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Generalized vector equilibrium problem with pseudomonotone mappings

Suhel Ahmad Khan

Department of Mathematics, BITS-Pilani, Dubai Campus, Dubai 345055, United Arab Emirates

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Abstract In this paper, we consider different types of pseudomonotone set-valued mappings and establish some connections between these pseudomonotone mappings. Further, by using these pseudomonotone mappings, we establish some existence results for generalized vector equilibrium problem.

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1. Introduction and preliminaries

Let K be a nonempty subset of a real topological vector space X and let a bifunction defined as $f : K \times K \to \mathbb{R}$ with $f(x,x) = 0$ for all $x \in K$. The equilibrium problem studied by Blum and Oettli [1], deals with the existence of $x \in K$ such that $f(x,y) \geqslant 0$ for all $y \in K$. The vector equilibrium problem is obtained by considering the bifunction f with values in an ordered topological vector space. Most of the work on existence of solutions for equilibrium problems are based on generalized monotonicity, which represents some algebraic properties assumed on the bifunction f and their extension to the vector case, see, for example, [2–4]. In recent years, a number of authors have proposed many important generalizations of monotonicity such as pseudomonotonicity, relaxed monotonicity which play an important role in certain applications of mathematical programming as well as in economic theory, see for example, [5–11] and references therein. One type of pseudomonotone operators was introduced by Karamardian [7] in 1976 in the single-valued case. This pseudomonotonicity notion is sometimes called algebraic, in order to avoid confusion with the one introduced by Brezis [12] in 1968. Even for real-valued functions, it is clear that these two pseudomonotonicity concepts are different.

Let X, Y be Hausdorff topological vector spaces; let $K \subset X$ be a nonempty closed convex set and l et $P : K \to 2^Y$ be a set-valued mapping such that P is closed and convex cone (i.e., if $\lambda P \subset P$, for all $\lambda > 0$ and $P + P \subset P$) with int $P \neq \emptyset$. Let $\phi : X \times Y \to Y$ be a bifunction such that $\sup_{f \in T(x)} \phi(x,f) \notin -\text{int}\, P$. In this paper we consider the following generalized vector equilibrium problem (for short, GVEP): Find $x \in K$ such that

$$\sup_{f \in T(x)} \phi(y,f) \notin -\text{int}\, P, \quad \forall\, y \in K. \tag{1.1}$$

E-mail address: khan.math@gmail.com
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In this paper we consider different types of pseudomonotone set-valued mappings in a very general setting and establish some connections between these pseudomonotone mappings. Further, we prove Minty's Lemma. By using Minty's Lemma and KKM theorem, we establish some existence theorems for generalized vector equilibrium problems. The concepts and results presented in this paper improve and extend the many existence results given in [5,6,8,13].

We recall some concepts and results which are needed in sequel.

Definition 1.1. A mapping $f: K \times K \to Y$ is called hemicontinuous, if for any $x, y, z \in K, t \in (0,1)$, the mapping $t \to \langle f(x+t(y-x)), z\rangle$ is continuous at 0^+.

Definition 1.2. A mapping $T: K \to 2^Y$ is said to be upper semicontinuous on the segments of K if the mapping $t \to T((1-t)x+ty)$ is upper semicontinuous at 0, for every $x, y \in K$.

Definition 1.3. A mapping $F: K \to Y$ is said to be P-convex, if for any $x, y \in K$ and $\lambda \in [0,1]$,

$$F(\lambda x+(1-\lambda)y) \in \lambda F(x)+(1-\lambda)F(y)-P.$$

Lemma 1.1. *Let (Y,P) be an ordered topological vector space with a closed and convex cone P with int $P \neq \emptyset$. Then for all $x, y, z \in Y$, we have*

(i) *$y-z \in -int\ P$ and $y \notin -int\ P \Rightarrow z \notin -int\ P$;*
(ii) *$y-z \in -P$ and $y \notin -int\ P \Rightarrow z \notin -int\ P$.*

Definition 1.4. Let B be a convex compact subset of K. A mapping $\phi: K \times K \to Y$ is said to be coercive with respect to B, if there exits $x_0 \in B$ such that

$$\sup_{f \in T(x_0)} \phi(y,f) \in -\text{int } P.$$

Definition 1.5. A mapping $\phi: K \times K \to Y$ is said to be affine in first argument if for any $x_i \in K$ and $\lambda_i \geqslant 0, (1 \leqslant i \leqslant n)$, with $\sum_{i=1}^n \lambda_i = 1$ and any $y \in K$,

$$\phi\left(\sum_{i=1}^n \lambda_i x_i, y\right) = \sum_{i=1}^n \lambda_i \phi(x_i, y).$$

Theorem 1.1 [14]. *Let E be a topological vector space; K be a nonempty subset of E and let $G: K \to 2^E$ be a KKM mapping such that $G(x)$ is closed for each $x \in K$ and is compact for at least one $x \in K$, then $\bigcap_{x \in K} G(x) \neq \emptyset$.*

2. Existence results for generalized equilibrium problem

Now we will give the following concepts and results which are used in the sequel.

Definition 2.1. The mapping $\phi: X \times Y \to Y$ with respect to T, where $T: K \to 2^Y$, is said to be

(i) A-pseudomonotone, if for every $x, y \in K$,

$$\sup_{f \in T(x)} \phi(y,f) \notin -\text{int } P \text{ implies } \sup_{g \in T(y)} \phi(x,g) \notin \text{int } P;$$

(ii) B-pseudomonotone, if for every $x \in K$ and for every net $\{x_i\} \subset K$, with $x_i \to x$

$$\liminf_i \sup_{f \in T(x_i)} \phi(x,f_i) \notin -\text{int } P$$

implies that for every $y \in K$ there exists $f(y) \in T(x)$ such that

$$\limsup\ \phi(y,f_i) - \phi(y,f(y)) \notin \text{int } P;$$

(iii) C-pseudomonotone, if $x, y \in K$ and $\{x_i\} \subset K$, with $x_i \to x$,

$$\sup_{f \in T(x_i)} \phi((1-t)y+tx,f) \notin -\text{int } P, \text{ for all } t \in [0,1], \text{ for all } i \in I$$

implies $\sup_{f \in T(x)} \phi(y,f) \notin -\text{int } P$.

Now, we establish some results among above defined pseudomonotone mappings.

Proposition 2.1. *Let X, Y be a topological vector space. Let $K \subset X$ be a nonempty closed convex subset of X. Let $T: K \to 2^Y$ be a set-valued mapping. Let $\Phi: X \times Y \to Y$ is A-pseudomonotone, upper semicontinuous and P-convex in first argument, also graph $Y \setminus \{-int\ P\}$ is closed, then ϕ is C-pseudomonotone.*

Proof. For each $y \in K$, define set-valued mapping $F, G: K \to 2^K$ by

$$F(y) := \{x \in K: \sup_{f \in T(x)} \phi(y,f) \notin -\text{int } P\}, \quad \forall\ y \in K.$$

$$G(y) := \{x \in K: \sup_{g \in T(y)} \phi(x,g) \notin \text{int } P\}, \quad \forall\ y \in K.$$

In order to prove the C-pseudomonotonicity of ϕ, we have to show that for each line segment L, we have

$$\overline{\bigcap_{y \in K \cap L} F(y)} \cap L \subset \overline{\bigcap_{y \in K \cap L} G(y)} \cap L \subset \bigcap_{y \in K \cap L} G(y) \cap L = \bigcap_{y \in K \cap L} F(y) \cap L$$

The first inclusion is directly followed by A-pseudomontonicity of ϕ.

Next, we prove the second inclusion. Let $x \in \overline{\bigcap_{y \in K \cap L} G(y)} \cap L$ and $x_\alpha \to x$ such that $x_\alpha \in \bigcap_{y \in K \cap L} G(y)$. Hence $\sup_{g \in T(y)} \phi(x_\alpha, g) \notin \text{int } P$. Since ϕ is upper semicontinuous in first argument and $Y \setminus \{\text{int } P\}$ is closed, preceding inclusion implies that $\sup_{g \in T(y)} \phi(x,g) \notin \text{int } P$, that is $x \in \bigcap_{y \in K \cap L} G(y) \cap L$.

Next, we define the family of sets to characterize the C-pseudomonotone mappings.

Let for each $z \in K$,

$$Q(z) = \{x \in K: \sup_{f \in T(x)} \phi(z,f) \notin -\text{int } P\}. \qquad \square$$