

ITERATIVE ALGORITHMS AND CONVERGENCE THEOREMS FOR SOLVING F -IGVIP AND F -IGCP

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Abstract. In this paper, we study the iterative algorithm and convergence theorems for F -implicit generalized variational inequalities problem (F -IGVIP). By employing our earlier works ([6], Theorem 2.2), we establish several iterative convergence results for F -IGVIP. The algorithm and convergence results are new for solving the strong solution of F -IGVIP. Furthermore, new algorithms and convergence theorems for F -implicit generalized complementarity problem (F -IGCP) are also discussed.

1. INTRODUCTION AND PRELIMINARIES

In very recent years, iterative algorithms have been established for solving variational inequalities. Ding et al. [1, 3] present a predictor-corrector iterative algorithms for solving generalized mixed variational-like problems.

Motivated and inspired by the above works, the purpose of this paper is to establish the predictor-corrector iterative algorithms and discuss the convergence theorems for solving the strong solution of F -implicit generalized variational inequalities problem (F -IGVIP) which is discussed by Zeng et al. [6].

Let H be a real Hilbert space with norm $\|\cdot\|$ and inner product $\langle \cdot, \cdot \rangle$. Let $C(H)$ be the family of all nonempty compact subsets of H . Let $T : H \rightarrow C(H)$ be a set-valued mapping, $F : H \rightarrow \mathbb{R}$, $g : H \rightarrow H$ be two single-valued mappings. In very recent year, Zeng et al. [6] consider the following F -implicit generalized variational inequalities problem (F -IGVIP) is to find an $\bar{x} \in H$ with an $\bar{s} \in T(\bar{x})$ such that

$$(1.1) \quad \langle \bar{s}, x - g(\bar{x}) \rangle \geq F(g(\bar{x})) - F(x)$$

for all $x \in H$, and we say a solution of (1.1) is a *strong solution* of F -IGVIP (we refer to [6]).

There are some special cases of (F -IGVIP):

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- (1) If T is a single valued mapping, then the (F -IGVIP) is equivalent to the (F -IVIP) which is to find an $\bar{x} \in H$ such that

$$(1.2) \quad \langle T(\bar{x}), x - g(\bar{x}) \rangle \geq F(g(\bar{x})) - F(x)$$

for all $x \in H$. This problem was introduced and studied in [2]

- (2) If H is a Hilbert space, T is a single valued mapping and g is an identity mapping, then the (F -IGVIP) is equivalent to find an $\bar{x} \in H$ such that

$$(1.3) \quad \langle T(\bar{x}), x - \bar{x} \rangle \geq F(\bar{x}) - F(x)$$

for all $x \in H$. This problem is known as a variational inequality introduced by Stampacchia [4].

- (3) If $H = \mathbb{R}^n$ and $F \equiv 0$, g is an identity mapping, then the (F -IGVIP) is equivalent to find $\bar{x} \in H$ and $\bar{s} \in T(\bar{x})$ such that

$$(1.4) \quad \langle \bar{s}, x - \bar{x} \rangle \geq 0$$

for all $x \in H$. This problem was introduced and studied by Fang and Peterson[2], Yao and Guo[5].

For the detail, we refer to [6]. We first give some definitions which will use in the sequel.

Definition 1.1. Let $T : H \rightarrow C(H)$ be a set-valued mapping.

- (1) T is a partially relaxed strongly monotone w.r.t. g if there is a constant $\alpha > 0$ such that

$$\langle u_1, g(v_2) - g(z) \rangle + \langle u_2, g(z) - g(v_2) \rangle \leq \alpha \|g(v_1) - g(z)\|^2, \quad \forall v_1, v_2, z \in H, u_i \in T(v_i), i = 1, 2.$$

- (2) T is D -continuous on H if $\{x_n\} \subset H$ and $x_n \rightarrow x$, then $T(x_n) \rightarrow T(x)$ under the Hausdorff metric D on $C(H)$. T is D -uniformly continuous on H if for every $\epsilon > 0$ there is a $\delta > 0$ such that if $x, y \in H$ with $\|x - y\| < \delta$, then $D(T(x), T(y)) < \epsilon$.
- (3) T is D -convergent preserving set-valued mapping if $\{a_n\}, \{b_n\} \subset H$ and $D(T(a_n), T(b_n)) \rightarrow 0$ as $n \rightarrow \infty$ under the Hausdorff metric D on $C(X)$ implies the sequence $\|a_n - b_n\| \rightarrow 0$ as $n \rightarrow \infty$.

We note that if $z = v_1$ and g is an identity mapping, then a partially relaxed strongly monotone w.r.t. g is a monotone mapping.

We need the following theorem which we can directly derive from Theorem 2.2 and Theorem 2.3[6].

Theorem A. *Let the mapping $F : H \rightarrow \mathbb{R}$ be lower semicontinuous and convex, $g : H \rightarrow H$ be continuous and $T : H \rightarrow 2^H$ be upper semicontinuous with nonempty compact convex values. Suppose that*

- (1) *for each $x \in H$, there is an $s \in T(x)$ such that $\langle s, g(x) - x \rangle \leq F(x) - F(g(x))$,*
- (2) *there is a nonempty compact convex subset C of H , such that for each $x \in H \setminus C$, there is a $y \in C$ such that for some $s \in T(x)$, $\langle s, y - g(x) \rangle < F(g(x)) - F(y)$.*

Then there is a strong solution of F -IGVIP.

2. ITERATIVE ALGORITHM AND CONVERGENCE THEOREMS

In this section, we first consider the auxiliary F -implicit generalized variational inequalities problems as follows:

For any given $\bar{x} \in H$, $\bar{s} \in T(\bar{x})$, to find a $w \in H$ such that

$$(2.1) \quad \langle g(w) - g(\bar{x}), x - g(w) \rangle + \rho \langle \bar{s}, x - g(w) \rangle + \rho F(x) - \rho F(g(w)) \geq 0,$$

for all $x \in H$, where $\rho > 0$ is a constant. We note that if $w = \bar{x}$, then \bar{x} is a strong solution of F -IGVIP. This observation enables us to suggest the following new predictor-corrector method for solving the strong solution of F -IGVIP.

Algorithm 2.1. For given $x_0 \in H$, $s_0 \in T(x_0)$, compute the approximate solution x_n of F -IGVIP with $s_n \in T(x_n)$ by the following iterative schemes.

$$(2.2) \quad \begin{aligned} &\langle g(y_n) - g(x_n), x - g(y_n) \rangle + \mu \langle s_n, x - g(y_n) \rangle + \mu F(x) - \mu F(g(y_n)) \\ &\geq 0, \quad \forall x \in H, \end{aligned}$$

$$(2.3) \quad \begin{aligned} &\langle g(w_n) - g(y_n), x - g(w_n) \rangle + \beta \langle \xi_n, x - g(w_n) \rangle + \beta F(x) - \beta F(g(w_n)) \\ &\geq 0, \quad \forall x \in H, \end{aligned}$$

$$(2.4) \quad \begin{aligned} &\langle g(x_{n+1}) - g(w_n), x - g(x_{n+1}) \rangle + \rho \langle \eta_n, x - g(x_{n+1}) \rangle + \rho F(x) \\ &- \rho F(g(x_{n+1})) \geq 0, \quad \forall x \in H, \end{aligned}$$

$$(2.5) \quad s_n \in T(x_n) : \|s_{n+1} - s_n\| \leq D(T(x_{n+1}), T(x_n)),$$

$$(2.6) \quad \xi_n \in T(y_n) : \|\xi_{n+1} - \xi_n\| \leq D(T(y_{n+1}), T(y_n)),$$

$$(2.7) \quad \eta_n \in T(w_n) : \|\eta_{n+1} - \eta_n\| \leq D(T(w_{n+1}), T(w_n)),$$

where $\mu, \beta, \rho > 0$ are constants, and D is the Hausdorff metric on $C(H)$.

In order to obtain the convergence theorem, we need the following lemma:

Lemma 2.1. *Let \bar{x} be the strong solution of F -IGVIP, $\bar{s} \in T(\bar{x})$ and $\{x_n\}, \{w_n\}, \{y_n\}$ be the sequences of approximate solutions of F -IGVIP generated by the Algorithm 2.1. Suppose that T is a partially relaxed strongly monotone w.r.t. g with constant $\alpha > 0$. Then*

$$(2.8) \quad \|g(x_{n+1}) - g(\bar{x})\|^2 \leq \|g(x_n) - g(\bar{x})\|^2 - (1 - 2\rho\alpha)\|g(x_{n+1}) - g(w_n)\|^2,$$

$$(2.9) \quad \|g(w_n) - g(\bar{x})\|^2 \leq \|g(w_{n-1}) - g(\bar{x})\|^2 - (1 - 2\beta\alpha)\|g(w_n) - g(y_n)\|^2,$$

$$(2.10) \quad \|g(y_n) - g(\bar{x})\|^2 \leq \|g(y_{n-1}) - g(\bar{x})\|^2 - (1 - 2\mu\alpha)\|g(y_n) - g(x_n)\|^2,$$

where $0 < \rho, \beta, \mu < \frac{1}{2\alpha}$.

Proof. The conclusion can be derived by using the technique of Lemma 3.1[1]. For the sake of completeness, we give the proof as follows.

For the constants μ, β, ρ with $0 < \rho, \beta, \mu < \frac{1}{2\alpha}$. Let \bar{x} be the strong solution of F -IGVIP and $\bar{s} \in T(\bar{x})$. Then

$$(2.11) \quad \mu\langle \bar{s}, x - g(\bar{x}) \rangle - \mu F(g(\bar{x})) + \mu F(x) \geq 0$$

$$(2.12) \quad \beta\langle \bar{s}, x - g(\bar{x}) \rangle - \beta F(g(\bar{x})) + \beta F(x) \geq 0$$

$$(2.13) \quad \rho\langle \bar{s}, x - g(\bar{x}) \rangle - \rho F(g(\bar{x})) + \rho F(x) \geq 0$$

for all $x \in H$.

Taking $x = g(x_{n+1})$ in (2.13) and $x = g(\bar{x})$ in (2.4), we have

$$(2.14) \quad \rho\langle \bar{s}, g(x_{n+1}) - g(\bar{x}) \rangle - \rho F(g(\bar{x})) + \rho F(g(x_{n+1})) \geq 0,$$

$$(2.15) \quad \langle g(x_{n+1}) - g(w_n), g(\bar{x}) - g(x_{n+1}) \rangle + \rho\langle \eta_n, g(\bar{x}) - g(x_{n+1}) \rangle + \rho F(g(\bar{x})) - \rho F(g(x_{n+1})) \geq 0.$$

Adding (2.14) and (2.15), we have

$$(2.16) \quad \begin{aligned} & \langle g(x_{n+1}) - g(w_n), g(\bar{x}) - g(x_{n+1}) \rangle + \rho \langle \eta_n, g(\bar{x}) - g(x_{n+1}) \rangle \\ & + \rho \langle \bar{s}, g(x_{n+1}) - g(\bar{x}) \rangle \geq 0. \end{aligned}$$

Since T is a partially relaxed strongly monotone w.r.t. g with constant $\alpha > 0$, we get

$$(2.17) \quad \langle g(x_{n+1}) - g(w_n), g(\bar{x}) - g(x_{n+1}) \rangle \geq -\rho\alpha \|g(x_{n+1}) - g(w_n)\|^2.$$

Since

$$\begin{aligned} \|g(\bar{x}) - g(w_n)\|^2 &= \|(g(\bar{x} - g(x_{n+1})) + (g(x_{n+1}) - g(w_n)))\|^2 \\ &= \|g(\bar{x}) - g(x_{n+1})\|^2 + \|g(x_{n+1}) - g(w_n)\|^2 + 2\langle g(\bar{x}) \\ & \quad - g(x_{n+1}), g(x_{n+1}) - g(w_n) \rangle, \end{aligned}$$

we have

$$\begin{aligned} -\rho\alpha \|g(x_{n+1}) - g(w_n)\|^2 &\leq \langle g(x_{n+1}) - g(w_n), g(\bar{x}) - g(x_{n+1}) \rangle \\ &= \frac{1}{2} [\|g(\bar{x}) - g(w_n)\|^2 \\ & \quad - \|g(\bar{x}) - g(x_{n+1})\|^2 - \|g(x_{n+1}) - g(w_n)\|^2]. \end{aligned}$$

Thus, $\|g(\bar{x}) - g(x_{n+1})\|^2 \leq \|g(\bar{x}) - g(w_n)\|^2 - (1 - 2\rho\alpha) \|g(x_{n+1}) - g(w_n)\|^2$ and this prove (2.8). Similarly, we have (2.9) and (2.10). ■

Now, we deduce the convergence theorem for the iterative algorithm we constructed by Algorithm 2.1. We denote the strong solution set Ω of the F -IGVIP as follows:

$$\Omega = \{ \bar{x} \in H : \exists \text{ an } \bar{s} \in T(\bar{x}) \text{ with } \langle \bar{s}, x - g(\bar{x}) \rangle + F(x) - F(g(\bar{x})) \geq 0 \forall x \in H \}.$$

Theorem 2.1. *Let H be a finite-dimensional Hilbert space, $g : H \rightarrow H$ be continuous, $F : H \rightarrow \mathbb{R}$ be lower semi-continuous and convex, $g^{-1} : g(H) \rightarrow C(H)$ be D -uniformly continuous and bounded set-valued mapping where g^{-1} is bounded means the image of a bounded set under the mapping g^{-1} is bounded, $g^{-1} \circ g : H \rightarrow C(H)$ be D -convergent preserving set-valued mapping and $T : H \rightarrow C(H)$ be D -continuous set-valued mapping such that T is partially relaxed strongly monotone w.r.t. g with constant $\alpha > 0$ Suppose that the solution set Ω of the F -IGVIP is nonempty. Then for any given $x_0 \in H$, $s_0 \in T(x_0)$, the iterative*

sequences $\{x_n\}$, $\{y_n\}$ and $\{w_n\}$ defined by Algorithm 2.1 with $0 < \rho, \mu, \beta < \frac{1}{2\alpha}$ converge strongly to an $\hat{x} \in \Omega$ which is a strong solution of the F -IGVIP.

Proof. For any $\bar{x} \in \Omega$ with an $\bar{s} \in T(\bar{x})$ such that $\langle \bar{s}, x - g(\bar{x}) \rangle + F(x) - F(g(\bar{x})) \geq 0 \forall x \in H$. From (2.8)-(2.10) in Lemma 2.1 it follows that the sequences $\{\|g(x_n) - g(\bar{x})\|\}$, $\{\|g(w_n) - g(\bar{x})\|\}$ and $\{\|g(y_n) - g(\bar{x})\|\}$ are non-increasing and hence $\{g(y_n)\}$, $\{g(w_n)\}$ and $\{g(x_n)\}$ are bounded. Furthermore, we have

$$\begin{aligned} \sum_{n=0}^{\infty} (1 - 2\rho\alpha) \|g(x_{n+1}) - g(w_n)\|^2 &\leq \|g(x_0) - g(\bar{x})\|^2, \\ \sum_{n=0}^{\infty} (1 - 2\beta\alpha) \|g(w_n) - g(y_n)\|^2 &\leq \|g(w_0) - g(\bar{x})\|^2, \\ \sum_{n=0}^{\infty} (1 - 2\mu\alpha) \|g(y_n) - g(x_n)\|^2 &\leq \|g(y_0) - g(\bar{x})\|^2. \end{aligned}$$

From these inequalities, we have $\|g(x_{n+1}) - g(w_n)\| \rightarrow 0$, $\|g(w_n) - g(y_n)\| \rightarrow 0$ and $\|g(y_n) - g(x_n)\| \rightarrow 0$ as $n \rightarrow \infty$. Since g^{-1} is D -uniformly continuous, we have

$$D(g^{-1}(g(x_{n+1})), g^{-1}(g(w_n))) \rightarrow 0,$$

$$D(g^{-1}(g(w_n)), g^{-1}(g(y_n))) \rightarrow 0$$

and

$$D(g^{-1}(g(y_n)), g^{-1}(g(x_n))) \rightarrow 0$$

as $n \rightarrow \infty$. Since $g^{-1} \circ g$ is D -convergent preserving set-valued mapping, we can deduce that $\|x_{n+1} - w_n\| \rightarrow 0$, $\|w_n - y_n\| \rightarrow 0$ and $\|y_n - x_n\| \rightarrow 0$ as $n \rightarrow \infty$. Therefore we have

$$(2.18) \quad \|x_{n+1} - x_n\| \leq \|x_{n+1} - w_n\| + \|w_n - y_n\| + \|y_n - x_n\| \rightarrow 0, \text{ as } n \rightarrow \infty.$$

Since $\{g(y_n)\}$, $\{g(w_n)\}$ and $\{g(x_n)\}$ are bounded, from the boundedness of g^{-1} , we have the sequences $\{y_n\}$, $\{w_n\}$ and $\{x_n\}$ are bounded. Hence there is a subsequence $\{x_{n_i}\}$ of $\{x_n\}$ such that $x_{n_i} \rightarrow \hat{x}$ and hence $y_{n_i} \rightarrow \hat{x}$. Since T is D -continuous on H , by using the same argument of Theorem 2.1 in [1] that there is a subsequence $\{s_{n_{i_j}}\}$ of $\{s_{n_i}\}$ such that $s_{n_{i_j}} \rightarrow \hat{s}$ and $\hat{s} \in T(\hat{x})$.

By (2.2), the continuity of g and the lower semi-continuity of F , we have

$$\langle \hat{s}, x - g(\hat{x}) \rangle + F(x) - F(g(\hat{x})) \geq 0 \forall x \in H.$$

Hence $\hat{x} \in \Omega$ is a strong solution of the F -IGVIP.

By (2.18), we have $x_n \rightarrow \hat{x}$ as $n \rightarrow \infty$ and this also implies that $y_n \rightarrow \hat{x}$ and $w_n \rightarrow \hat{x}$ as $n \rightarrow \infty$. Since T is D -continuous on H , by (2.5), we have $\|s_{n+1} - s_n\| \leq D(T(x_{n+1}), T(x_n)) \rightarrow 0$ as $n \rightarrow \infty$. It follows that $s_n \rightarrow \hat{s}$ as $n \rightarrow \infty$. This complete the proof. ■

The following result, we combine the results of Theorem A and Theorem 2.1 to develop the both existence result and efficient iterative convergence theorem in order to approach to the strong solution of F -IGVIP.

Theorem 2.2. *Let H be a finite-dimensional Hilbert space, $g : H \rightarrow H$ be continuous, $F : H \rightarrow \mathbb{R}$ be lower semi-continuous and convex, $g^{-1} : g(H) \rightarrow C(H)$ be D -uniformly continuous and bounded set-valued mapping, $g^{-1} \circ g : H \rightarrow C(H)$ be D -convergent preserving set-valued mapping and $T : H \rightarrow C(H)$ be upper semi-continuous and D -continuous set-valued mapping with convex values such that T is partially relaxed strongly monotone w.r.t. g with constant $\alpha > 0$. Suppose that*

- (1) *for each $x \in H$, there is an $s \in T(x)$ such that $\langle s, g(x) - x \rangle \leq F(x) - F(g(x))$,*
- (2) *there is a nonempty compact convex subset C of H , such that for each $x \in H \setminus C$, there is a $y \in C$ such that for some $s \in T(x)$, $\langle s, y - g(x) \rangle < F(g(x)) - F(y)$.*

Then for any given $x_0 \in H$, $s_0 \in T(x_0)$, the iterative sequences $\{x_n\}$, $\{y_n\}$ and $\{w_n\}$ defined by Algorithm 2.1 with $0 < \rho, \mu, \beta < \frac{1}{2\alpha}$ converge strongly to a strong solution \hat{x} of the F -IGVIP.

Proof. The existence result for solving F -IGVIP follows from Theorem A. Hence the solution set of the F -IGVIP is nonempty. Applying Theorem 2.1, we know that for any given $x_0 \in H$, $s_0 \in T(x_0)$, the iterative sequences $\{x_n\}$, $\{y_n\}$ and $\{w_n\}$ defined by Algorithm 2.1 with $0 < \rho, \mu, \beta < \frac{1}{2\alpha}$ converge strongly to a strong solution \hat{x} of the F -IGVIP. ■

We note that if g is injection in Theorem 2.1, then the D -convergent preservation of $g^{-1} \circ g$ is fulfilled. Hence we have the following results.

Theorem 2.3. *Let H be a finite-dimensional Hilbert space, $g : H \rightarrow H$ be continuous injection and $g^{-1} : g(H) \rightarrow H$ is D -uniformly continuous, $F : H \rightarrow \mathbb{R}$ be lower semi-continuous and convex and $T : H \rightarrow C(H)$ be D -continuous set-valued mapping such that T is partially relaxed strongly monotone w.r.t. g with constant $\alpha > 0$. Suppose that the solution set Ω of the F -IGVIP is nonempty. Then for any given $x_0 \in H$, $s_0 \in T(x_0)$, the iterative sequences $\{x_n\}$, $\{y_n\}$ and $\{w_n\}$*

defined by Algorithm 2.1 with $0 < \rho, \mu, \beta < \frac{1}{2\alpha}$ converge strongly to an $\hat{x} \in \Omega$ which is a strong solution of the F -IGVIP.

Proof. For any $\bar{x} \in \Omega$ with $\bar{s} \in T(\bar{x})$ such that $\langle \bar{s}, x - g(\bar{x}) \rangle + F(x) - F(g(\bar{x})) \geq 0 \forall x \in H$. From (2.8)-(2.10) in Lemma 2.1 it follows that the sequences $\{\|g(x_n) - g(\bar{x})\|\}$, $\{\|g(w_n) - g(\bar{x})\|\}$ and $\{\|g(y_n) - g(\bar{x})\|\}$ are non-increasing and hence $\{g(y_n)\}$, $\{g(w_n)\}$ and $\{g(x_n)\}$ are bounded. Furthermore, we have

$$\begin{aligned} \sum_{n=0}^{\infty} (1 - 2\rho\alpha) \|g(x_{n+1}) - g(w_n)\|^2 &\leq \|g(x_0) - g(\bar{x})\|^2, \\ \sum_{n=0}^{\infty} (1 - 2\beta\alpha) \|g(w_n) - g(y_n)\|^2 &\leq \|g(w_0) - g(\bar{x})\|^2, \\ \sum_{n=0}^{\infty} (1 - 2\mu\alpha) \|g(y_n) - g(x_n)\|^2 &\leq \|g(y_0) - g(\bar{x})\|^2. \end{aligned}$$

From these inequalities, we have $\|g(x_{n+1}) - g(w_n)\| \rightarrow 0$, $\|g(w_n) - g(y_n)\| \rightarrow 0$ and $\|g(y_n) - g(x_n)\| \rightarrow 0$ as $n \rightarrow \infty$. Since g is injection, we can deduce that $\|x_{n+1} - w_n\| \rightarrow 0$, $\|w_n - y_n\| \rightarrow 0$ and $\|y_n - x_n\| \rightarrow 0$ as $n \rightarrow \infty$. Therefore we have (2.18). From the same technique of Theorem 2.1, we have

$$\langle \hat{s}, x - g(\hat{x}) \rangle + F(x) - F(g(\hat{x})) \geq 0 \forall x \in H.$$

Hence $\hat{x} \in \Omega$ is a strong solution of the F -IGVIP. This complete the proof. \blacksquare

Theorem 2.4. Let H be a finite-dimensional Hilbert space, $g : H \rightarrow H$ be continuous injection and $g^{-1} : g(H) \rightarrow H$ is D -uniformly continuous, $F : H \rightarrow \mathbb{R}$ be lower semi-continuous and convex, $T : H \rightarrow C(H)$ be upper semi-continuous and D -continuous set-valued mapping with convex values such that T is partially relaxed strongly monotone w.r.t. g with constant $\alpha > 0$. Suppose that

- (1) for each $x \in H$, there is an $s \in T(x)$ such that $\langle s, g(x) - x \rangle \leq F(x) - F(g(x))$,
- (2) there is a nonempty compact convex subset C of H , such that for each $x \in H \setminus C$, there is a $y \in C$ such that for some $s \in T(x)$, $\langle s, y - g(x) \rangle < F(g(x)) - F(y)$.

Then for any given $x_0 \in H$, $s_0 \in T(x_0)$, the iterative sequences $\{x_n\}$, $\{y_n\}$ and $\{w_n\}$ defined by Algorithm 2.1 with $0 < \rho, \mu, \beta < \frac{1}{2\alpha}$ converge strongly to a strong solution \hat{x} of the F -IGVIP.

Proof. The existence result for solving F -IGVIP follows from Theorem A. Hence the solution set of the F -IGVIP is nonempty. Applying Theorem 2.3, we

know that for any given $x_0 \in H$, $s_0 \in T(x_0)$, the iterative sequences $\{x_n\}$, $\{y_n\}$ and $\{w_n\}$ defined by Algorithm 2.1 with $0 < \rho, \mu, \beta < \frac{1}{2\alpha}$ converge strongly to a strong solution \hat{x} of the F -IGVIP. ■

3. ALGORITHM AND CONVERGENT THEOREM FOR F -IMPLICIT GENERALIZED COMPLEMENTARITY PROBLEM

In this section, we consider the F -implicit generalized complementarity problem (F -IGCP): Find $\bar{x} \in H$ with an $\bar{s} \in T(\bar{x})$ such that

$$(3.1) \quad \langle \bar{s}, g(\bar{x}) \rangle + F(g(\bar{x})) = 0 \text{ and } \langle \bar{s}, y \rangle + F(y) \geq 0, \forall y \in H.$$

From Theorem 3.1[6], we know that a strong solution of (F -IGVIP) is also a solution of (F -IGCP) if the function $F : H \rightarrow \mathbb{R}$ is positive homogeneous and convex. Furthermore, a solution of (F -IGCP) is a strong solution of (F -IGVIP).

We first consider the auxiliary F -implicit generalized complementarity problems as follows:

For any given $\bar{x} \in H$, $\bar{s} \in T(\bar{x})$, to find a $w \in H$ such that

$$(3.1) \quad \frac{1}{2} \langle g(w) - g(\bar{x}), x - g(w) \rangle + \rho \langle \bar{s}, x \rangle + \rho F(x) \geq 0,$$

and

$$(3.2) \quad \frac{1}{2} \langle g(w) - g(\bar{x}), x - g(w) \rangle - \rho \langle \bar{s}, g(w) \rangle - \rho F(g(w)) = 0,$$

for all $x \in H$, where $\rho > 0$ is a constant.

We note that if $w = \bar{x}$, then \bar{x} is a solution of F -IGCP. This observation enables us to suggest the following new predictor-corrector method for solving the solution of F -IGCP.

We consider the algorithm for F -implicit generalized complementarity problem as follows. From this algorithm, we can direct to approximate a solution of F -IGCP.

Algorithm 3.1. For given $x_0 \in H$, $s_0 \in T(x_0)$, compute the approximate solution x_n of F -IGCP with $s_n \in T(x_n)$ by the following iterative schemes.

$$\begin{aligned} & \frac{1}{2} \langle g(y_n) - g(x_n), x - g(y_n) \rangle - \mu \langle s_n, g(y_n) \rangle - \mu F(g(y_n)) = 0, \forall x \in H, \\ & \frac{1}{2} \langle g(y_n) - g(x_n), x - g(y_n) \rangle + \mu \langle s_n, x \rangle + \mu F(x) \geq 0, \forall x \in H, \\ & \frac{1}{2} \langle g(w_n) - g(y_n), x - g(w_n) \rangle - \beta \langle \xi_n, g(w_n) \rangle - \beta F(g(w_n)) = 0, \forall x \in H, \\ & \frac{1}{2} \langle g(w_n) - g(y_n), x - g(w_n) \rangle + \beta \langle \xi_n, x \rangle + \beta F(x) \geq 0, \forall x \in H, \end{aligned}$$

$$\begin{aligned} \frac{1}{2}\langle g(x_{n+1}) - g(w_n), x - g(x_{n+1}) \rangle - \rho\langle \eta_n, g(x_{n+1}) \rangle - \rho F(g(x_{n+1})) &= 0, \forall x \in H, \\ \frac{1}{2}\langle g(x_{n+1}) - g(w_n), x - g(x_{n+1}) \rangle + \rho\langle \eta_n, x \rangle + \rho F(x) &\geq 0, \forall x \in H, \\ s_n \in T(x_n) : \|s_{n+1} - s_n\| &\leq D(T(x_{n+1}), T(x_n)), \\ \xi_n \in T(y_n) : \|\xi_{n+1} - \xi_n\| &\leq D(T(y_{n+1}), T(y_n)), \\ \eta_n \in T(w_n) : \|\eta_{n+1} - \eta_n\| &\leq D(T(w_{n+1}), T(w_n)), \end{aligned}$$

where $\mu, \beta, \rho > 0$ are constants and D is the Hausdorff metric on $C(H)$.

It follows from Theorem 3.1 [6] and Theorem 2.1, we have the convergent result for F -IGCP as follows.

Theorem 3.1. *Let H be a finite-dimensional Hilbert space, $g : H \rightarrow H$ be continuous, $F : H \rightarrow \mathbb{R}$ be lower semi-continuous, positive homogeneous and convex, $g^{-1} : g(H) \rightarrow C(H)$ be D -uniformly continuous and bounded set-valued mapping, $g^{-1} \circ g : H \rightarrow C(H)$ be D -convergent preserving set-valued mapping and $T : H \rightarrow C(H)$ be D -continuous set-valued mapping such that T is partially relaxed strongly monotone w.r.t. g with constant $\alpha > 0$. Suppose that the solution set of the F -IGCP is nonempty. Then for any given $x_0 \in H$, $s_0 \in T(x_0)$, the iterative sequences $\{x_n\}$, $\{y_n\}$ and $\{w_n\}$ defined by Algorithm 3.1 with $0 < \rho, \mu, \beta < \frac{1}{2\alpha}$ converge strongly to an \hat{x} which is a solution of the F -IGCP.*

Combine Theorem 3.3[6] and Theorem 2.2, we have the following convergent theorem for F -implicit generalized complementarity problem.

Theorem 3.2. *Let H be a finite-dimensional Hilbert space, $g : H \rightarrow H$ be continuous, $F : H \rightarrow \mathbb{R}$ be lower semi-continuous, positive homogeneous and convex, $g^{-1} : g(H) \rightarrow C(H)$ be D -uniformly continuous and bounded set-valued mapping, $g^{-1} \circ g : H \rightarrow C(H)$ be D -convergent preserving set-valued mapping and $T : H \rightarrow C(H)$ be upper semi-continuous and D -continuous set-valued mapping with convex values such that T is partially relaxed strongly monotone w.r.t. g with constant $\alpha > 0$. Suppose that*

- (1) *for each $x \in H$, there is an $s \in T(x)$ such that $\langle s, g(x) \rangle + F(g(x)) = 0$, $\langle s, x \rangle + F(x) \geq 0$; and*
- (2) *there is a nonempty compact convex subset C of H , such that for each $x \in H \setminus C$, there is a $y \in C$ such that for some $s \in T(x)$, $\langle s, g(x) \rangle + F(g(x)) = 0$ and $\langle s, y \rangle + F(y) < 0$.*

Then for any given $x_0 \in H$, $s_0 \in T(x_0)$, the iterative sequences $\{x_n\}$, $\{y_n\}$ and $\{w_n\}$ defined by Algorithm 3.1 with $0 < \rho, \mu, \beta < \frac{1}{2\alpha}$ converge strongly to a solution \hat{x} of the F -IGCP.

Furthermore, if g is injection in Theorem 3.1 and Theorem 3.2, then the D -convergent preservation of $g^{-1} \circ g$ is fulfilled. Hence we have the following results.

Theorem 3.3. *Let H be a finite-dimensional Hilbert space, $g : H \rightarrow H$ be continuous injection and $g^{-1} : g(H) \rightarrow H$ is D -uniformly continuous, $F : H \rightarrow \mathbb{R}$ be lower semi-continuous, positive homogeneous and convex and $T : H \rightarrow C(H)$ be D -continuous set-valued mapping such that T is partially relaxed strongly monotone w.r.t. g with constant $\alpha > 0$. Suppose that the solution set of the F -IGCP is nonempty. Then for any given $x_0 \in H$, $s_0 \in T(x_0)$, the iterative sequences $\{x_n\}$, $\{y_n\}$ and $\{w_n\}$ defined by Algorithm 3.1 with $0 < \rho, \mu, \beta < \frac{1}{2\alpha}$ converge strongly to an \hat{x} which is a solution of the F -IGCP.*

Theorem 3.4. *Let H be a finite-dimensional Hilbert space, $g : H \rightarrow H$ be continuous injection and $g^{-1} : g(H) \rightarrow H$ is D -uniformly continuous, $F : H \rightarrow \mathbb{R}$ be lower semi-continuous, positive homogeneous and convex, $T : H \rightarrow C(H)$ be upper semi-continuous and D -continuous set-valued mapping with convex values such that T is partially relaxed strongly monotone w.r.t. g with constant $\alpha > 0$. Suppose that*

- (1) *for each $x \in H$, there is an $s \in T(x)$ such that $\langle s, g(x) \rangle + F(g(x)) = 0$, $\langle s, x \rangle + F(x) \geq 0$; and*
- (2) *there is a nonempty compact convex subset C of H , such that for each $x \in H \setminus C$, there is a $y \in C$ such that for some $s \in T(x)$, $\langle s, g(x) \rangle + F(g(x)) = 0$ and $\langle s, y \rangle + F(y) < 0$.*

Then for any given $x_0 \in H$, $s_0 \in T(x_0)$, the iterative sequences $\{x_n\}$, $\{y_n\}$ and $\{w_n\}$ defined by Algorithm 3.1 with $0 < \rho, \mu, \beta < \frac{1}{2\alpha}$ converge strongly to a solution \hat{x} of the F -IGCP.

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