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EXISTENCE OF SOLUTIONS FOR GENERALIZED NONLINEAR VARIATIONAL-LIKE INEQUALITY PROBLEMS IN BANACH SPACES[†]

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ABSTRACT. In this paper, we study a new class of generalized nonlinear variational-like inequalities in reflexive Banach spaces. By using the KKM technique and the concept of the Hausdorff metric, we obtain some existence results for generalized nonlinear variational-like inequalities with generalized monotone multi-valued mappings in Banach spaces. These results improve and generalize many known results in recent literature.

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1. Introduction

Variational inequality theory provides techniques to solve a variety of applied problems in fluid flow through porous media, elasticity, optimization, nonlinear programming, economics, transportation and engineering (see [4,7,8]).

It is well known that the KKM technique has played a very important role in the study of many fields such as optimization, mathematical programming problems, equilibrium problems, game theory, variational inequality theory and so on (see [6,9,10]).

In 1997, by using the KKM technique, Konnov and Yao proved in Ref.[10] some results about the existence of solutions for vector variational inequalities with C_x -pseudomonotone multi-valued mappings. In 1999, Chen [1] obtained the existence of solutions for a class of variational inequalities with semi-monotone single-valued mappings in nonreflexive Banach spaces. In 2003, Fang and Huang [6] considered two classes of variational-like inequalities with generalized monotone and semi-monotone mappings. Utilizing the KKM technique they proved

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the existence of solutions for these variational-like inequalities with relaxed η - α -monotone mappings in reflexive Banach spaces.

In this paper, we introduce and study a new class of generalized variationallike inequality problem with generalized monotone multi-valued mappings. By applying the KKM technique and the concept of the Hausdorff metric, we establish some existence results for generalized variational-like inequalities with generalized monotone multi-valued mappings in reflexive Banach spaces.

2. Preliminaries

Let $\mathbb{R} = (-\infty, +\infty)$, let *E* be a Banach space with norm $\|\cdot\|$, let E^* be the topological dual space of *E* and let (u, v) be the pairing between $u \in E^*$ and $v \in E$. Let *K* be a nonempty closed convex subset of *E*. Let the functional $b: K \times K \to \mathbb{R}$ satisfy the following conditions:

(2a) for each $u \in K$, $b(u, \cdot)$ is a convex functional,

(2b) b(u, v) is bounded, that is, there exists a constant $\gamma > 0$ such that

$$b(u,v) \le \gamma \|u\| \|v\|, \quad \forall u, v \in K$$

(2c) for all $u, v, w \in D$

$$b(u, v) - b(u, w) \le b(u, v - w)$$

Remark 2.1. In view of (2b) and (2c), we know that

$$b(u, v) - b(u, w) \le b(u, v - w)$$

$$\le \gamma \|u\| \|v - w\|,$$

$$b(u, w) - b(u, v) \le b(u, w - v)$$

$$\le \gamma \|u\| \|w - v\|$$

for all $u, v, w \in K$. That is,

$$|b(u, v) - b(u, w)| \le \gamma ||u|| ||v - w||, \quad \forall u, v, w \in K.$$
(2.1)

Let $\Psi: K \times K \times E^* \to \mathbb{R}$, $\alpha: E \times E \to \mathbb{R}$ be functionals and let $T: K \to 2^{E^*}$, $A: E^* \to E^*$ be mappings. Now we consider the following generalized nonlinear variational-like inequality problems with generalized monotone multivalued mappings: Find $x \in K$ such that for each $y \in K$ there exists $s \in Tx$ satisfying

$$\Psi(y, x; As) + b(x, y) - b(x, x) \ge 0,$$
(2.2)

where b satisfies (2a)-(2c).

Special cases

(I) If $\Psi(x, y, z^*) = \langle z^*, \eta(x, y) \rangle$, T is single-valued and $Ax = N(Sx, Bx) - w^*$ for a given $w^* \in E^*$, where $N: E^* \times E^* \to E^*$, $S, B: K \to E^*$, $\eta: K \times K \to E$

are four mappings, then problem (2.2) reduces the following nonlinear mixed variational-like inequality problem: find $x \in K$ such that

$$\langle N(Sx, Bx) - w^*, \eta(y, x) \rangle + b(x, y) - b(x, x) \ge 0, \quad \forall y \in K.$$

$$(2.3)$$

The problem (2.3) is introduced and studied by Ding [3].

(II) If N(Sx, Bx) = Sx - Bx for all $x \in K$, then problem (2.3) reduces to the following variational-like inequality problem: find $x \in K$ such that

$$\langle Sx - Bx - w^*, \eta(y, x) \rangle + b(x, y) - b(x, x) \ge 0, \quad \forall y \in K.$$
(2.4)

The problem (2.4) with $w^* = 0$ is introduced and studied by Ding [2] in reflexive Banach spaces.

Definition 2.1. Let K be a nonempty subset of a Banach space E with the dual space E^* . Let $\Psi: K \times K \times E^* \to \mathbb{R}$, $\alpha: E \times E \to \mathbb{R}$ be functionals and let $A: E^* \to E^*, T: K \to 2^{E^*}$ be mappings. Then

(1) T is called generalized $\alpha\text{-monotone}$ with respect to Ψ and A if for any $x,y\in K$ we have

$$\Psi(y, x; At) - \Psi(y, x; As) \ge \alpha(x, y)$$

for each $s \in Tx$ and $t \in Ty$, where $\lim_{t\to 0^+} \frac{\alpha(x,x+t(y-x))}{t} = 0$. (2) Ψ is b-coercive with respect to T and A if there exists $y_0 \in K$ such that

$$\mathbf{T}(x, y, y, A_{\tau}) = \mathbf{T}(x, y, A_{\tau}) + \mathbf{L}(x, y) + \mathbf{L}(x, y)$$

$$\lim_{x \to \infty} \inf_{s \in Tx} \frac{\Psi(x, y_0, As) - \Psi(x, y_0, At_0) + \delta(x, x) - \delta(x, y_0)}{|\Psi(x, y_0; At_0)|} = +\infty$$

for some $t_0 \in Ty_0$.

Remark 2.2. If $\Psi(x, y; z^*) = \langle z^*, \eta(x, y) \rangle$ for each $(x, y, z^*) \in K \times K \times E^*$, A = I is the identity mapping of E^* , T is single-valued and $\alpha(x, y) = \beta(y - x)$, where $\beta : K \to \mathbb{R}$ with $\beta(\lambda z) = \lambda^p \beta(z)$ for $\lambda > 0$, p > 1, then the generalized α -monotonicity of mapping T reduces to relaxed η - α monotonicity of mapping T (see [6]).

Example 2.1. Let $K = (-\infty, +\infty)$, $Tx = \{-x, x\}$, Ax = x, $\Psi(y, x; At) = \langle -At, \eta(x, y) \rangle$ and

$$\eta(x,y) = \begin{cases} -c(x-y) & \text{if } x \ge y, \\ c(x-y) & \text{if } x < y \end{cases}$$

for every $x, y, t \in K$, where c > 0 is a constant. It is easy to check that T is generalized α -monotone with respect to Ψ and A with $\alpha(x, y) = -c||x - y||^2$ for all $x, y \in K$.

Lemma 2.1([11]). Let $(E, \|\cdot\|)$ be a normed vector space and H be a Hausdorff metric on CB(E), the family of all closed and bounded subsets of E. If A and B are two members in CB(E), then for each $\varepsilon > 0$ and each $x \in A$, there exists

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 $y \in B$ such that

$$||x - y|| \le (1 + \varepsilon)H(A, B)$$

In particular, if A and B are any two compact subsets in E, then for each $x \in A$, there exists $y \in B$ such that

$$||x - y|| \le H(A, B).$$

Lemma 2.2([5]). Let K be a nonempty subset of a Hausdorff topological vector space E and let $F : K \to 2^E$ be a KKM mapping. If F(x) is closed in E for every x in K and is compact for some $x \in K$, then $\bigcap_{x \in K} F(x) \neq \phi$.

3. Main results

In this section, we suppose always that E is a real reflexive Banach space with the dual space E^* and K is a nonempty closed convex subset of E.

Theorem 3.1. Let $T: K \to 2^{E^*}$ be a nonempty compact-valued mapping such that for any $x, y \in K$

$$H(T(x + \lambda(y - x)), Tx) \to 0 \quad as \quad \lambda \to 0^+,$$

where H is the Hausdorff metric defined on $CB(E^*)$. Assume that:

- (i) $A: E^* \to E^*$ is a continuous mapping;
- (ii) $b: K \times K \to (-\infty, +\infty)$ satisfies conditions (2a), (2b) and (2c);
- (iii) $\Psi(x, \cdot; \cdot) : K \times E^* \to (-\infty, +\infty)$ is continuous for each fixed $x \in K$;
- (iv) $\Psi(x, y; z^*) + \Psi(y, x; z^*) = 0$ for each $(x, y, z^*) \in K \times K \times E^*$;
- (v) $\Psi(\cdot, y; At)$ is a convex functional on K for each $y \in K$ and $t \in Ty$;
- (vi) T is generalized α -monotone with respect to Ψ and A.

Then the following problems (3.1) and (3.2) are equivalent:

(1) Find $x \in K$ such that for each $y \in K$, there exists $s \in Tx$ satisfying

$$\Psi(y, x; As) + b(x, y) - b(x, x) \ge 0.$$
(3.1)

(2) Find $x \in K$ such that

$$\Psi(y, x; At) + b(x, y) - b(x, x) \ge \alpha(x, y), \quad \forall y \in K, \quad t \in Tx.$$
(3.2)

Proof. Let $x_0 \in K$ be a solution of problem (3.1), i.e., for any $y \in K$ there is $s_0 \in Tx_0$ satisfying

$$\Psi(y, x_0; As_0) + b(x_0, y) - b(x_0, x_0) \ge 0$$

Since T is generalized α -monotone with respect to Ψ and A, we have

$$\begin{split} \Psi(y, x_0; At) + b(x_0, y) - b(x_0, x_0) \\ &\leq \Psi(y, x_0; As_0) + \alpha(x_0, y) + b(x_0, y) - b(x_0, x_0) \\ &\leq \alpha(x_0, y). \end{split}$$

Thus $x_0 \in K$ is a solution of problem (3.2).

Conversely, let $x_0 \in K$ be a solution of problem (3.2), i.e.,

$$\Psi(y, x_0; At) + b(x_0, y) - b(x_0, x_0) \ge \alpha(x_0, y), \quad \forall y \in K, t \in Ty.$$

Let $y_{\lambda} = (1 - \lambda)x_0 + \lambda y, t \in (0, 1)$. Then $y_{\lambda} \in K$. Since $x_0 \in K$ is a solution of problem (3.2), it follows that for all $t_{\lambda} \in Ty_{\lambda}$

$$\Psi(y_{\lambda}, x_0; At_{\lambda}) + b(x_0, y_{\lambda}) - b(x_0, x_0) \ge \alpha(x_0, y_{\lambda}).$$

$$(3.3)$$

Conditions (ii) and (v) imply that

$$0 = \Psi(y_{\lambda}, y_{\lambda}; At_{\lambda}) + b(x_0, y_{\lambda}) - b(x_0, y_{\lambda})$$

$$= \Psi((1 - \lambda)x_0 + \lambda y, y_{\lambda}; At_{\lambda}) + b(x_0, (1 - \lambda)x_0 + \lambda y) - b(x_0, y_{\lambda})$$

$$\leq (1 - \lambda)\Psi(x_0, y_{\lambda}; At_{\lambda}) + \lambda\Psi(y, y_{\lambda}; At_{\lambda}) + (1 - \lambda)b(x_0, x_0)$$

$$+ \lambda b(x_0, y) - b(x_0, y_{\lambda})$$

$$= \lambda\Psi(y, y_{\lambda}; At_{\lambda}) + \lambda b(x_0, y) - \lambda b(x_0, y_{\lambda}) + (1 - \lambda)\Psi(x_0, y_{\lambda}; At_{\lambda})$$

$$+ (1 - \lambda)b(x_0, x_0) - (1 - \lambda)b(x_0, y_{\lambda}).$$

It follows from condition (iv) and (3.3) that

$$\Psi(y, y_{\lambda}; At_{\lambda}) + b(x_{0}, y) - b(x_{0}, y_{\lambda})$$

$$\leq \frac{1-\lambda}{\lambda} [-\Psi(x_{0}, y_{\lambda}; At_{\lambda}) + b(x_{0}, y_{\lambda}) - b(x_{0}, x_{0})]$$

$$= \frac{1-\lambda}{\lambda} [\Psi(y_{\lambda}, x_{0}; At_{\lambda}) + b(x_{0}, y_{\lambda}) - b(x_{0}, x_{0})]$$

$$\geq \frac{1-\lambda}{\lambda} \alpha(x_{0}, y_{\lambda}). \qquad (3.4)$$

By Lemma 2.1, for each $t_{\lambda} \in Ty_{\lambda}$ we can find an $s_{\lambda} \in Tx_0$ such that

$$||t_{\lambda} - s_{\lambda}|| \le H(Ty_{\lambda}, Tx_0).$$

Since Tx_0 is compact, without loss of generality, we may assume that

$$s_{\lambda} \to s_0 \in Tx_0$$
 as $\lambda \to 0^+$.

Since $H(Ty_{\lambda}, Tx_0) \to 0$ as $\lambda \to 0^+$, we obtain

$$\begin{aligned} \|t_{\lambda} - s_0\| &\leq \|t_{\lambda} - s_{\lambda}\| + \|s_{\lambda} - s_0\| \\ &\leq H(Ty_{\lambda}, Tx_0) + \|s_{\lambda} - s_0\| \\ &\to 0 \quad \text{as} \quad \lambda \to 0^+. \end{aligned}$$

So, $t_{\lambda} \to s_0$. Since $A : E^* \to E^*$ is continuous and $b : K \times K \to \mathbb{R}$ is continuous in the second argument, $At_{\lambda} \to As_0$ and $b(x_0, y_{\lambda}) \to b(x_0, x_0)$ as $\lambda \to 0^+$. It

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follows from Definition 2.1 and (3.4) that

$$\begin{split} \Psi(y, x_0; As_0) &+ b(x_0, y) - b(x_0, x_0) \\ &= \lim_{\lambda \to 0^+} \left[\Psi(y, y_\lambda; At_\lambda) + b(x_0, y) - b(x_0, y_\lambda) \right] \\ &\geq \lim_{\lambda \to 0^+} \frac{\alpha(x_0, y_\lambda)}{\lambda} (1 - \lambda) \\ &= 0. \end{split}$$

Therefore $x_0 \in K$ is also a solution of problem (3.1).

Corollary 3.1. Let $T: K \to 2^{E^*}$ be a nonempty compact-valued mapping such that for any $x, y \in K$

$$H(T(x + \lambda(y - x)), Tx) \to 0 \quad as \quad \lambda \to 0^+,$$

where H is the Hausdorff metric defined on $CB(E^*)$. Assume that:

(i) $A: E^* \to E^*$ is a continuous mapping;

(ii) $b: K \times K \to (-\infty, \infty)$ satisfies conditions (2a), (2b) and (2c);

(iii) $\eta(x, \cdot): K \to E$ is continuous for each fixed $x \in K$;

- (iv) $\eta(x, y) + \eta(y, x) = 0$ for each $(x, y) \in K \times K$;
- (v) $\langle At, \eta(\cdot, y) \rangle : K \to \mathbb{R}$ is a convex functional on K for each $y \in K$ and $t \in Ty$;

(vi) T is generalized η - α -monotone with respect to A.

Then the following problems (3.5) and (3.6) are equivalent:

(1) Find $x \in K$ such that for each $y \in K$ there exists $s \in Tx$ satisfying

$$\langle As, \eta(y, x) \rangle + b(x, y) - b(x, x) \ge 0.$$
(3.5)

(2) Find $x \in K$ such that

$$\langle At, \eta(y, x) \rangle + b(x, y) - b(x, x) \ge \alpha(x, y), \quad \forall y \in K, \quad t \in Tx.$$
(3.6)

Theorem 3.2. Let K be a nonempty bounded closed convex subset of a real reflexive Banach space E and let $T: K \to 2^{E^*}$ be a nonempty compact-valued mapping such that for any $x, y \in K$

$$H(T(x + \lambda(y - x)), Tx) \to 0 \quad as \quad \lambda \to 0^+,$$

where H is the Hausdorff metric defined on $CB(E^*)$. Assume that

(i) $A: E^* \to E^*$ is a continuous mapping;

- (ii) $b: K \times K \to (-\infty, +\infty)$ satisfies conditions (2a), (2b) and (2c);
- (iii) $\Psi(x, \cdot, \cdot) : K \times E^* \to (-\infty, +\infty)$ is continuous for each fixed $x \in K$;
- (iv) $\Psi(x, y, z^*) + \Psi(y, x; z^*) = 0$ for each $(x, y, z^*) \in K \times K \times E^*$;

(v) $\Psi(\cdot, y; At)$ is a convex and lower semicontinuous functional on K for each fixed $y \in K$ and $t \in Ty$;

(vi) T is generalized α -monotone with respect to Ψ and A;

(vii) $\alpha(\cdot, y)$ is weakly lower semicontinuous for each fixed $y \in K$. Then problem (3.1) has a solution.

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Proof. Define two set-valued mappings $F, G: K \to 2^K$ as follows:

$$\begin{split} F(y) &= \{x \in K: \quad \text{there exists} \quad s \in Tx \quad \text{such that} \\ \Psi(y,x;As) + b(x,y) - b(x,x) \geq 0\}, \quad \forall y \in K, \end{split}$$

$$G(y) = \{x \in K : \Psi(y, x; At) + b(x, y) - b(x, x) \ge \alpha(x, y), \forall t \in Ty\}, \quad \forall y \in K.$$

We claim first that F is a KKM mapping.

If F is not a KKM mapping, then there exist $\{y_1, y_2, \dots, y_n\} \subset K$ and $\lambda_i > 0$, $i = 1, 2, \dots, n$ with $\sum_{i=1}^n \lambda_i = 1$ such that $y = \sum_{i=1}^n \lambda_i y_i \notin \bigcup_{i=1}^n F(y_i)$. By the definition of F, we have

$$\Psi(y_i, y; As) + b(y, y_i) - b(y, y) < 0, \quad \forall s \in Ty$$

$$(3.7)$$

for each $i = 1, 2, \dots, n$. It follows from (ii), (v) and (3.7) that

$$0 = \Psi(y, y; As) + b(y, y) - b(y, y)$$

= $\Psi\left(\sum_{i=1}^{n} \lambda_i y_i, y; As\right) + b\left(y, \sum_{i=1}^{n} \lambda_i y_i\right) - b(y, y)$
 $\leq \sum_{i=1}^{n} \lambda_i \Psi(y_i, y; As) + \sum_{i=1}^{n} \lambda_i b(y, y_i) - b(y, y)$
= $\sum_{i=1}^{n} \lambda_i [\Psi(y_i, y; As) + b(y, y_i) - b(y, y)]$
 $< 0.$

which is contradiction. This implies that F is a KKM mapping.

Now we prove that $F(y) \subset G(y)$ for all y in K.

For any given y in K, letting $x \in F(y)$, then there exists $s \in Tx$ such that

$$\Psi(y, x; As) + b(x, y) - b(x, x) \ge 0.$$

Since T is generalized α -monotone with respect to Ψ and A, we have

$$\begin{aligned} \Psi(y, x; At) + b(x, y) - b(x, x) \\ \geq \Psi(y, x; As) + \alpha(x, y) + b(x, y) - b(x, x) \\ \geq \alpha(x, y). \end{aligned}$$

It follows that $x \in G(y)$ and so $F(y) \subset G(y)$ for all $y \in K$. This implies that G is also a KKM mapping. From the assumptions we know that G(y) is weakly closed for all y in K.

In fact, since $x \mapsto \Psi(x, y, At)$ is lower semicontinuous for each fixed $y \in K$ and $t \in Ty$ and b is continuous in the second argument, we known that they are both weakly lower semicontinuous. From the definition of G and the weakly J. U. Jeong

lower semicontinuity of α we obtain that for all $y \in K$

$$\begin{aligned} G(y) &= \{ x \in K : \Psi(y, x; At) + b(x, y) - b(x, x) \ge \alpha(x, y), \forall t \in Ty \} \\ &= \{ x \in K : \Psi(x, y; At) + b(x, x) - b(x, y) + \alpha(x, y) \le 0, \forall t \in Ty \} \end{aligned}$$

is weakly closed. Since K is a bounded closed and convex subset of E, we know from the reflexivity of E that K is weakly compact in K and so G(y) is weakly compact in K for each $y \in K$. It follows from Lemma 2.2 and Theorem 3.1 that

$$\bigcap_{y \in K} F(y) = \bigcap_{y \in K} G(y) \neq \phi$$

Hence there exists $x \in K$ such that for any $y \in K$ there is $s \in Tx$ satisfying

$$\Psi(y, x; As) + b(x, y) - b(x, x) \ge 0.$$

This completes the proof.

Corollary 3.2. Let K be a nonempty bounded closed convex subset of a real reflexive Banach space E and let $T: K \to 2^{E^*}$ be a nonempty compact-valued mapping such that for any $x, y \in K$

$$H(T(x + \lambda(y - x)), Tx) \to 0 \quad as \quad \lambda \to 0^+,$$

where H is a Hausdorff metric defined on $CB(E^*)$. Assume that

(i) $A: E^* \to E^*$ is a continuous mapping;

- (ii) $b: K \times K \to (-\infty, +\infty)$ satisfies conditions (2a), (2b) and (2c);
- (iii) $\eta(x, \cdot) : K \to E$ is continuous for each fixed $x \in K$;
- (iv) $\eta(x, y) + \eta(y, x) = 0$ for each $(x, y) \in K \times K$;
- (v) $\langle At, \eta(\cdot, y) \rangle : K \to \mathbb{R}$ is a convex and lower semicontinuous functional on K for each fixed $y \in K$ and $t \in Ty$;
- (vi) T is generalized η - α -monotone with respect to A;
- (vii) $\alpha(\cdot, y)$ is weakly semicontinuous for each fixed $y \in K$.

Then problem (3.3) has a solution.

Now we consider the case of unbounded closed convex domains.

Theorem 3.3. Let K be a nonempty unbounded closed convex subset of a real reflexive Banach space E and let $T: K \to 2^{E^*}$ be a nonempty compact-valued mapping such that for any $x, y \in K$

$$H(T(x + \lambda(y - x)), Tx) \to 0 \quad as \quad \lambda \to 0^+,$$

where H is a Hausdorff metric defined on $CB(E^*)$. Assume that:

(i) $A: E^* \to E^*$ is a continuous mapping;

(ii) $b: K \times K \to (-\infty, +\infty)$ satisfies conditions (2a), (2b) and (2c);

(iii) $\Psi(x, \cdot, \cdot) : K \times E^* \to (-\infty, +\infty)$ is continuous for each fixed $x \in K$;

(iv) $\Psi(x, y; z^*) + \Psi(y, x; z^*) = 0$ for each $(x, y, z^*) \in K \times K \times E^*$;

(v) $\Psi(\cdot, y; At)$ is a convex and lower semicontinuous functional on K for each fixed $y \in K$ and $t \in Ty$;

(vi) Ψ is b-coercive with respect to T and A;

(vii) T is generalized α -monotone with respect to Ψ and A;

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(viii) $\alpha(\cdot, y)$ is weakly lower semicontinuous for each fixed $y \in K$. Then problem (3.1) has a solution.

Proof. Let $B_r = \{y \in E : ||y|| \ge r\}$. Consider the following problem: Find $x_r \in K \cap B_r$ such that for any $y \in K \cap B_r$ there is $s_r \in Tx_r$ satisfying

$$\Psi(y, x_r; As_r) + b(x_r, y) - b(x_r, x_r) \ge 0.$$
(3.6)

By Theorem 3.2, we know that problem (3.6) has a solution $x_r \in K \cap B_r$. Choose $r > ||y_0||$, where y_0 is given by the *b*-coercivity condition of Ψ with respect to T and A. Then we have from (3.6) that

$$\Psi(y_0, x_r; As_r) + b(x_r, y_0) - b(x_r, x_r) \ge 0$$
(3.7)

for some $s_r \in Tx_r$. Moreover, by condition (iv), we have

for some $t_0 \in Ty_0$. Now, if $||x_r|| = r$ for all r, we may choose r large enough so that (3.8) and the *b*-coercivity of Ψ with respect to T and A imply that

$$\Psi(y_0, x_r; As_r) + b(x_r, y_0) - b(x_r, x_r) < 0,$$

which contracts (3.7). Hence there exists r such that $||x_r|| < r$. For any $y \in K$ we can choose $\varepsilon \in (0, 1)$ small enough such that

$$x_r + \varepsilon(y - x_r) \in K \cap B_r.$$

It follows from (3.8), (ii) and (v) that

$$0 \leq \Psi(x_r + \varepsilon(y - x_r), x_r; As_r) + b(x_r, x_r + \varepsilon(y - x_r)) - b(x_r, x_r)$$

$$\leq \varepsilon \Psi(y, x_r, As_r) + (1 - \varepsilon) \Psi(x_r, x_r; As_r) + \varepsilon b(x_r, y)$$

$$+ (1 - \varepsilon) b(x_r, x_r) - b(x_r, x_r)$$

$$= \varepsilon [\Psi(y, x_r, As_r) + b(x_r, y) - b(x_r, x_r)].$$

This implies that

$$\Psi(y, x_r; As_r) + b(x_r, y) - b(x_r, x_r) \ge 0$$

for all $y \in K$. So, $x_r \in K$ is a solution of problem (3.1).

Remark 3.1. (i) It is not necessary that b is linear in the first argument in Theorem 3.1, Theorem 3.2 and Theorem 3.3.

(ii) Theorem 3.2 improves and generalizes Theorem 3.1 of Ding [2] and the corresponding results of [3,12-14].

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