

## STUDY OF GENERALIZED QUASI-VARIATIONAL INEQUALITIES FOR LOWER AND UPPER HEMI-CONTINUOUS OPERATORS ON NON-COMPACT SETS

MOHAMMAD S. R. CHOWDHURY AND KOK-KEONG TAN\*

(communicated by J. Pečarić)

*Abstract.* Results are obtained on existence theorems of generalized quasi-variational inequalities with monotone and lower hemi-continuous operators, or semi-monotone and upper hemi-continuous operators on paracompact sets.

### 1. Preliminaries

If  $X$  is a non-empty set, we shall denote by  $2^X$  the family of all non-empty subsets of  $X$ .

Let  $X$  be a non-empty subset of a topological vector space  $E$ . Given the maps  $S : X \rightarrow 2^X$  and  $T : X \rightarrow E^*$ , the quasi-variational inequality problem (QVI) is to find a point  $\hat{y} \in S(\hat{y})$  such that  $Re\langle T(\hat{y}), \hat{y} - x \rangle \leq 0$  for all  $x \in S(\hat{y})$ . The QVI was introduced by Bensoussan and Lions in 1973 (see, e.g., [3]) in connection with impulse control. Again, if we consider a set-valued map  $T : X \rightarrow 2^{E^*}$ , then the generalized quasi-variational inequality problem (GQVI) is to find a point  $\hat{y} \in S(\hat{y})$  and a point  $\hat{w} \in T(\hat{y})$  such that  $Re\langle \hat{w}, \hat{y} - x \rangle \leq 0$  for all  $x \in S(\hat{y})$ . The GQVI was introduced by Chan and Pang [4] in 1982 if  $E = \mathbb{R}^n$  and by Shih and Tan [8] in 1985 if  $E$  is infinite dimensional.

If  $X$  is a topological space and  $\{U_\alpha : \alpha \in \mathcal{A}\}$  is an open cover for  $X$ , then a partition of unity subordinated to the open cover  $\{U_\alpha : \alpha \in \mathcal{A}\}$  is a family  $\{\beta_\alpha : \alpha \in \mathcal{A}\}$  of continuous real-valued functions  $\beta_\alpha : X \rightarrow [0, 1]$  such that

- (1)  $\beta_\alpha(y) = 0$  for all  $y \in X \setminus U_\alpha$ ,
- (2)  $\{\text{support } \beta_\alpha : \alpha \in \mathcal{A}\}$  is locally finite and
- (3)  $\sum_{\alpha \in \mathcal{A}} \beta_\alpha(y) = 1$  for each  $y \in X$ .

The following result is Lemma 1 of Shih and Tan in [8, pp.334-335]:

---

*Mathematics subject classification* (1991): 47H04, 47H05, 47H09, 47H10, 49J35, 49J40, 54C60.

*Key words and phrases:* Generalized quasi-variational inequality, locally convex space, lower semi-continuous, upper semi-continuous, lower hemi-continuous, upper hemi-continuous, monotone and semi-monotone operators.

\* The author was partially supported by NSERC of Canada under Grant A-8096.

LEMMA A. Let  $X$  be a non-empty subset of a Hausdorff topological vector space  $E$  and  $S : X \rightarrow 2^E$  be an upper semicontinuous map such that  $S(x)$  is a bounded subset of  $E$  for each  $x \in X$ . Then for each continuous linear functional  $p$  on  $E$ , the map  $f_p : X \rightarrow \mathbb{R}$  defined by  $f_p(y) = \sup_{x \in S(y)} \operatorname{Re}\langle p, x \rangle$  is upper semicontinuous; i.e., for each  $\lambda \in \mathbb{R}$ , the set  $\{y \in X : f_p(y) = \sup_{x \in S(y)} \operatorname{Re}\langle p, x \rangle < \lambda\}$  is open in  $X$ .

The following result is Lemma 3 of Takahashi in [10, p.177] (see also Lemma 3 in [9, pp.71-72]):

LEMMA B. Let  $X$  and  $Y$  be topological spaces,  $f : X \rightarrow \mathbb{R}$  be non-negative and continuous and  $g : Y \rightarrow \mathbb{R}$  be lower semicontinuous. Then the map  $F : X \times Y \rightarrow \mathbb{R}$ , defined by  $F(x, y) = f(x)g(y)$  for all  $(x, y) \in X \times Y$ , is lower semicontinuous.

The following result is essentially Theorem 1 Bae-Kim-Tan in [2, p.231]:

THEOREM A. Let  $E$  be a topological vector space,  $X$  be a non-empty convex subset of  $E$  and  $f, g : X \times X \rightarrow \mathbb{R} \cup \{-\infty, +\infty\}$  be such that

(a)  $g(x, x) \leq 0$  for all  $x \in X$  and  $f(x, y) \leq g(x, y)$  for all  $x, y \in X$ ;

(b) for each fixed  $x \in X$ ,  $y \mapsto f(x, y)$  is lower semicontinuous on non-empty compact subsets of  $X$ ;

(c) for each fixed  $y \in X$ , the set  $\{x \in X : g(x, y) > 0\}$  is convex;

(d) there exist a non-empty compact convex subset  $X_0$  of  $X$  and a non-empty compact subset  $K$  of  $X$  such that for each  $y \in X \setminus K$ , there is an  $x \in \operatorname{co}(X_0 \cup \{y\})$  with  $f(x, y) > 0$ .

Then there exists  $\hat{y} \in K$  such that  $f(x, \hat{y}) \leq 0$  for all  $x \in X$ .

We shall need the following Kneser's minimax theorem in [7, pp.2418-2420] (see also Aubin [1, pp.40-41]):

THEOREM B. Let  $X$  be a non-empty convex subset of a vector space and  $Y$  be a non-empty compact convex subset of a Hausdorff topological vector space. Suppose that  $f$  is a real-valued function on  $X \times Y$  such that for each fixed  $x \in X$ , the map  $y \mapsto f(x, y)$  is lower semicontinuous and convex on  $Y$  and for each fixed  $y \in Y$ , the map  $x \mapsto f(x, y)$  is concave on  $X$ . Then

$$\min_{y \in Y} \sup_{x \in X} f(x, y) = \sup_{x \in X} \min_{y \in Y} f(x, y).$$

## 2. Generalized quasi-variational inequalities for lower hemi-continuous operators on non-compact sets.

In this section we shall obtain some existence theorems for generalized quasi-variational inequalities for monotone and lower hemi-continuous operators on paracompact sets.

The following definition is Definition 2.1(a) in [5, pp.28-29]:

DEFINITION 1. Let  $E$  be a topological vector space,  $X$  be a non-empty subset of  $E$  and  $T : X \rightarrow 2^{E^*}$ . Then  $T$  is said to be *lower hemi-continuous* on  $X$  if and only if for each  $p \in E$ , the function  $f_p : X \rightarrow \mathbb{R} \cup \{+\infty\}$ , defined by

$$f_p(z) = \sup_{u \in T(z)} \operatorname{Re}\langle u, p \rangle \quad \text{for each } z \in X,$$

is lower semicontinuous on  $X$  (if and only if for each  $p \in E$ , the function  $g_p : X \rightarrow \mathbb{R} \cup \{-\infty\}$ , defined by

$$g_p(z) = \inf_{u \in T(z)} \operatorname{Re}\langle u, p \rangle \quad \text{for each } z \in X,$$

is upper semicontinuous on  $X$ );

The following proposition is Proposition 2.2 in [5, p.29]:

PROPOSITION 1. Let  $E$  be a topological vector space and  $X$  be a non-empty subset of  $E$ . Let  $T : X \rightarrow 2^{E^*}$  be lower semicontinuous from relative topology on  $X$  to the weak\* topology  $\sigma(E^*, E)$  on  $E^*$ . Then  $T$  is lower hemi-continuous on  $X$ .

The following result is Lemma 4.1 in [5, pp.37-38]:

LEMMA 1. Let  $E$  be a topological vector space,  $X$  be a non-empty convex subset of  $E$ ,  $h : X \rightarrow \mathbb{R}$  be convex and  $T : X \rightarrow 2^{E^*}$  be lower hemi-continuous along line segments in  $X$ . Suppose  $\hat{y} \in X$  is such that  $\sup_{u \in T(x)} \operatorname{Re}\langle u, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in X$ . Then

$$\sup_{w \in T(\hat{y})} \operatorname{Re}\langle w, \hat{y} - x \rangle \leq h(x) - h(\hat{y}) \quad \text{for all } x \in X.$$

We shall first establish the following result:

THEOREM 1. Let  $E$  be a locally convex Hausdorff topological vector space and  $X$  be a non-empty paracompact convex subset of  $E$ . Let  $S : X \rightarrow 2^X$  be upper semicontinuous such that each  $S(x)$  is compact convex and  $T : X \rightarrow 2^{E^*}$  be monotone and be lower hemi-continuous along line segments in  $X$  to the weak\* -topology on  $E^*$ . Let  $h : X \rightarrow \mathbb{R}$  be convex and continuous. Suppose that the set

$$\Sigma = \{y \in X : \sup_{x \in S(y)} \sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0\}$$

is open in  $X$ . Suppose further that there exist a non-empty compact convex subset  $X_0$  of  $X$  and a non-empty compact subset  $K$  of  $X$  such that for each  $y \in X \setminus K$ , there exists a point  $x \in \operatorname{co}(X_0 \cup \{y\}) \cap S(y)$  with  $\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0$ . Then there exists a point  $\hat{y} \in K$  such that

- (i)  $\hat{y} \in S(\hat{y})$  and
- (ii)  $\sup_{w \in T(\hat{y})} \operatorname{Re}\langle w, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in S(\hat{y})$ .

*Proof.* We shall prove this theorem in two steps:

Step 1. There exists a point  $\hat{y} \in X$  such that  $\hat{y} \in S(\hat{y})$  and

$$\sup_{x \in S(\hat{y})} [\sup_{u \in T(x)} \operatorname{Re}\langle u, \hat{y} - x \rangle + h(\hat{y}) - h(x)] \leq 0.$$

Suppose the contrary. Then for each  $y \in X$ , either  $y \notin S(y)$  or there exist  $x \in S(y)$  and  $u \in T(x)$  such that  $Re\langle u, y - x \rangle + h(y) - h(x) > 0$ ; that is, for each  $y \in X$ , either  $y \notin S(y)$  or  $y \in \Sigma$ . If  $y \notin S(y)$ , then by Hahn-Banach separation theorem, there exists  $p \in E^*$  such that  $Re\langle p, y \rangle - \sup_{x \in S(y)} Re\langle p, x \rangle > 0$ . For each  $y \in X$ , set

$$\gamma(y) := \sup [ \sup_{x \in S(y)} \sup_{u \in T(x)} Re\langle u, y - x \rangle + h(y) - h(x) ].$$

Let  $V_0 := \{y \in X | \gamma(y) > 0\} = \Sigma$  and for each  $p \in E^*$ , set

$$V_p := \{y \in X : Re\langle p, y \rangle - \sup_{x \in S(y)} Re\langle p, x \rangle > 0\}.$$

Then  $X = V_0 \cup \bigcup_{p \in E^*} V_p$ . Since each  $V_p$  is open in  $X$  by Lemma A and  $V_0$  is open in  $X$  by hypothesis,  $\{V_0, V_p : p \in E^*\}$  is an open covering for  $X$ . Since  $X$  is paracompact, there is a continuous partition of unity  $\{\beta_0, \beta_p : p \in E^*\}$  for  $X$  subordinated to the open cover  $\{V_0, V_p : p \in E^*\}$  (see, e.g., Theorem VIII.4.2 of Dugundji in [6]); that is for each  $p \in E^*$ ,  $\beta_p : X \rightarrow [0, 1]$  and  $\beta_0 : X \rightarrow [0, 1]$  are continuous functions such that for each  $p \in E^*$ ,  $\beta_p(y) = 0$  for all  $y \in X \setminus V_p$  and  $\beta_0(y) = 0$  for all  $y \in X \setminus V_0$  and  $\{\text{support } \beta_0, \text{support } \beta_p : p \in E^*\}$  is locally finite and  $\beta_0(y) + \sum_{p \in E^*} \beta_p(y) = 1$  for each  $y \in X$ . Define  $\phi, \psi : X \times X \rightarrow \mathbb{R}$  by

$$\phi(x, y) = \beta_0(y) [ \sup_{u \in T(x)} Re\langle u, y - x \rangle + h(y) - h(x) ] + \sum_{p \in E^*} \beta_p(y) Re\langle p, y - x \rangle,$$

and

$$\psi(x, y) = \beta_0(y) [ \inf_{w \in T(y)} Re\langle w, y - x \rangle + h(y) - h(x) ] + \sum_{p \in E^*} \beta_p(y) Re\langle p, y - x \rangle,$$

for each  $x, y \in X$ . Then we have the following.

(1) For each  $x, y \in X$ , since  $T$  is monotone,  $\phi(x, y) \leq \psi(x, y)$  and  $\psi(x, x) = 0$  for all  $x \in X$ .

(2) For each fixed  $x \in X$  and each fixed  $u \in T(x)$ , the map

$$y \mapsto Re\langle u, y - x \rangle + h(y) - h(x)$$

is continuous on  $X$  and therefore the map

$$y \mapsto \beta_0(y) [ \sup_{u \in T(x)} Re\langle u, y - x \rangle + h(y) - h(x) ]$$

is lower semicontinuous on  $X$  by Lemma B. Also for each fixed  $x \in X$ ,

$$y \mapsto \sum_{p \in E^*} \beta_p(y) Re\langle p, y - x \rangle$$

is continuous on  $X$ . Hence, for each fixed  $x \in X$ , the map  $y \mapsto \phi(x, y)$  is lower semicontinuous on  $X$ .

(3) Clearly, for each  $y \in X$ , the set  $\{x \in X : \psi(x, y) > 0\}$  is convex.

(4) By hypothesis, there exists a non-empty compact convex subset  $X_0$  of  $X$  and a non-empty compact subset  $K$  of  $X$  such that for each  $y \in X \setminus K$ , there exists a point  $x \in co(X_0 \cup \{y\}) \cap S(y)$  such that  $\sup_{u \in T(x)} Re\langle u, y - x \rangle + h(y) - h(x) > 0$ .

Thus  $\beta_0(y)[\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)] > 0$  whenever  $\beta_0(y) > 0$ . Also  $\operatorname{Re}\langle p, y - x \rangle > 0$  whenever  $\beta_p(y) > 0$  for  $p \in E^*$ . Consequently,  $\phi(x, y) = \beta_0(y)[\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)] + \sum_{p \in E^*} \beta_p(y) \operatorname{Re}\langle p, y - x \rangle > 0$ .

Then  $\phi$  and  $\psi$  satisfy all the hypotheses of Theorem A. Thus by Theorem A, there exists  $\hat{y} \in K$  such that  $\phi(x, \hat{y}) \leq 0$  for all  $x \in X$ , i.e.,

$$\beta_0(\hat{y})[\sup_{u \in T(x)} \operatorname{Re}\langle u, \hat{y} - x \rangle + h(\hat{y}) - h(x)] + \sum_{p \in E^*} \beta_p(\hat{y}) \operatorname{Re}\langle p, \hat{y} - x \rangle \leq 0 \quad (2.1)$$

for all  $x \in X$ .

If  $\beta_0(\hat{y}) > 0$ , then  $\hat{y} \in V_0 = \Sigma$  so that  $\gamma(\hat{y}) > 0$ . Choose  $\hat{x} \in S(\hat{y}) \subset X$  such that

$$\sup_{u \in T(\hat{x})} \operatorname{Re}\langle u, \hat{y} - \hat{x} \rangle + h(\hat{y}) - h(\hat{x}) \geq \frac{\gamma(\hat{y})}{2} > 0;$$

it follows that

$$\beta_0(\hat{y})[\sup_{u \in T(\hat{x})} \operatorname{Re}\langle u, \hat{y} - \hat{x} \rangle + h(\hat{y}) - h(\hat{x})] > 0.$$

If  $\beta_p(\hat{y}) > 0$  for some  $p \in E^*$ , then  $\hat{y} \in V_p$  and hence

$$\operatorname{Re}\langle p, \hat{y} \rangle > \sup_{x \in S(\hat{y})} \operatorname{Re}\langle p, x \rangle \geq \operatorname{Re}\langle p, \hat{x} \rangle$$

so that  $\operatorname{Re}\langle p, \hat{y} - \hat{x} \rangle > 0$ . Then note that

$$\beta_p(\hat{y}) \operatorname{Re}\langle p, \hat{y} - \hat{x} \rangle > 0 \quad \text{whenever } \beta_p(\hat{y}) > 0 \text{ for } p \in E^*.$$

Since  $\beta_0(\hat{y}) > 0$  or  $\beta_p(\hat{y}) > 0$  for some  $p \in E^*$ , it follows that

$$\phi(\hat{x}, \hat{y}) = \beta_0(\hat{y})[\sup_{u \in T(\hat{x})} \operatorname{Re}\langle u, \hat{y} - \hat{x} \rangle + h(\hat{y}) - h(\hat{x})] + \sum_{p \in E^*} \beta_p(\hat{y}) \operatorname{Re}\langle p, \hat{y} - \hat{x} \rangle > 0,$$

which contradicts (2.1). This contradiction proves Step 1.

Step 2.

$$\sup_{w \in T(\hat{y})} \operatorname{Re}\langle w, \hat{y} - x \rangle \leq h(x) - h(\hat{y}) \quad \text{for all } x \in S(\hat{y}).$$

Indeed, from Step 1,  $\hat{y} \in S(\hat{y})$  which is a convex subset of  $X$ , and

$$\sup_{u \in T(x)} \operatorname{Re}\langle u, \hat{y} - x \rangle \leq h(x) - h(\hat{y}) \quad \text{for all } x \in S(\hat{y}).$$

Hence by Lemma 1, we have

$$\sup_{w \in T(\hat{y})} \operatorname{Re}\langle w, \hat{y} - x \rangle \leq h(x) - h(\hat{y}) \quad \text{for all } x \in S(\hat{y}). \quad \square$$

If  $X$  is compact, Theorem 1 reduces to the following:

**THEOREM 2.** *Let  $E$  be a locally convex Hausdorff topological vector space and  $X$  be a non-empty compact convex subset of  $E$ . Let  $S : X \rightarrow 2^X$  be upper semicontinuous such that each  $S(x)$  is closed convex and  $T : X \rightarrow 2^{E^*}$  be monotone and be lower hemi-continuous along line segments in  $X$  to the weak\* -topology on  $E^*$ . Let  $h : X \rightarrow \mathbb{R}$  be convex and continuous. Suppose that the set*

$$\Sigma = \{y \in X : \sup_{x \in S(y)} \sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0\}$$

*is open in  $X$ . Then there exists a point  $\hat{y} \in X$  such that*

- (i)  $\hat{y} \in S(\hat{y})$  and
- (ii)  $\sup_{w \in T(\hat{y})} \operatorname{Re}\langle w, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in S(\hat{y})$ .

**REMARK 1.** Theorem 1 and Theorem 2 generalize Theorem 1 of Shih-Tan in [8, p.335].

Note that if  $X$  is also bounded in Theorem 1 and the map  $S : X \rightarrow 2^X$  is, in addition, lower semicontinuous and for each  $y \in \Sigma = \{y \in X : \sup_{x \in S(y)} [\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)] > 0\}$ ,  $T$  is lower semicontinuous at some point  $x$  in  $S(y)$  with  $\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0$ , then the set  $\Sigma$  in Theorem 1 is always open in  $X$ . Thus we obtain the following result:

**THEOREM 3.** *Let  $E$  be a locally convex Hausdorff topological vector space and  $X$  be a non-empty paracompact convex and bounded subset of  $E$ . Let  $S : X \rightarrow 2^X$  be continuous such that each  $S(x)$  is compact convex and  $T : X \rightarrow 2^{E^*}$  be monotone and be lower hemi-continuous along line segments in  $X$  to the weak\* -topology on  $E^*$ . Let  $h : X \rightarrow \mathbb{R}$  be convex and continuous. Suppose that for each  $y \in \Sigma = \{y \in X : \sup_{x \in S(y)} [\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)] > 0\}$ ,  $T$  is lower semicontinuous at some point  $x$  in  $S(y)$  with  $\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0$ . Suppose further that there exist a non-empty compact convex subset  $X_0$  of  $X$  and a non-empty compact subset  $K$  of  $X$  such that for each  $y \in X \setminus K$ , there exists a point  $x \in \operatorname{co}(X_0 \cup \{y\}) \cap S(y)$  with  $\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0$ . Then there exists a point  $\hat{y} \in K$  such that*

- (i)  $\hat{y} \in S(\hat{y})$  and
- (ii)  $\sup_{w \in T(\hat{y})} \operatorname{Re}\langle w, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in S(\hat{y})$ .

*Proof.* Note that Theorem 3 follows from Theorem 1 if we show that the set

$$\Sigma := \{y \in X : \sup_{x \in S(y)} [\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)] > 0\}$$

is open in  $X$ . Indeed, let  $y_0 \in \Sigma$ ; then by hypothesis,  $T$  is lower semicontinuous at some point  $x_0$  in  $S(y_0)$  with  $\sup_{u \in T(x_0)} \operatorname{Re}\langle u, y_0 - x_0 \rangle + h(y_0) - h(x_0) > 0$ . Hence there exists  $u_0 \in T(x_0)$  such that  $\operatorname{Re}\langle u_0, y_0 - x_0 \rangle + h(y_0) - h(x_0) > 0$ . Let

$$\alpha := \operatorname{Re}\langle u_0, y_0 - x_0 \rangle + h(y_0) - h(x_0).$$

Then  $\alpha > 0$ . Also let

$$U_1 := \{u \in E^* : \sup_{z_1, z_2 \in X} |\langle u - u_0, z_1 - z_2 \rangle| < \frac{\alpha}{6}\}.$$

Then  $U_1$  is a strongly open neighborhood of  $u_0$  in  $E^*$ . Since  $T$  is lower semicontinuous at  $x_0$  and  $U_1 \cap T(x_0) \neq \emptyset$ , there exists an open neighborhood  $V_1$  of  $x_0$  in  $X$  such that  $T(x) \cap U_1 \neq \emptyset$  for all  $x \in V_1$ .

As the map  $x \mapsto \operatorname{Re}\langle u_0, x_0 - x \rangle + h(x_0) - h(x)$  is continuous at  $x_0$ , there exists an open neighborhood  $V_2$  of  $x_0$  in  $X$  such that

$$|\operatorname{Re}\langle u_0, x_0 - x \rangle + h(x_0) - h(x)| < \frac{\alpha}{6} \quad \text{for all } x \in V_2.$$

Let  $V_0 := V_1 \cap V_2$ ; then  $V_0$  is an open neighborhood of  $x_0$  in  $X$ . Since  $x_0 \in V_0 \cap S(y_0) \neq \emptyset$  and  $S$  is lower semicontinuous at  $y_0$ , there exists an open neighborhood  $N_1$  of  $y_0$  in  $X$  such that  $S(y) \cap V_0 \neq \emptyset$  for all  $y \in N_1$ .

Since the map  $y \mapsto \operatorname{Re}\langle u_0, y - y_0 \rangle + h(y) - h(y_0)$  is continuous at  $y_0$ , there exists an open neighborhood  $N_2$  of  $y_0$  in  $X$  such that

$$|\operatorname{Re}\langle u_0, y - y_0 \rangle + h(y) - h(y_0)| < \frac{\alpha}{6} \quad \text{for all } y \in N_2.$$

Let  $N_0 := N_1 \cap N_2$ . Then  $N_0$  is an open neighborhood of  $y_0$  in  $X$  such that for each  $y_1 \in N_0$ , we have

- (i)  $S(y_1) \cap V_0 \neq \emptyset$  as  $y_1 \in N_1$ ; so we can choose any  $x_1 \in S(y_1) \cap V_0$ ;
- (ii)  $|\operatorname{Re}\langle u_0, y_1 - y_0 \rangle + h(y_1) - h(y_0)| < \frac{\alpha}{6}$  as  $y_1 \in N_2$ ;
- (iii)  $T(x_1) \cap U_1 \neq \emptyset$  as  $x_1 \in V_1$ ; choose any  $u_1 \in T(x_1) \cap U_1$  so that

$$\sup_{z_1, z_2 \in X} |\langle u_1 - u_0, z_1 - z_2 \rangle| < \frac{\alpha}{6};$$

- (iv)  $|\operatorname{Re}\langle u_0, x_0 - x_1 \rangle + h(x_0) - h(x_1)| < \frac{\alpha}{6}$  as  $x_1 \in V_2$ .

It follows that

$$\begin{aligned} & \operatorname{Re}\langle u_1, y_1 - x_1 \rangle + h(y_1) - h(x_1) \\ &= \operatorname{Re}\langle u_1 - u_0, y_1 - x_1 \rangle + \operatorname{Re}\langle u_0, y_1 - x_1 \rangle + h(y_1) - h(x_1) \\ &\geq -\frac{\alpha}{6} + \operatorname{Re}\langle u_0, y_1 - y_0 \rangle + h(y_1) - h(y_0) \\ &\quad + \operatorname{Re}\langle u_0, y_0 - x_0 \rangle + h(y_0) - h(x_0) \\ &\quad + \operatorname{Re}\langle u_0, x_0 - x_1 \rangle + h(x_0) - h(x_1) \quad (\text{by (iii)}), \\ &\geq -\frac{\alpha}{6} - \frac{\alpha}{6} + \alpha - \frac{\alpha}{6} = \frac{\alpha}{2} > 0 \quad (\text{by (ii) and (iv)}); \end{aligned}$$

therefore

$$\sup_{x \in S(y_1)} [\sup_{u \in T(x)} \operatorname{Re}\langle u, y_1 - x \rangle + h(y_1) - h(x)] > 0$$

as  $x_1 \in S(y_1)$  and  $u_1 \in T(x_1)$ . This shows that  $y_1 \in \Sigma$  for all  $y_1 \in N_0$ , so that  $\Sigma$  is open in  $X$ . This completes the proof.  $\square$

If  $X$  is compact, Theorem 3 reduces to the following:

**THEOREM 4.** *Let  $E$  be a locally convex Hausdorff topological vector space and  $X$  be a non-empty compact convex subset of  $E$ . Let  $S : X \rightarrow 2^X$  be continuous such that each  $S(x)$  is closed convex and  $T : X \rightarrow 2^{E^*}$  be monotone and be lower hemi-continuous along line segments in  $X$  to the weak\*-topology on  $E^*$ . Let  $h : X \rightarrow \mathbb{R}$  be convex and continuous. Suppose that for each  $y \in \Sigma = \{y \in X : \sup_{x \in S(y)} [\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)] > 0\}$ ,  $T$  is lower semicontinuous at some point  $x$  in  $S(y)$  with  $\sup_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0$ . Then there exists a point  $\hat{y} \in X$  such that*

- (i)  $\hat{y} \in S(\hat{y})$  and
- (ii)  $\sup_{w \in T(\hat{y})} \operatorname{Re}\langle w, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in S(\hat{y})$ .

**REMARK 2.** Theorem 3 and Theorem 4 generalize Theorem 2 of Shih-Tan in [8, p.338].

### 3. Generalized quasi-variational inequalities for upper hemi-continuous operators on non-compact sets.

In this section we shall obtain some existence theorems for generalized quasi-variational inequalities for semi-monotone and upper hemi-continuous operators on paracompact sets.

The following definition is Definition 2.1(b) in [5, pp.28-29]:

**DEFINITION 2.** Let  $E$  be a topological vector space,  $X$  be a non-empty subset of  $E$  and  $T : X \rightarrow 2^{E^*}$ . Then  $T$  is said to be *upper hemi-continuous* on  $X$  if and only if for each  $p \in E$ , the function  $f_p : X \rightarrow \mathbb{R} \cup \{+\infty\}$ , defined by

$$f_p(z) = \sup_{u \in T(z)} \operatorname{Re}\langle u, p \rangle \text{ for each } z \in X,$$

is upper semicontinuous on  $X$  (if and only if for each  $p \in E$ , the function  $g_p : X \rightarrow \mathbb{R} \cup \{-\infty\}$ , defined by

$$g_p(z) = \inf_{u \in T(z)} \operatorname{Re}\langle u, p \rangle \text{ for each } z \in X,$$

is lower semicontinuous on  $X$ ).

The following proposition is Proposition 2.4 in [5, p.30]:

**PROPOSITION 2.** *Let  $E$  be a topological vector space and  $X$  be a non-empty subset of  $E$ . Let  $T : X \rightarrow 2^{E^*}$  be upper semicontinuous from relative topology on  $X$  to the weak\* topology  $\sigma(E^*, E)$  on  $E^*$ . Then  $T$  is upper hemi-continuous on  $X$ .*

Note that there is a typo in Proposition 2.4 in [5, p.30]. The set  $X$  is not required to be convex.

The following simple result is Lemma 2.1.6 in [11]:

LEMMA 2. Let  $E$  be a topological vector space and  $A$  be a non-empty bounded subset of  $E$ . Let  $C$  be a non-empty strongly compact subset of  $E^*$ . Define  $f : A \rightarrow \mathbb{R}$  by  $f(x) = \min_{u \in C} \operatorname{Re}\langle u, x \rangle$  for all  $x \in A$ . Then  $f$  is weakly continuous on  $A$ .

The following result is Lemma 4.2 in [5, p.38]:

LEMMA 3. Let  $E$  be a topological vector space,  $X$  be a non-empty convex subset of  $E$ ,  $h : X \rightarrow \mathbb{R}$  be convex and  $T : X \rightarrow 2^{E^*}$  be upper hemi-continuous along line segments in  $X$ . Suppose  $\hat{y} \in X$  is such that  $\inf_{u \in T(x)} \operatorname{Re}\langle u, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in X$ . Then

$$\inf_{w \in T(\hat{y})} \operatorname{Re}\langle w, \hat{y} - x \rangle \leq h(x) - h(\hat{y}) \text{ for all } x \in X.$$

We shall now establish the following result:

THEOREM 5. Let  $E$  be a locally convex Hausdorff topological vector space and  $X$  be a non-empty paracompact convex and bounded subset of  $E$ . Let  $S : X \rightarrow 2^X$  be upper semicontinuous such that each  $S(x)$  is compact convex and  $T : X \rightarrow 2^{E^*}$  be semi-monotone and be upper hemi-continuous along line segments in  $X$  to the weak\*-topology on  $E^*$  such that each  $T(x)$  is strongly compact convex. Let  $h : X \rightarrow \mathbb{R}$  be convex and continuous. Suppose that the set

$$\Sigma = \{y \in X : \sup_{x \in S(y)} [\inf_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)] > 0\}$$

is open in  $X$ . Suppose further that there exist a non-empty compact convex subset  $X_0$  of  $X$  and a non-empty compact subset  $K$  of  $X$  such that for each  $y \in X \setminus K$ , there exists a point  $x \in \operatorname{co}(X_0 \cup \{y\}) \cap S(y)$  with  $\inf_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0$ . Then there exists a point  $\hat{y} \in K$  such that

- (i)  $\hat{y} \in S(\hat{y})$  and
- (ii) there exist a point  $\hat{w} \in T(\hat{y})$  with  $\operatorname{Re}\langle \hat{w}, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in S(\hat{y})$ .

*Proof.* We shall prove this theorem in three steps:

Step 1. There exists a point  $\hat{y} \in X$  such that  $\hat{y} \in S(\hat{y})$  and

$$\sup_{x \in S(\hat{y})} [\inf_{u \in T(x)} \operatorname{Re}\langle u, \hat{y} - x \rangle + h(\hat{y}) - h(x)] \leq 0.$$

Suppose the contrary. Then for each  $y \in X$ , either  $y \notin S(y)$  or there exists  $x \in S(y)$  such that  $\inf_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0$ ; that is, for each  $y \in X$ , either  $y \notin S(y)$  or  $y \in \Sigma$ . If  $y \notin S(y)$ , then by Hahn-Banach separation theorem, there exists  $p \in E^*$  such that  $\operatorname{Re}\langle p, y \rangle - \sup_{x \in S(y)} \operatorname{Re}\langle p, x \rangle > 0$ . For each  $y \in X$ , set

$$\gamma(y) := \sup_{x \in S(y)} [\inf_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)].$$

Let  $V_0 := \{y \in X \mid \gamma(y) > 0\} = \Sigma$  and for each  $p \in E^*$ , set

$$V_p := \{y \in X : \operatorname{Re}\langle p, y \rangle - \sup_{x \in S(y)} \operatorname{Re}\langle p, x \rangle > 0\}.$$

Then  $X = V_0 \cup \bigcup_{p \in E^*} V_p$ . Since each  $V_p$  is open in  $X$  by Lemma A and  $V_0$  is open in  $X$  by hypothesis,  $\{V_0, V_p : p \in E^*\}$  is an open covering for  $X$ . Since  $X$  is paracompact, there is a continuous partition of unity  $\{\beta_0, \beta_p : p \in E^*\}$  for  $X$  subordinated to the open cover  $\{V_0, V_p : p \in E^*\}$ . Define  $\phi, \psi : X \times X \rightarrow \mathbb{R}$  by

$$\phi(x, y) = \beta_0(y) \left[ \inf_{u \in T(x)} \operatorname{Re} \langle u, y - x \rangle + h(y) - h(x) \right] + \sum_{p \in E^*} \beta_p(y) \operatorname{Re} \langle p, y - x \rangle,$$

and

$$\psi(x, y) = \beta_0(y) \left[ \inf_{w \in T(y)} \operatorname{Re} \langle w, y - x \rangle + h(y) - h(x) \right] + \sum_{p \in E^*} \beta_p(y) \operatorname{Re} \langle p, y - x \rangle$$

for each  $x, y \in X$ . Then we have the following.

(1) For each  $x, y \in X$ , since  $T$  is semi-monotone,  $\phi(x, y) \leq \psi(x, y)$  and  $\psi(x, x) = 0$  for all  $x \in X$ .

(2) For each fixed  $x \in X$ , the map

$$y \longmapsto \inf_{u \in T(x)} \operatorname{Re} \langle u, y - x \rangle + h(y) - h(x)$$

is weakly lower semicontinuous (and therefore lower semi-continuous) on  $X$  by Lemma 2 and the fact that  $h$  is continuous; therefore the map

$$y \longmapsto \beta_0(y) \left[ \inf_{u \in T(x)} \operatorname{Re} \langle u, y - x \rangle + h(y) - h(x) \right]$$

is lower semicontinuous on  $X$  by Lemma B. Also for each fixed  $x \in X$ ,

$$y \mapsto \sum_{p \in E^*} \beta_p(y) \operatorname{Re} \langle p, y - x \rangle$$

is continuous on  $X$ . Hence, for each fixed  $x \in X$ , the map  $y \mapsto \phi(x, y)$  is lower semicontinuous on  $X$ .

(3) Clearly, for each  $y \in X$ , the set  $\{x \in X : \psi(x, y) > 0\}$  is convex.

(4) By hypothesis, there exists a non-empty compact convex subset  $X_0$  of  $X$  and a non-empty compact subset  $K$  of  $X$  such that for each  $y \in X \setminus K$ , there exists a point  $x \in \operatorname{co}(X_0 \cup \{y\}) \cap S(y)$  such that  $\inf_{u \in T(x)} \operatorname{Re} \langle u, y - x \rangle + h(y) - h(x) > 0$ . Thus  $\beta_0(y) [\inf_{u \in T(x)} \operatorname{Re} \langle u, y - x \rangle + h(y) - h(x)] > 0$  whenever  $\beta_0(y) > 0$ . Also  $\operatorname{Re} \langle p, y - x \rangle > 0$  whenever  $\beta_p(y) > 0$  for  $p \in E^*$ . Consequently,  $\phi(x, y) = \beta_0(y) [\inf_{u \in T(x)} \operatorname{Re} \langle u, y - x \rangle + h(y) - h(x)] + \sum_{p \in E^*} \beta_p(y) \operatorname{Re} \langle p, y - x \rangle > 0$ .

Then  $\phi$  and  $\psi$  satisfy all the hypotheses of Theorem A. Thus by Theorem A, there exists  $\hat{y} \in K$  such that  $\phi(x, \hat{y}) \leq 0$  for all  $x \in X$ , i.e.,

$$\beta_0(\hat{y}) \left[ \inf_{u \in T(x)} \operatorname{Re} \langle u, \hat{y} - x \rangle + h(\hat{y}) - h(x) \right] + \sum_{p \in E^*} \beta_p(\hat{y}) \operatorname{Re} \langle p, \hat{y} - x \rangle \leq 0 \quad (3.1)$$

for all  $x \in X$ .

If  $\beta_0(\hat{y}) > 0$ , then  $\hat{y} \in V_0 = \Sigma$  so that  $\gamma(\hat{y}) > 0$ . Choose  $\hat{x} \in S(\hat{y}) \subset X$  such that

$$\inf_{u \in T(\hat{x})} \operatorname{Re} \langle u, \hat{y} - \hat{x} \rangle + h(\hat{y}) - h(\hat{x}) \geq \frac{\gamma(\hat{y})}{2} > 0;$$

it follows that

$$\beta_0(\hat{y}) \left[ \inf_{u \in T(\hat{x})} \operatorname{Re} \langle u, \hat{y} - \hat{x} \rangle + h(\hat{y}) - h(\hat{x}) \right] > 0.$$

If  $\beta_p(\hat{y}) > 0$  for some  $p \in E^*$ , then  $\hat{y} \in V_p$  and hence

$$\operatorname{Re} \langle p, \hat{y} \rangle > \sup_{x \in S(\hat{y})} \operatorname{Re} \langle p, x \rangle \geq \operatorname{Re} \langle p, \hat{x} \rangle$$

so that  $\operatorname{Re} \langle p, \hat{y} - \hat{x} \rangle > 0$ . Then note that

$$\beta_p(\hat{y}) \operatorname{Re} \langle p, \hat{y} - \hat{x} \rangle > 0 \quad \text{whenever} \quad \beta_p(\hat{y}) > 0 \quad \text{for} \quad p \in E^*.$$

Since  $\beta_0(\hat{y}) > 0$  or  $\beta_p(\hat{y}) > 0$  for some  $p \in E^*$ , it follows that

$$\phi(\hat{x}, \hat{y}) = \beta_0(\hat{y}) \left[ \inf_{u \in T(\hat{x})} \operatorname{Re} \langle u, \hat{y} - \hat{x} \rangle + h(\hat{y}) - h(\hat{x}) \right] + \sum_{p \in E^*} \beta_p(\hat{y}) \operatorname{Re} \langle p, \hat{y} - \hat{x} \rangle > 0,$$

which contradicts (3.1). This contradiction proves Step 1.

Step 2.

$$\inf_{w \in T(\hat{y})} \operatorname{Re} \langle w, \hat{y} - x \rangle \leq h(x) - h(\hat{y}) \quad \text{for all} \quad x \in S(\hat{y}).$$

Indeed, from Step 1,  $\hat{y} \in S(\hat{y})$  which is a convex subset of  $X$ , and

$$\inf_{u \in T(\hat{x})} \operatorname{Re} \langle u, \hat{y} - x \rangle \leq h(x) - h(\hat{y}) \quad \text{for all} \quad x \in S(\hat{y}).$$

Hence by Lemma 3, we have

$$\inf_{w \in T(\hat{y})} \operatorname{Re} \langle w, \hat{y} - x \rangle \leq h(x) - h(\hat{y}) \quad \text{for all} \quad x \in S(\hat{y}). \quad (3.2)$$

Step 3. There exist a point  $\hat{w} \in T(\hat{y})$  with  $\operatorname{Re} \langle \hat{w}, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in S(\hat{y})$ .

Indeed, from Step 2 we have

$$\sup_{x \in S(\hat{y})} \left[ \inf_{w \in T(\hat{y})} \operatorname{Re} \langle w, \hat{y} - x \rangle + h(\hat{y}) - h(x) \right] \leq 0, \quad (3.3)$$

where  $T(\hat{y})$  is a strongly compact convex subset of the Hausdorff topological vector space  $E^*$  and  $S(\hat{y})$  is a convex subset of  $X$ .

Now, define  $f : S(\hat{y}) \times T(\hat{y}) \rightarrow \mathbb{R}$  by  $f(x, w) = \operatorname{Re} \langle w, \hat{y} - x \rangle + h(\hat{y}) - h(x)$  for each  $x \in S(\hat{y})$  and each  $w \in T(\hat{y})$ . Note that for each fixed  $x \in S(\hat{y})$ , the map  $w \mapsto f(x, w)$  is convex and continuous on  $T(\hat{y})$  and for each fixed  $w \in T(\hat{y})$ , the map  $x \mapsto f(x, w)$  is concave on  $S(\hat{y})$ . Thus by Theorem B, we have

$$\min_{w \in T(\hat{y})} \sup_{x \in S(\hat{y})} [\operatorname{Re} \langle w, \hat{y} - x \rangle + h(\hat{y}) - h(x)] = \sup_{x \in S(\hat{y})} \min_{w \in T(\hat{y})} [\operatorname{Re} \langle w, \hat{y} - x \rangle + h(\hat{y}) - h(x)].$$

Hence

$$\min_{w \in T(\hat{y})} \sup_{x \in S(\hat{y})} [\operatorname{Re} \langle w, \hat{y} - x \rangle + h(\hat{y}) - h(x)] \leq 0, \quad \text{by (3.3).}$$

Since  $T(\hat{y})$  is compact, there exists  $\hat{w} \in T(\hat{y})$  such that

$$\operatorname{Re} \langle \hat{w}, \hat{y} - x \rangle \leq h(x) - h(\hat{y}) \quad \text{for all} \quad x \in S(\hat{y}). \quad \square$$

If  $X$  is compact, Theorem 5 reduces to the following:

**THEOREM 6.** *Let  $E$  be a locally convex Hausdorff topological vector space and  $X$  be a non-empty compact convex subset of  $E$ . Let  $S : X \rightarrow 2^X$  be upper semicontinuous such that each  $S(x)$  is closed convex and  $T : X \rightarrow 2^{E^*}$  be semi-monotone and be upper hemi-continuous along line segments in  $X$  to the weak\* -topology on  $E^*$  such that each  $T(x)$  is strongly compact convex. Let  $h : X \rightarrow \mathbb{R}$  be convex and continuous. Suppose that the set*

$$\Sigma = \{y \in X : \sup_{x \in S(y)} [\inf_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)] > 0\}$$

*is open in  $X$ . Then there exists a point  $\hat{y} \in K$  such that*

- (i)  $\hat{y} \in S(\hat{y})$  and
- (ii) *there exist a point  $\hat{w} \in T(\hat{y})$  with  $\operatorname{Re}\langle \hat{w}, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in S(\hat{y})$ .*

Note that if the map  $S : X \rightarrow 2^X$  is, in addition lower semicontinuous, and for each  $y \in \Sigma$ ,  $T$  is upper semicontinuous at some point  $x$  in  $S(y)$  with  $\inf_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0$ , then the set  $\Sigma$  in Theorem 5 is always open in  $X$ . Thus we obtain the following result:

**THEOREM 7.** *Let  $E$  be a locally convex Hausdorff topological vector space and  $X$  be a non-empty paracompact convex and bounded subset of  $E$ . Let  $S : X \rightarrow 2^X$  be continuous such that each  $S(x)$  is compact convex and  $T : X \rightarrow 2^F$  be semi-monotone and be upper hemi-continuous along line segments in  $X$  to the weak\* -topology on  $E^*$  such that each  $T(x)$  is strongly compact convex. Let  $h : X \rightarrow \mathbb{R}$  be convex and continuous. Suppose that for each  $y \in \Sigma = \{y \in X : \sup_{x \in S(y)} [\inf_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)] > 0\}$ ,  $T$  is upper semi-continuous at some point  $x$  in  $S(y)$  with  $\inf_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0$ . Suppose further that there exist a non-empty compact convex subset  $X_0$  of  $X$  and a non-empty compact subset  $K$  of  $X$  such that for each  $y \in X \setminus K$ , there exists a point  $x \in \operatorname{co}(X_0 \cup \{y\}) \cap S(y)$  with  $\inf_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x) > 0$ . Then there exists  $\hat{y} \in K$  such that*

- (i)  $\hat{y} \in S(\hat{y})$  and
- (ii) *there exist a point  $\hat{w} \in T(\hat{y})$  with  $\operatorname{Re}\langle \hat{w}, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in S(\hat{y})$ .*

*Proof.* Note that Theorem 7 follows from Theorem 5 if we show that the set

$$\Sigma = \{y \in X : \sup_{x \in S(y)} [\inf_{u \in T(x)} \operatorname{Re}\langle u, y - x \rangle + h(y) - h(x)] > 0\}$$

is open in  $X$ . Indeed, let  $y_0 \in \Sigma$ ; then by hypothesis,  $T$  is upper semicontinuous at some point  $x_0$  in  $S(y_0)$  with  $\inf_{u \in T(x_0)} \operatorname{Re}\langle u, y_0 - x_0 \rangle + h(y_0) - h(x_0) > 0$ . Let

$$\alpha := \inf_{u \in T(x_0)} \operatorname{Re}\langle u, y_0 - x_0 \rangle + h(y_0) - h(x_0).$$

Then  $\alpha > 0$ . Also let

$$W := \{w \in E^* : \sup_{z_1, z_2 \in X} |\langle w, z_1 - z_2 \rangle| < \alpha/6\}.$$

Then  $W$  is a strongly open neighborhood of  $0$  in  $E^*$  so that  $U_1 := T(x_0) + W$  is an open neighborhood of  $T(x_0)$  in  $E^*$ . Since  $T$  is upper semicontinuous at  $x_0$ , there exists an open neighborhood  $V_1$  of  $x_0$  in  $X$  such that  $T(x) \subset U_1$  for all  $x \in V_1$ .

As the map  $x \mapsto \inf_{u \in T(x_0)} \operatorname{Re}\langle u, x_0 - x \rangle + h(x_0) - h(x)$  is continuous at  $x_0$ , there exists an open neighborhood  $V_2$  of  $x_0$  in  $X$  such that

$$\left| \inf_{u \in T(x_0)} \operatorname{Re}\langle u, x_0 - x \rangle + h(x_0) - h(x) \right| < \alpha/6 \quad \text{for all } x \in V_2.$$

Let  $V_0 := V_1 \cap V_2$ ; then  $V_0$  is an open neighborhood of  $x_0$  in  $X$ . Since  $x_0 \in V_0 \cap S(y_0) \neq \emptyset$  and  $S$  is lower semicontinuous at  $y_0$ , there exists an open neighborhood  $N_1$  of  $y_0$  in  $X$  such that  $S(y) \cap V_0 \neq \emptyset$  for all  $y \in N_1$ .

Since the map  $y \mapsto \inf_{u \in T(x_0)} \operatorname{Re}\langle u, y - y_0 \rangle + h(y) - h(y_0)$  is continuous at  $y_0$ , there exists an open neighborhood  $N_2$  of  $y_0$  in  $X$  such that

$$\left| \inf_{u \in T(x_0)} \operatorname{Re}\langle u, y - y_0 \rangle + h(y) - h(y_0) \right| < \alpha/6 \quad \text{for all } y \in N_2.$$

Let  $N_0 := N_1 \cap N_2$ . Then  $N_0$  is an open neighborhood of  $y_0$  in  $X$  such that for each  $y_1 \in N_0$ , we have

- (i)  $S(y_1) \cap V_0 \neq \emptyset$  as  $y_1 \in N_1$ ; so we can choose any  $x_1 \in S(y_1) \cap V_0$ ;
- (ii)  $\left| \inf_{u \in T(x_0)} \operatorname{Re}\langle u, y_1 - y_0 \rangle + h(y_1) - h(y_0) \right| < \alpha/6$  as  $y_1 \in N_2$ ;
- (iii)  $T(x_1) \subset U_1 = T(x_0) + W$  as  $x_1 \in V_1$ ;
- (iv)  $\left| \inf_{u \in T(x_0)} \operatorname{Re}\langle u, x_0 - x_1 \rangle + h(x_0) - h(x_1) \right| < \alpha/6$  as  $x_1 \in V_2$ .

It follows that

$$\begin{aligned} & \inf_{u \in T(x_1)} \operatorname{Re}\langle u, y_1 - x_1 \rangle + h(y_1) - h(x_1) \\ & \geq \inf_{[u \in T(x_0) + W]} \operatorname{Re}\langle u, y_1 - x_1 \rangle + h(y_1) - h(x_1) \quad (\text{by (iii)}), \\ & \geq \inf_{u \in T(x_0)} \operatorname{Re}\langle u, y_1 - x_1 \rangle + h(y_1) - h(x_1) + \inf_{u \in W} \operatorname{Re}\langle u, y_1 - x_1 \rangle \\ & \geq \inf_{u \in T(x_0)} \operatorname{Re}\langle u, y_1 - y_0 \rangle + h(y_1) - h(y_0) \\ & \quad + \inf_{u \in T(x_0)} \operatorname{Re}\langle u, y_0 - x_0 \rangle + h(y_0) - h(x_0) \\ & \quad + \inf_{u \in T(x_0)} \operatorname{Re}\langle u, x_0 - x_1 \rangle + h(x_0) - h(x_1) + \inf_{u \in W} \operatorname{Re}\langle u, y_1 - x_1 \rangle \\ & \geq -\frac{\alpha}{6} + \alpha - \frac{\alpha}{6} - \frac{\alpha}{6} = \frac{\alpha}{2} > 0 \quad (\text{by (ii) and (iv)}); \end{aligned}$$

therefore

$$\sup_{x \in S(y_1)} \left[ \inf_{u \in T(x)} \operatorname{Re}\langle u, y_1 - x \rangle + h(y_1) - h(x) \right] > 0$$

as  $x_1 \in S(y_1)$ . This shows that  $y_1 \in \Sigma$  for all  $y_1 \in N_0$ , so that  $\Sigma$  is open in  $X$ . This completes the proof.  $\square$

If  $X$  is compact, Theorem 7 reduces to the following:

**THEOREM 8.** *Let  $E$  be a locally convex Hausdorff topological vector space and  $X$  be a non-empty compact convex subset of  $E$ . Let  $S : X \rightarrow 2^X$  be continuous such that each  $S(x)$  is closed convex and  $T : X \rightarrow 2^{E^*}$  be semi-monotone and be upper hemicontinuous along line segments in  $X$  to the weak\* -topology on  $E^*$  such that each  $T(x)$  is strongly compact convex. Let  $h : X \rightarrow \mathbb{R}$  be convex and continuous. Suppose that for each  $y \in \Sigma = \{y \in X : \sup_{x \in S(y)} [\inf_{u \in T(x)} \operatorname{Re}\langle u, y-x \rangle + h(y) - h(x)] > 0\}$ ,  $T$  is upper semi-continuous at some point  $x$  in  $S(y)$  with  $\inf_{u \in T(x)} \operatorname{Re}\langle u, y-x \rangle + h(y) - h(x) > 0$ . Then there exists  $\hat{y} \in X$  such that*

- (i)  $\hat{y} \in S(\hat{y})$  and
- (ii) there exists a point  $\hat{w} \in T(\hat{y})$  with  $\operatorname{Re}\langle \hat{w}, \hat{y} - x \rangle \leq h(x) - h(\hat{y})$  for all  $x \in S(\hat{y})$ .

## REFERENCES

- [1] J. P. AUBIN, *Applied Functional Analysis*, Wiley-Interscience, New York, 1979.
- [2] J. S. BAE, W. K. KIM AND K.-K. TAN, *Another generalization of Ky Fan's minimax inequality and its applications*, Bull. Inst. Math. Academia Sinica **21** (1993), 229-244.
- [3] A. BENSOUSSAN AND J. L. LIONS, *Nouvelle formulation des problèmes de contrôle impulsionnel et applications*, C. R. Acad. Sci. **29** (1973), 1189-1192.
- [4] D. CHAN AND J. S. PANG, *The generalized quasi-variational inequality problem*, Math. Oper. Res. **7** (1982), 211-222.
- [5] M. S. R. CHOWDHURY AND K.-K. TAN, *Generalized variational inequalities for quasi-monotone operators and applications*, Bulletin of the Polish Academy of Sciences **45**, No. **1** (1997), 25-54.
- [6] J. DUGUNDJI, *Topology*, Allyn and Bacon, Inc., Boston, 1966.
- [7] H. KNESER, *Sur un théorème fondamental de la théorie des jeux*, C. R. Acad. Sci. Paris **234** (1952), 2418-2420.
- [8] M.-H. SHIH AND K.-K. TAN, *Generalized quasi-variational inequalities in locally convex topological vector spaces*, J. Math. Anal. Appl. **108** (1985), 333-343.
- [9] M.-H. SHIH AND K.-K. TAN, *Generalized bi-quasi-variational inequalities*, J. Math. Anal. Appl. **143** (1989), 66-85.
- [10] W. TAKAHASHI, *Nonlinear variational inequalities and fixed point theorems*, J. Math. Soc. Japan **28** (1976), 166-181.
- [11] K.-K. TAN, *Lecture Notes on Topics in Topology and Functional Analysis*, unpublished, 1985, 1991 and 1994.

(Received June 26, 1998)

Mohammad S. R. Chowdhury  
Kok-Keong Tan  
Department of Mathematics  
Statistics and Computing Science  
Dalhousie University  
Halifax, Nova Scotia  
Canada B3H 3J5