conditions, the lower semicontinuity, and the convexity of the function h.

REMARK 2.7. For h = 0, Corollary 2.5 implies Theorem 2 and Corollary 1 of Wadhwa and Ganguly [14] which implies, respectively, Theorem 2 and Corollary of Tarafdar [11]. Tarafdar's result covered the result of Browder [1] and Theorem 1.1 of Hartman and Stampacchia [3].

Now, we prove a result similar to Theorem 2.1 of Singh et al. [9]. For $A \subset E$, $\operatorname{int}(A)$ and $\partial(A)$ denote, respectively, the interior and the boundary of A, while for $A, X \subset E$, $\operatorname{int}_X(A)$ and $\partial(A)$ denote, respectively, the relative interior and the relative boundary of A in X. A subset of a Banach space is said to be solid if it has a nonempty interior.

THEOREM 2.8. Let X be a closed convex subset of a reflexive Banach space E and $T: X \to E^*$ a g-pseudomonotone and hemicontinuous mapping, $g: X \times X \to E$ satisfy Condition 1.4, and h is convex and lower semicontinuous. Then the following conditions are equivalent:

- (i) There exists $\bar{x} \in X$ such that $\langle T\bar{x}, g(x, \bar{x}) \rangle + hx h\bar{x} \ge 0$ for all $x \in X$, that is, x is a solution of (2.1).
- (ii) There exists a $u \in X$ and a constant r > ||u|| such that $X\langle T(x), g(x,u)\rangle + hx hu \ge 0$ for all $x \in X$ with ||x|| = r.
- (iii) There exists r > 0 such that the set $\{x \in X : ||x|| \le r\}$ is nonempty with the property that, for each $x \in X$ with ||x|| = r, there exists a $u \in X$ with ||u|| < r and $\langle T(x), g(x,u) \rangle hx hu \ge 0$.

PROOF. This can be proved following Cottle and Yao [2, Theorem 2.2] as well as Parida et al. [7, Theorem 3.4]. \Box

REMARK 2.9. For a monotone T operator and h = 0:

- (1) Theorem 2.8(i), (ii), and (iii) were obtained by Parida et al. [7].
- (2) For $g(x,\bar{x}) = x \bar{x}$, Theorem 2.8(ii) and (iii) reduce to the results of Theorems 2.3 and 2.4 of Moré [6], respectively.

REMARK 2.10. For $g(x,x) = x - \bar{x}$ and h = 0, Theorem 2.8(i), (ii), and (iii) were obtained as Theorem 2.1(i), (ii), and (iii) by Singh et al. [9] and, in Hilbert spaces, similar results were obtained by Cottle and Yao (see [1, Theorem 2.2]).

Let H,K be nonempty, closed subsets of \mathbb{R}^n , then we denote, by $B_H(K)$, the set of $z \in K$ such that $U(z) \cap (H-K) \neq \Phi$ and, by $I_H(K)$, the set of $z \in K$ such that $U(z) \cap (H-K) = \Phi$, for some neighbourhood U(z) of z.

Finally, we present a result similar to Hirano and Takahashi [4] for unbounded subsets in \mathbb{R}^n . Before that, we present the following result of Singh et al. [9, Corollary 1.12].

COROLLARY 2.11. Let X be a closed bounded convex subset of a reflexive Banach space E and $T: X \to E^*$ a pseudomonotone and hemicontinuous mapping. Then the set of solutions of variational inequality for a point $x_0 \in X$, $\langle Tx_0, y - x_0 \rangle \ge 0$ for all $y \in X$; $y \in x$; is a nonempty weakly compact convex subset of X.

THEOREM 2.12. Let X be a nonempty closed convex subset of \mathbb{R}^n and $T: X \to \mathbb{R}^n$ be g-pseudomonotone such that Condition 1.4 is satisfied; $h: X \to \mathbb{R}$ a lower semicontinuous and convex function. Then there exists a solution of (2.1) in X if and only if there exists a bounded closed convex subset K of X such that, for each $z \in B_X(K)$, there exists $y \in I_X(K)$ such that

$$\langle Tz, g(y^*, z) \rangle + hz - hy \rightarrow 0.$$
 (2.16)

PROOF. Using Corollary 2.11, with little modification, it can be shown that if there exists a solution of (2.1), then there exists a weakly compact convex subset K of X such that (2.16) is satisfied. Conversely, let K be a weakly compact convex subset and there exists $X^* \in K$ such that

$$\langle Tx^*, g(x, x^*) \rangle \ge 0 \quad \forall x \ge K,$$
 (2.17)

where T is a g-pseudomonotone operator. The rest of the proof is similar to that of Theorem 3 of Wadhwa and Ganguly [14].

ACKNOWLEDGEMENT. We are indebted to Prof S. P. Singh, Canada, for his kind help in the preparation of this note.

REFERENCES

- [1] F. E. Browder, *Nonlinear monotone operators and convex sets in Banach spaces*, Bull. Amer. Math. Soc. 71 (1965), 780-785. MR 31#5112. Zbl 138.39902.
- [2] R. W. Cottle and J. C. Yao, Pseudo-monotone complementarity problems in Hilbert space, J. Optim. Theory Appl. 75 (1992), no. 2, 281–295. MR 93i:47098. Zbl 795.90071.
- [3] P. Hartman and G. Stampacchia, *On some non-linear elliptic differential-functional equations*, Acta Math. **115** (1966), 271–310. MR 34#6355. Zbl 142.38102.
- [4] N. Hirano and W. Takahashi, Existence theorems on unbounded sets in Banach spaces, Proc. Amer. Math. Soc. 80 (1980), no. 4, 647-650. MR 82b:47068. Zbl 471.49011.
- [5] G. J. Minty, Monotone (nonlinear) operators in Hilbert space, Duke Math. J. 29 (1962), 341–346. MR 29#6319. Zbl 111.31202.
- [6] J. J. Moré, Coercivity conditions in nonlinear complementarity problems, SIAM Rev. 16 (1974), 1-16. MR 49#1270. Zbl 272.65041.
- [7] J. Parida, M. Sahoo, and A. Kumar, *A variational-like inequality problem*, Bull. Austral. Math. Soc. **39** (1989), no. 2, 225–231. MR 90c:49013. Zbl 649.49007.
- [8] A. H. Siddiqui, Q. H. Ansari, and K. R. Kazmi, On nonlinear variational inequalities, Indian J. Pure Appl. Math. 25 (1994), no. 9, 969–973. Zbl 817.49012.
- [9] S. P. Singh, E. Tarafdar, and B. Watson, Variational inequalities for a pair of pseudomonotone functions, Far East J. Math. Sci. Special Volume, Part I (1996), 31–52. MR 98d:49011. Zbl 931.47054.
- [10] _____, Variational inequalities and applications, Indian J. Pure Appl. Math. 28 (1997), no. 8, 1083-1089. CMP 1 470 123. Zbl 880.49009.

- [11] E. Tarafdar, *On nonlinear variational inequalities*, Proc. Amer. Math. Soc. **67** (1977), no. 1, 95–98. MR 57#7267. Zbl 369.47029.
- [12] ______, Variational problems via a fixed point theorem, Indian J. Math. 28 (1986), no. 3, 229-240 (1987). MR 88j:47081. Zbl 641.49005.
- [13] ______, A fixed point theorem equivalent to the Fan-Knaster-Kuratowski-Mazurkiewicz theorem, J. Math. Anal. Appl. 128 (1987), no. 2, 475-479. MR 89a:47084. Zbl 644.47050.
- [14] K. K. Wadhwa and A. Ganguly, *Variational like inequality problem*, Bull. Calcutta Math. Soc. **88** (1996), no. 1, 71–74. CMP 1 448 983. Zbl 887.49009.

ASHOK GANGULY: DEPARTMENT OF APPLIED MATHEMATICS, SHRI G.S. INSTITUTE OF TECHNOLOGY AND SCIENCE, 23, PARK ROAD, INDORE 452-003, INDIA

E-mail address: director@gsits.ernet.in

















Submit your manuscripts at http://www.hindawi.com



















