

Research Article

Existence of Solutions to the System of Generalized Implicit Vector Quasivariational Inequality Problems

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We study the system of generalized implicit vector quasivariational inequality problems and prove a new existence result of its solutions by Kakutani-Fan-Glicksberg's fixed points theorem. As a special case, we also derive a new existence result of solutions to the generalized implicit vector quasivariational inequality problems.

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1. Introduction

The system of generalized implicit vector quasivariational inequality problems generalizes the generalized implicit vector quasivariational inequality problems, and the latter had been studied in [1–3]. In this paper, we study the system of generalized implicit vector quasivariational inequality problems and prove a new existence result of its solutions by Kakutani-Fan-Glicksberg's fixed points theorem. For other existence results with respect to the system of generalized implicit vector quasivariational inequality problems, we refer the reader to [4–6] and references therein.

Let I be an index set (finite or infinite). For each $i \in I$, let X_i and Y_i be two Hausdorff topological vector spaces, K_i a nonempty subset of X_i , and C_i a closed, convex and pointed cone of Y_i with $\text{int } C_i \neq \emptyset$, where $\text{int } C_i$ denotes the interior of C_i . Denote that $K_{\bar{i}} = \prod_{j \in I, j \neq i} K_j$, $K = \prod_{i \in I} K_i = K_i \times K_{\bar{i}}$, $X = \prod_{i \in I} X_i$. For each $x \in K$, we can write $x = (x_i, x_{\bar{i}})$. For each $i \in I$, let D_i be a nonempty subset of the continuous linear operators space $L(X_i, Y_i)$ from X_i into Y_i and let $F : D_i \times K_i \times K_i \rightarrow Y_i$, $G_i : K \rightarrow 2^{K_i}$, $T_i : K \rightarrow 2^{D_i}$ be three set-valued maps, where 2^{D_i} and 2^{K_i} denote the family of all nonempty subsets of D_i and K_i , respectively. The system of generalized implicit vector quasivariational inequality problems

(briefly, SGIVQIP) is as follows: find $\bar{x} = (\bar{x}_i, \bar{x}_i) \in K$ such that for each $i \in I$, $\bar{x}_i \in G_i(\bar{x})$, and

$$\forall y_i \in G_i(\bar{x}), \exists \bar{u}_i \in T_i(\bar{x}), F_i(\bar{u}_i, \bar{x}_i, y_i) \notin \text{int } C_i. \quad (1.1)$$

$\bar{x} = (\bar{x}_i, \bar{x}_i)$ is said to be a solution of the SGIVQIP. An SGIVQIP is usually denoted by $\{K_i, D_i, G_i, T_i, F_i\}_{i \in I}$.

If I is a singleton, then the SGIVQIP coincides with the generalized implicit vector quasivariational inequality problems (briefly, GIVQIP). A GIVQIP is usually denoted by $\{K, D, G, T, F\}$.

Throughout this paper, unless otherwise specified, assume that for each $i \in I$, K_i is a nonempty convex compact subset of a Banach space X_i , Y_i is a Hausdorff topological vector space, and C_i is a closed, convex, and pointed cone of Y_i with $\text{int } C_i \neq \emptyset$, where $\text{int } C_i$ denotes the interior of C_i .

2. Preliminaries

In this section, we introduce some useful notations and results.

Definition 2.1. Let X and Y be two topological spaces and K a nonempty convex subset of X . $F : K \rightarrow 2^Y$ is a set-valued map.

- (1) F is called upper semicontinuous at $x_0 \in K$ if, for any open set $G \supset F(x_0)$, there exists an open neighborhood U of x_0 in K such that for all $x \in U$,

$$G \supset F(x); \quad (2.1)$$

and upper semicontinuous on K if it is upper semicontinuous at every point of K .

- (2) F is called lower semicontinuous at $x_0 \in K$ if, for any open set $G \cap F(x_0) \neq \emptyset$, there exists an open neighborhood U of x_0 in K such that for all $x \in U$,

$$G \cap F(x) \neq \emptyset; \quad (2.2)$$

and lower semicontinuous on K if it is lower semicontinuous at every point of K .

- (3) F is called continuous at $x_0 \in K$ if, it is both upper semicontinuous and lower semicontinuous at x_0 ; and continuous on K if it is continuous at every point of K .

Definition 2.2. Let X and Y be two topological vector spaces and K a nonempty convex subset of X . Also $F : K \rightarrow 2^Y$ is a set-valued map.

- (1) F is called upper C -semicontinuous at $x_0 \in K$ if, for any open neighborhood V of the zero element θ in Y , there exists an open neighborhood U of x_0 in K such that, for all $x \in U$,

$$F(x) \subset F(x_0) + V + C; \quad (2.3)$$

and upper C -semicontinuous on K if it is upper C -semicontinuous at every point of K .

- (2) F is called lower C -semicontinuous at $x_0 \in K$ if, for any open neighborhood V of the zero element θ in Y , there exists an open neighborhood U of x_0 in K such that, for all $x \in U$,

$$F(x) \cap (F(x_0) + V + C) \neq \emptyset; \quad (2.4)$$

and lower C -semicontinuous on K if it is lower C -semicontinuous at every point of K .

- (3) F is called C -continuous at $x_0 \in K$ if it is upper C -semicontinuous and lower C -semicontinuous at $x_0 \in K$; and C -continuous on K if it is C -continuous at every point of K .

Definition 2.3. Let X and Y be two topological vector spaces and K a nonempty convex subset of X . Let $F : K \rightarrow 2^Y$ be a set-valued map.

- (1) F is called C -convex if, for each $x_1, x_2 \in K, t \in [0, 1]$,

$$F(tx_1 + (1-t)x_2) \subset [tF(x_1) + (1-t)F(x_2)] - C; \quad (2.5)$$

and C -concave if $-F$ is C -convex.

- (2) F is called C -quasiconvex-like if, for each $x_1, x_2 \in K, t \in [0, 1]$,

$$\text{either } F(tx_1 + (1-t)x_2) \subset F(x_1) - C \quad \text{or} \quad F(tx_1 + (1-t)x_2) \subset F(x_2) - C; \quad (2.6)$$

and C -quasiconcave-like if $-F$ is C -quasiconvex-like.

Lemma 2.4 ([7, Theorem 1]). *Let K be a nonempty paracompact subset of a Hausdorff topological space X and, Z be a nonempty subset of a Hausdorff topological vector space Y . Suppose that $S, T : K \mapsto 2^Z$ be two set-valued maps with following conditions:*

- (1) for each $x \in K, coS(x) \subset T(x)$;
- (2) for each $y \in Z, S^{-1}(y) = \{x \in K : y \in S(x)\}$ is open.

Then T has a continuous selection, that is, there is a continuous map $f : K \mapsto Z$ such that $f(x) \in T(x)$ for each $x \in K$.

3. Existence of Solutions to the SGIVQIP

Lemma 3.1. *Let D, W, X be three Hausdorff topological spaces, Z a topological vector space, and C a closed, convex, and pointed cone of Z . Let $T : W \times X \mapsto 2^D$ and $F : D \times W \times W \mapsto 2^Z$ be two set-valued maps. Assume that $(w, x, y) \in W \times X \times W$ and*

- (1) $T(\cdot, \cdot)$ is upper semicontinuous on $W \times X$ with nonempty and compact values;
- (2) $F(\cdot, \cdot, \cdot)$ is upper C -semicontinuous on $D \times W \times W$ with nonempty and compact values;
- (3) for each $u \in T(w, x), F(u, w, y) \subset -\text{int } C$.

Then there exist open neighborhood $U(w)$ of w and open neighborhood $U(x)$ of x , and open neighborhood $U(y)$ of y such that $\{F(u, w', y') : u \in T(w', x')\} \subset -\text{int } C$ whenever $w' \in U(w)$, $x' \in U(x)$, $y' \in U(y)$.

Proof. By (3) and compactness of $F(u, w, y)$, there exists an open neighborhood $V(u)$ of the zero element θ of Z such that $F(u, w, y) + V(u) \subset -\text{int } C$. By (2), there exist open neighborhood $O(u)$ of u and open neighborhood $O_u(w)$ of w , open neighborhood $O_u(y)$ of y such that $F(u', w', y') \subset F(u, w, y) + V(u) - C \subset -\text{int } C - C \subset -\text{int } C$ whenever $u' \in O(u)$, $w' \in O_u(w)$, $y' \in O_u(y)$. Since $T(w, x)$ is compact and $\cup_{u \in T(w, x)} O(u) \supset T(w, x)$, there exist finite $u^1, u^2, \dots, u^M \in T(w, x)$ such that $\cup_{j=1}^M O(u^j) \supset T(w, x)$. Taking

$$O(w) = \cap_{j=1}^M O_{u^j}(w), \quad U(y) = \cap_{j=1}^M O_{u^j}(y). \quad (3.1)$$

Clearly, $O(w)$ and $U(y)$ are open neighborhood of w and y , respectively. Thus for each $u \in \cup_{j=1}^M O(u^j)$, we have $F(u, w', y') \subset -\text{int } C$ whenever $w' \in O(w)$, $y' \in U(y)$. By (1), there exist open neighborhood $U(w)$ of w with $U(w) \subset O(w)$ and open neighborhood $U(x)$ of x such that $T(w', x') \subset \cup_{j=1}^M O(u^j)$ whenever $w' \in U(w)$, $x' \in U(x)$, which implies that

$$\{F(u, w', y') : u \in T(w', x')\} \subset \left\{F(u, w', y') : u \in \cup_{j=1}^M O(u^j)\right\} \subset -\text{int } C. \quad (3.2)$$

whenever $w' \in U(w)$, $x' \in U(x)$, $y' \in U(y)$.

The proof is finished. \square

By Lemma 3.1, we obtain the following result.

Theorem 3.2. Consider an SGIVQIP $\{K_i, D_i, G_i, T_i, F_i\}_{i \in I}$. For each $i \in I$, assume that

- (1) $G_i(\cdot)$ is continuous on K with convex compact values and for each $x \in K$, $\text{int } G_i(x) \neq \emptyset$;
- (2) $T_i(\cdot)$ is upper semicontinuous on K with nonempty and compact values;
- (3) $F_i(\cdot, \cdot, \cdot)$ is upper C_i -semicontinuous on $D_i \times K_i \times K_i$ with nonempty and compact values;
- (4) for each $x \in K$ and each $u_i \in T_i(x)$, $F_i(u_i, x_i, \cdot)$ is C_i -convex or C_i -quasiconvex-like;
- (5) for each $x \in K$ and each $u_i \in T_i(x)$, if $x_i \in \text{int } G_i(x)$, then $F_i(u_i, x_i, x_i) \notin -\text{int } C_i$, where x_i is the i th component of x .

Then the SGIVQIP has a solution, that is, there exists $\bar{x} = (\bar{x}_i, \bar{x}_i) \in K$ such that for each $i \in I$, $\bar{x}_i \in G_i(\bar{x})$, and

$$\forall y_i \in G_i(\bar{x}), \exists \bar{u}_i \in T_i(\bar{x}), \quad F_i(\bar{u}_i, \bar{x}_i, y_i) \notin -\text{int } C_i. \quad (3.3)$$

Proof. For each $i \in I$, define a set-valued map $S_i : K \rightarrow 2^{K_i} \cup \{\emptyset\}$ by

$$S_i(x) = \{y_i \in K_i : F_i(u_i, x_i, y_i) \subset -\text{int } C_i, \forall u_i \in T_i(x)\}. \tag{3.4}$$

□

Step 1. We prove that the set $J_i = \{x \in K : G_i(x) \cap S_i(x) = \emptyset\}$ is closed. For any sequence $x^n \in J_i = \{x \in K : G_i(x) \cap S_i(x) = \emptyset\}$ with $x^n \rightarrow x^0$, we have

$$\forall y_i^n \in G_i(x^n), \exists u_i^n \in T_i(x^n), \quad F_i(u_i^n, x_i^n, y_i^n) \not\subset -\text{int } C_i. \tag{3.5}$$

If $x^0 \notin J_i$, then there exists $z_i^0 \in G_i(x^0)$ such that for each $u_i \in T_i(x^0)$, $F_i(u_i, x_i^0, z_i^0) \subset -\text{int } C_i$. By Lemma 3.1, there exist open neighborhood $U(x^0)$ of x^0 and open neighborhood $U(z_i^0)$ of z_i^0 , such that $\{F(u_i, x'_i, z'_i) : u_i \in T(x')\} \subset -\text{int } C_i$ whenever $x' \in U(x^0), z'_i \in U(z_i^0)$. By (1), there exist $z_i^n \in G_i(x^n)$ such that $z_i^n \rightarrow z_i^0$ ($n \rightarrow +\infty$), which implies that there exists a positive integer N such that $x^n \in U(x^0), z_i^n \in U(z_i^0)$ whenever $n > N$. Thus we have $F_i(u_i, x^n, z_i^n) \subset -\text{int } C_i$, for all $u_i \in T_i(x^n)$ whenever $n > N$, a contradiction. This shows that J_i is closed, that is, $W_i = \{x \in K : G_i(x) \cap S_i(x) \neq \emptyset\}$ is open.

Without loss of generality, assume that $W_i \neq \emptyset$.

Define a set-valued map $P_i : K \rightarrow 2^{K_i} \cup \{\emptyset\}$ by

$$P_i(x) = \text{int } G_i(x) \cap S_i(x) \quad \text{for each } x \in K. \tag{3.6}$$

Step 2. We prove that for each $x \in W_i, P_i(x)$ is nonempty and convex.

For each $y_i \in S_i(x)$, we have $F_i(u_i, x_i, y_i) \subset -\text{int } C_i$, for all $u_i \in T_i(x)$. By Lemma 3.1, there exists an open neighborhood $U(y_i)$ of y_i such that $\{F_i(u_i, x_i, y'_i) : u_i \in T_i(x)\} \subset -\text{int } C_i$ whenever $y'_i \in U(y_i)$, which implies that $U(y_i) \subset S_i(x)$, that is, $S_i(x)$ is open. By (4), it is easy to verify that $S_i(x)$ is convex.

Since $G_i(x)$ is convex and $\text{int } G_i(x) \neq \emptyset$, then for each $x \in W_i, P_i(x)$ is nonempty and convex.

Step 3. We prove that $P_i|_{W_i}$ has a continuous selection $f_i : W_i \rightarrow 2^{K_i}$.

For each $y_i^0 \in P_i(x)$, we have $y_i^0 \in \text{int } G_i(x)$ and $y_i^0 \in S_i(x)$. By $y_i^0 \in \text{int } G_i(x)$, there exists $\varepsilon_0 > 0$ such that $y_i^0 + \varepsilon_0 \subset \text{int } G_i(x)$, where $y_i^0 + \varepsilon_0 = \{z_i \in K_i : d_i(z_i, y_i^0) < \varepsilon_0\}$. Since $G_i(x)$ is continuous with convex compact values, then there exists an open neighborhood $O(x)$ of x such that

$$G_i(x) \subset G_i(x') + \frac{1}{2}\varepsilon_0, \tag{3.7}$$

whenever $x' \in O(x)$, where $G_i(x') + (1/2)\varepsilon_0 = \{z_i \in K_i : d_i(z_i, G_i(x')) < (1/2)\varepsilon_0\}$. Thus $y_i^0 + \varepsilon_0 \subset \text{int } G_i(x) \subset G_i(x) \subset G_i(x') + (1/2)\varepsilon_0$ whenever $x' \in O(x)$, which implies that $y_i^0 + (1/2)\varepsilon_0 \subset G_i(x')$ whenever $x' \in O(x)$, that is, $y_i^0 \in \text{int } G_i(x')$ whenever $x' \in O(x)$. This shows that the set $\{x \in K : y_i^0 \in \text{int } G_i(x)\}$ is open. By $y_i^0 \in S_i(x)$, we have $F_i(u_i, x_i, y_i^0) \subset -\text{int } C_i, \forall u_i \in T_i(x)$. By Lemma 3.1, there exists an open neighborhood $O(x)$ of x such that

$$\left\{ F_i(u_i, x'_i, y_i^0) : u_i \in T_i(x') \right\} \subset -\text{int } C_i, \tag{3.8}$$

whenever $x' \in O(x)$, which implies that $O(x) \subset \{x \in K : y_i^0 \in S_i(x)\}$, that is, $\{x \in K : y_i^0 \in S_i(x)\}$ is open. Hence, for each $y_i \in P_i(x)$, the set $P_i^{-1}(y_i) = \{x \in K : y_i \in \text{int } G_i(x) \cap S_i(x)\}$ is open.

By Lemma 2.4, $P_i|_{W_i}$ has a continuous selection $f_i : W_i \mapsto 2^{K_i}$.

Step 4. We prove that the SGIVQIP has a solution.

For each $i \in I$, define the set-valued map $H_i : K \mapsto 2^{K_i}$ by

$$H_i(x) = \begin{cases} f_i(x), & \text{if } x \in W_i, \\ G_i(x), & \text{if } x \in J_i. \end{cases} \quad (3.9)$$

Note that $H_i(x)$ is upper semicontinuous when $x \in \text{int } J_i$ and $H_i(x)$ is upper semicontinuous when $x \in W_i$, and it is easy to verify that $H_i(x)$ is also upper semicontinuous when $x \in \partial J_i$, where ∂J_i denotes the boundary of J_i . Thus, $H_i(x)$ is upper semicontinuous with nonempty convex compact values. By [8, Theorem 7.1.15], the set-valued map $H : K \mapsto 2^K$ defined by $H(x) = \prod_{i \in I} H_i(x)$ is closed with nonempty convex values. By Kakutani-Fan-Glicksberg's fixed points theorem (see [9, pages 550]), H has a fixed point, that is, there exists $\bar{x} \in H(\bar{x})$. The condition (5) implies that for each $i \in I$, $\bar{x}_i \notin \text{int } G_i(\bar{x}) \cap S_i(\bar{x})$, that is, $\bar{x}_i \neq f_i(\bar{x})$ for each $i \in I$. Thus we have that for each $i \in I$, $\bar{x}_i \in G_i(\bar{x})$, and

$$\forall y_i \in G_i(\bar{x}), \exists \bar{u}_i \in T_i(\bar{x}), \quad F_i(\bar{u}_i, \bar{x}_i, y_i) \notin -\text{int } C_i. \quad (3.10)$$

The proof is finished.

If I is a singleton, we obtain the following existence result of solutions to the GIVQIP by Theorem 3.2.

Corollary 3.3. *Consider a GIVQIP $\{K, D, G, T, F\}$. Assume that*

- (1) $G(\cdot)$ is continuous on K with convex compact values and for each $x \in K$, $\text{int } G(x) \neq \emptyset$;
- (2) $T(\cdot)$ is upper semicontinuous on K with nonempty and compact values;
- (3) $F(\cdot, \cdot, \cdot)$ is upper C -semicontinuous on $D \times K \times K$ with nonempty and compact values;
- (4) for each $x \in K$ and each $u \in T(x)$, $F(u, x, \cdot)$ is C -convex or C -quasiconvex-like;
- (5) for each $x \in K$ and each $u \in T(x)$, if $x \in \text{int } G(x)$, then $F(u, x, x) \notin -\text{int } C$.

Then the GIVQIP has a solution, that is, there exists $\bar{x} \in K$ such that $\bar{x} \in G(\bar{x})$,

$$\forall y \in G(\bar{x}), \exists \bar{u} \in T(\bar{x}), \quad F(\bar{u}, \bar{x}, y) \notin -\text{int } C. \quad (3.11)$$

Remark 3.4. Theorem 3.2, Corollary 3.3, and each corresponding result in literatures [1–6] do not include each other as a special case.

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