

SOME GENERALIZED KY FAN'S INEQUALITIES

Gu-Sheng Tang¹, Cao-Zong Cheng and Bor-Luh Lin²

Abstract. In this paper, we generalize Ky Fan's minimax inequality to vector-valued function with values in a topological vector space acting on the product of two other topological vector spaces which are connected by another function. In these results, the concavity or convexity on a function is transferred to another function. And a sufficient condition for the existence of solution for a variational inclusion is given.

1. INTRODUCTION

Let X and Y be nonempty sets and $f : X \times Y \longrightarrow R$ be a function. The minimax theorem implies that the equality

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

holds under certain conditions.

The minimax inequalities are special forms of minimax theorem. In 1972, Ky Fan [1] proved the following minimax inequality and discussed its geometrical form and applications to fixed point theory.

Ky Fan's Inequality

Let X be a compact convex subset in a topological vector space E and let $f : X \times X \longrightarrow R$ be a function such that

- (1) $f(x, \cdot)$ is lower semicontinuous on X for every $x \in X$;

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(2) $f(\cdot, y)$ is quasiconcave for every $y \in X$. Then

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

By relaxing the compactness, the closedness or the convexity, many generalizations of Ky Fan's Inequality were given ([2]-[6]) and numerous applications of this inequality were obtained. Also, by introducing varieties of characterization on the convexity of the set-valued mappings ([7]-[11], [13]), many minimax theorems involving scalar functions have been extended to minimax theorems for set-valued mappings ([8]-[12]).

Inspired and motivated by these works, in this paper, we give new generalizations of Ky Fan's minimax inequality for set-valued mappings from the following aspects: (1) the set-valued mappings act on the product space $X \times Y$ of two topological vector spaces X and Y connected by a mapping φ ; (2) the concavity or convexity on a mapping is transferred to another function; (3) the range of the set-valued mapping is extended from normed space to topological vector space. Finally, we give a sufficient condition on the existence of solution for a variational inclusion .

2. PRELIMINARIES

Definition 2.1. Let X and Y be topological spaces, $S : Y \longrightarrow 2^X$ be a set-valued mapping with nonempty values. Then S is said to be

- (i) upper semicontinuous (usc) at $y \in Y$ if for any neighborhood U of $S(y)$, there exists a neighborhood V of y such that we have $S(y') \subset U$ for every $y' \in V$.
- (ii) lower semicontinuous (lsc) at $y \in Y$ if for any $x \in S(y)$ and for any sequence of elements $\{y_n\}$ in Y converging to y , there exists a sequence of elements $x_n \in S(y_n)$ converging to x .
- (iii) upper(resp. lower) semicontinuous on Y if S is upper(resp. lower) semicontinuous at every point $y \in Y$.

Proposition 2.1. [13, Proposition 1.4.4] *Let X and Y be topological spaces, and let $S : Y \longrightarrow 2^X$ be a set-valued mapping with nonempty values. Then*

- (1) S is upper semicontinuous on Y if and only if for any closed subset M of X , the inverse image of M

$$S^{-1}(M) = \{y \in Y | S(y) \cap M \neq \emptyset\}$$

is closed;

- (2) S is lower semicontinuous on Y if and only if for any closed subset M of X , the core of M

$$S^{+1}(M) = \{y \in Y \mid S(y) \subset M\}$$

is closed.

Definition 2.2. [13, pp. 57] Let Y be a convex subset of a vector spaces G and let $S:Y \rightarrow 2^G$ be a set-valued mapping. S is said to be convex on Y (resp. concave on Y) if for all $y_1, y_2 \in Y$ and $\lambda \in [0, 1]$,

$$\lambda S(y_1) + (1 - \lambda)S(y_2) \subset (\text{resp.}, \supset)S(\lambda y_1 + (1 - \lambda)y_2).$$

Proposition 2.2. Let Y be a convex subset of a vector spaces G and let $S : Y \rightarrow 2^G$ be a set-valued mapping. Then S is convex on Y (resp., concave on Y) if and only if for all $n \geq 2$ and for all $\lambda_1, \lambda_2, \dots, \lambda_n \geq 0$ with $\sum_{i=1}^n \lambda_i = 1$ and for all $y_1, y_2, \dots, y_n \in Y$,

$$\sum_{i=1}^n \lambda_i S(y_i) \subset (\text{resp.}, \supset)S\left(\sum_{i=1}^n \lambda_i y_i\right).$$

Definition 2.3. Let Y be a convex subset of a vector space and let X be a convex subset of a vector space with an order relation \leq . A mapping $\varphi : Y \rightarrow X$ is said to be convex (resp., concave) if for any $\lambda \in [0, 1]$ and $y_1, y_2 \in Y$,

$$\varphi(\lambda y_1 + (1 - \lambda)y_2) \leq (\text{resp.}, \geq)\lambda\varphi(y_1) + (1 - \lambda)\varphi(y_2).$$

Definition 2.4. Let (Y, \leq) be an ordered topological vector space and let X be a nonempty set. A set-valued mapping $S : Y \rightarrow 2^X$ is said to be monotone increasing (resp., decreasing) if for any $y_1 \leq y_2$,

$$S(y_1) \subset (\text{resp.}, \supset)S(y_2).$$

3. THE MAIN RESULTS

The following lemma is one of the most fundamental result in nonlinear analysis.

Ky Fan Lemma

Let Y be a nonempty subset of a Hausdorff topological vector space G . If $S : Y \rightarrow 2^G$ is a set-valued mapping with closed values, and has the following properties:

- (i) there exists $y_0 \in Y$ such that $S(y_0)$ is compact;
- (ii) S is a *KKM* set-valued map (i.e., for each finite set $\{y_1, y_2, \dots, y_n\}$ in Y , the convex hull of $\{y_1, y_2, \dots, y_n\}$, $\text{conv}\{y_1, y_2, \dots, y_n\} \subset \cup_{i=1}^n S(y_i)$), then

$$\bigcap_{y \in Y} S(y) \neq \emptyset.$$

As a generalization of Ky Fan Lemma, Cheng [14] gave the following result.

Lemma 3.1. ([14]). *Let E, G be Hausdorff topological vector spaces. If $Y \subset G$, $\varphi : Y \rightarrow E$ is a mapping, and $S : Y \rightarrow 2^E$ is a nonempty closed-valued mapping such that*

- (i) *there exists $y_0 \in Y$ such that $S(y_0)$ is compact;*
- (ii) *$\text{conv}\{\varphi(y_1), \varphi(y_2), \dots, \varphi(y_n)\} \subset \cup_{i=1}^n S(y_i)$ for each finite set $\{y_1, y_2, \dots, y_n\}$ in Y , then*

$$\bigcap_{y \in Y} S(y) \neq \emptyset.$$

Our main results can be formulated as follows.

Theorem 3.1. *Let E, G, Z be Hausdorff topological vector spaces where E is endowed with an order relation \leq . Assume X is a nonempty compact convex subset of E , Y is a convex subset of G and M is a nonempty closed subset of Z with $Z \setminus M$ is convex. Let $\varphi : Y \rightarrow X$ be a convex (resp. concave) mapping and let $F : X \times Y \rightarrow 2^Z$ be a set-valued mapping with the following properties:*

- (i) *$F(\cdot, y)$ is lower semicontinuous on X for all y in Y .*
- (ii) *there exists a set-valued mapping $H : X \times Y \rightarrow 2^Z$ such that*
 - (a) *$H(\varphi(y), y) \subset M$ for all $y \in Y$,*
 - (b) *$H(x, y) \subset M$ implies that $F(x, y) \subset M$ for all $x \in X$ and $y \in Y$,*
 - (c) *$H(x, \cdot)$ is convex on Y for all $x \in X$,*
 - (d) *$H(\cdot, y)$ is monotone decreasing (resp. increasing) on X for all $y \in Y$.*

Then there exists $x_0 \in X$ such that $F(x_0, y) \subset M$ for all $y \in Y$.

Proof. For all $y \in Y$, let $S(y) = \{x \in X : F(x, y) \subset M\}$. By (a) and (b) in (ii), for all $y \in Y$, $S(y) \neq \emptyset$, since $\varphi(y) \in S(y)$. By (i) and Proposition 2.1, for all $y \in Y$, $S(y)$ is closed in X , therefore, $S(y)$ is compact. It remains to prove that (ii) in Lemma 3.1 holds.

Suppose no. Then there exists $\{y_1, y_2, \dots, y_n\}$ and $\{\lambda_1, \lambda_2, \dots, \lambda_n\} \subset R$, $\lambda_i \geq 0 (i = 1, 2, \dots, n)$, $\sum_{i=1}^n \lambda_i = 1$ such that

$$\sum_{i=1}^n \lambda_i \varphi(y_i) \notin S(y_j), \quad j = 1, 2, \dots, n.$$

That is

$$F\left(\sum_{i=1}^n \lambda_i \varphi(y_i), y_j\right) \not\subset M, \quad j = 1, 2, \dots, n.$$

By (ii)(b),

$$H\left(\sum_{i=1}^n \lambda_i \varphi(y_i), y_j\right) \not\subset M, \quad j = 1, 2, \dots, n.$$

Hence

$$H\left(\sum_{i=1}^n \lambda_i \varphi(y_i), y_j\right) \cap (Z \setminus M) \neq \emptyset, \quad \forall j = 1, 2, \dots, n.$$

Since $Z \setminus M$ is convex set and $H(x, \cdot)$ is convex on Y , by Proposition 2.2, it follows that

$$\begin{aligned} \emptyset &\neq \sum_{i=1}^n \lambda_i H\left(\sum_{i=1}^n \lambda_i \varphi(y_i), y_i\right) \cap (Z \setminus M) \\ (1) \quad &\subset H\left(\sum_{i=1}^n \lambda_i \varphi(y_i), \sum_{i=1}^n \lambda_i y_i\right) \cap (Z \setminus M). \end{aligned}$$

Since φ is convex (resp., concave) and $H(\cdot, y)$ is monotone decreasing (resp., increasing) on X , we have

$$(2) \quad H\left(\sum_{i=1}^n \lambda_i \varphi(y_i), \sum_{i=1}^n \lambda_i y_i\right) \subset H\left(\varphi\left(\sum_{i=1}^n \lambda_i y_i\right), \sum_{i=1}^n \lambda_i y_i\right).$$

By (ii)(a) and (1),(2), we obtain

$$\begin{aligned} \emptyset &\neq \sum_{i=1}^n \lambda_i H\left(\sum_{i=1}^n \lambda_i \varphi(y_i), y_i\right) \cap (Z \setminus M) \\ &\subset H\left(\varphi\left(\sum_{i=1}^n \lambda_i y_i\right), \sum_{i=1}^n \lambda_i y_i\right) \cap (Z \setminus M) \subset M \cap (Z \setminus M) = \emptyset. \end{aligned}$$

This contradiction shows that (ii) of Lemma 3.1 holds. Therefore $\bigcap_{y \in Y} S(y) \neq \emptyset$, i.e., there exists an element $x_0 \in X$ such that $F(x_0, y) \subset M$ for all $y \in Y$. ■

Corollary 3.1. *Let E, G, Z be Hausdorff topological vector spaces where E is endowed with an order relation \leq . Assume that X is a nonempty compact convex subset of E , Y is a convex subset of G , and M is a nonempty closed subset of Z with $Z \setminus M$ is convex. Let $\varphi : Y \rightarrow X$ be a convex (resp., concave) mapping, and $F : X \times Y \rightarrow 2^Z$ be a set-valued mapping with the following properties:*

(i) $F(\cdot, y)$ is lower semi-continuous on X for all $y \in Y$,

- (ii) $F(x, \cdot)$ is convex on Y for all $x \in X$,
- (iii) $F(\cdot, y)$ is monotone decreasing (resp., monotone increasing) on X for all $y \in Y$,
- (iv) $F(\varphi(y), y) \subset M$ for all $y \in Y$.

Then there exists $x_0 \in X$ such that $F(x_0, y) \subset M$ for all $y \in Y$.

Remark 3.1. From the proof of Theorem 3.1, if the mapping φ is linear on convexity coefficient (that means $\varphi(\lambda y_1 + (1 - \lambda)y_2) = \lambda\varphi(y_1) + (1 - \lambda)\varphi(y_2)$ for all $y_1, y_2 \in Y$ and $\lambda \in [0, 1]$), then the monotonicity of H and the order structure on E are not needed in Theorem 3.1 and Corollary 3.1.

Theorem 3.2. Let E, G, Z be Hausdorff topological vector spaces. Assume that X is a nonempty compact convex subset of E , Y is a convex subset of G , and M is a nonempty closed subset of Z with $Z \setminus M$ is convex. Let $\varphi : Y \rightarrow X$ be a linear mapping on convexity coefficient and let $F : X \times Y \rightarrow 2^Z$ be a set-valued mapping with the following properties:

- (i) $F(\cdot, y)$ is lower semi-continuous on X for all $y \in Y$,
- (ii) $F(x, \cdot)$ is convex on Y for all $x \in X$,
- (iii) $F(\varphi(y), y) \subset M$ for all $y \in Y$.

Then there exists $x_0 \in X$ such that $F(x_0, y) \subset M$ for all $y \in Y$.

Theorem 3.3. Let E, G, Z be Hausdorff topological vector spaces. Assume that X is a nonempty convex compact subset of E , Y is a subset of G and M is a nonempty closed subset of Z . Let $\varphi : Y \rightarrow X$ be a mapping and let $F : X \times Y \rightarrow 2^Z$ be a set-valued mapping with the following properties:

- (i) $F(\cdot, y)$ is lower semicontinuous on X for all $y \in Y$,
- (ii) for any finite set $\{y_1, y_2, \dots, y_n\}$ in Y , $\text{conv}\{\varphi(y_1), \varphi(y_2), \dots, \varphi(y_n)\} \subset \bigcup_{i=1}^n \{x \in X : F(x, y_i) \subset M\}$.

Then there exists $x_0 \in X$ such that $F(x_0, y) \subset M$ for all $y \in Y$.

Proof. Define the set-valued mapping $S : Y \rightarrow 2^X$ by

$$S(y) = \{x \in X : F(x, y) \subset M\}, \quad y \in Y.$$

It follows that $S(y) \neq \emptyset$ for all $y \in Y$, since $F(\varphi(y), y) \subset M$ by (ii). Taking into account that M is closed and the assumption(i), it follows from Proposition 2.1 that S has closed values. Since X is a compact set, $S(y)$ is compact for every $y \in Y$. It is easy to see that the above assumption (ii) implies condition (ii) in Lemma 3.1.

Consequently, the set-valued mapping S defined above meets with conditions in Lemma 3.1, and hence $\bigcap_{y \in X} S(y) \neq \emptyset$ and this implies the conclusion. ■

Remark 3.2. When weakening slightly the condition (i) in Theorem 3.2 and Theorem 3.3 to:

- (i) $S(y) = \{x \in X : F(x, y) \subset M\}$ is a closed-valued mapping for all $y \in Y$,

Theorem 3.2 and Theorem 3.3 still hold.

From Theorem 3.3, we obtain the following generalization of Ky Fan's minimax inequality.

Corollary 3.2. *Let X, Y be nonempty compact convex subset of Hausdorff topological vector spaces E and G respectively. If $\varphi : Y \rightarrow X$ is a linear mapping on convexity coefficient, and $f : X \times Y \rightarrow \mathbb{R}$ is a mapping satisfying:*

- (i) $f(\cdot, y)$ is lower semicontinuous on X for all $y \in Y$,
(ii) $f(x, \cdot)$ is concave on Y for all $x \in X$,

then there exists $x_0 \in X$ such that

$$\sup_{y \in Y} f(x_0, y) \leq \sup_{y \in Y} f(\varphi(y), y).$$

Proof. Let $m = \sup_{y \in Y} f(\varphi(y), y)$. If $m = +\infty$, take any x_0 . Consider $m < +\infty$. Let $Z = \mathbb{R}$, $F = f$ and $M = (-\infty, m]$. Then $f(\cdot, y)$ is lsc on X for all $y \in Y$ implies that f has closed lower level sets. Hence $S(y) = \{x \in X : F(x, y) \subset M\}$ is closed-valued for all $y \in Y$. It remains to prove that (ii) in Theorem 3.3 holds. Suppose no. Then there exists a finite set $\{y_1, y_2, \dots, y_n\} \subset Y$ and $x_0 \in \text{conv}\{\varphi(y_1), \varphi(y_2), \dots, \varphi(y_n)\}$ such that for every $i = 1, 2, \dots, n$, $f(x_0, y_i) > m$ where $x_0 = \sum_{i=1}^n \alpha_i \varphi(y_i)$, α_i are positive numbers with $\sum_{i=1}^n \alpha_i = 1$. Let $y_0 = \sum_{i=1}^n \alpha_i y_i$. Then $x_0 = \varphi(y_0)$. Since $f(x, \cdot)$ is concave for every $x \in X$, we have $f(\varphi(y_0), y_0) > m$ and this is a contradiction. ■

Theorem 3.4. *Let E, G, Z be Hausdorff topological vector spaces where E is endowed with an order relation \leq . Assume that X is a nonempty compact convex subset of E , Y is a convex subset of G , and M is a nonempty convex open subset of Z . Let $\varphi : Y \rightarrow X$ be a convex (resp., concave) mapping, and let $F : X \times Y \rightarrow 2^Z$ be a set-valued mapping with the following properties:*

- (i) $F(\cdot, y)$ is upper semi-continuous on X for all $y \in Y$;
(ii) there exists a set-valued mapping $H : X \times Y \rightarrow 2^Z$ such that

- (a) $H(\varphi(y), y) \cap (Z \setminus M) \neq \emptyset$ for all $y \in Y$;
- (b) for all $x \in X$ and $y \in Y$, $H(x, y) \notin M$ implies that $F(x, y) \notin M$,
- (c) $H(x, \cdot)$ is concave on Y for all $x \in X$;
- (d) $H(\cdot, y)$ is monotone increasing (resp., decreasing) on X for all $y \in Y$.

Then there exists $x_0 \in X$ such that $F(x_0, y) \cap (Z \setminus M) \neq \emptyset$ for all $y \in Y$.

Proof. For all $y \in Y$, let $S(y) = \{x \in X : F(x, y) \cap (Z \setminus M) \neq \emptyset\}$. From (a) and (b) in (ii), it follows that $S(y) \neq \emptyset$ since $\varphi(y) \in S(y)$. From (i) and proposition 2.1, for all $y \in Y$, $S(y)$ is a closed subset of X hence is compact by the compactness of X . Therefore, (i) of Lemma 3.1 is satisfied. It remains to prove that (ii) in Lemma 3.1 is true. Suppose that there exist y_1, y_2, \dots, y_n and $\lambda_1, \lambda_2, \dots, \lambda_n \geq 0$, $\sum_{i=1}^n \lambda_i = 1$ such that

$$\sum_{i=1}^n \lambda_i \varphi(y_i) \notin S(y_j), \quad j = 1, 2, \dots, n.$$

By the definition of $S(y)$

$$F\left(\sum_{i=1}^n \lambda_i \varphi(y_i), y_j\right) \subset M, \quad j = 1, 2, \dots, n.$$

By (ii) (b),

$$(3) \quad H\left(\sum_{i=1}^n \lambda_i \varphi(y_i), y_j\right) \subset M, \quad j = 1, 2, \dots, n.$$

From (3) and the convexity of M , it follows that

$$(4) \quad \sum_{j=1}^n \lambda_j H\left(\sum_{i=1}^n \lambda_i \varphi(y_i), y_i\right) \subset M.$$

Since $H(x, \cdot)$ is concave on Y , $\varphi : Y \rightarrow X$ is convex (resp., concave), and $H(\cdot, y)$ is monotone increasing (resp., monotone decreasing) on X , we have

$$\begin{aligned} H\left(\varphi\left(\sum_{i=1}^n \lambda_i y_i\right), \sum_{j=1}^n \lambda_j y_j\right) &\subset H\left(\sum_{i=1}^n \lambda_i \varphi(y_i), \sum_{j=1}^n \lambda_j y_j\right) \\ &\subset \sum_{j=1}^n \lambda_j H\left(\sum_{i=1}^n \lambda_i \varphi(y_i), y_j\right) \subset M, \end{aligned}$$

which contradicts to (ii)(a). This completes the proof. ■

Corollary 3.3. *Let E, G, Z be Hausdorff topological vector spaces where E is endowed with an order relation \leq . Assume that X is a nonempty compact convex subset of E , Y is a convex subset of G , and M is a nonempty open convex subset of Z . Let $\varphi : Y \rightarrow X$ be a convex (resp., concave) mapping and $F : X \times Y \rightarrow 2^Z$ be a set-valued mapping satisfying:*

- (i) $F(\cdot, y)$ is upper semicontinuous on X for all $y \in Y$;
- (ii) $F(x, \cdot)$ is concave on Y for all $x \in X$;
- (iii) $F(\cdot, y)$ is monotone increasing (resp., monotone decreasing) on X for all $y \in Y$;
- (iv) $F(\varphi(y), y) \cap (Z \setminus M) \neq \emptyset$ for all $y \in Y$.

Then there exists $x_0 \in X$ such that $F(x_0, y) \cap (Z \setminus M) \neq \emptyset$ for all $y \in Y$.

Remark 3.3. Similar to Remark 3.1, the conclusions of Theorem 3.4 and Corollary 3.3 hold if $\varphi : Y \rightarrow X$ is a linear mapping on convexity coefficient and the monotonicity of H and the order structure of E are not needed.

Theorem 3.5. *Let E, G, Z be Hausdorff topological vector spaces. Assume that X is a nonempty compact convex subset of E , Y is a convex subset of G , and M is an open convex subset of Z . If $\varphi : Y \rightarrow X$ is a linear mapping on convexity coefficient and $F : X \times Y \rightarrow 2^Z$ is a set-valued mapping satisfying:*

- (i) $F(\cdot, y)$ is upper semicontinuous on X for all $y \in Y$;
- (ii) $F(x, \cdot)$ is concave on Y for all $x \in X$;
- (iii) $F(\varphi(y), y) \cap (Z \setminus M) \neq \emptyset$ for all $y \in Y$,

then there exists $x_0 \in X$ such that $F(x_0, y) \cap (Z \setminus M) \neq \emptyset$ for all $y \in Y$.

In the studies of minimax theory, it is an important topic that how to weaken the compactness, linearity of the spaces and convexity of functions. By weakening slightly the compactness of X in Theorem 3.1, we have the following conclusion.

Theorem 3.6. *Let E, G, Z be Hausdorff topological vector spaces where E is endowed with an order relation \leq . Assume that X is a convex subset of E , Y is a convex subset of G , and M is a nonempty closed subset of Z with $Z \setminus M$ is convex. Let $\varphi : Y \rightarrow X$ be a convex (resp., concave) continuous mapping, and $F : X \times Y \rightarrow 2^Z$ be a set-valued mapping satisfying:*

- (i) $F(\cdot, y)$ is lower semicontinuous on X for all $y \in Y$;
- (ii) there exists a set-valued mapping $H : X \times Y \rightarrow 2^Z$ such that
 - (a) $H(\varphi(y), y) \subset M$ for all $y \in Y$;

- (b) For all $x \in X$ and $y \in Y$, $H(x, y) \subset M$ implies $F(x, y) \subset M$;
 - (c) $H(x, \cdot)$ is convex on Y for all $x \in X$;
 - (d) $H(\cdot, y)$ is monotone decreasing (resp., monotone increasing) on X for all $y \in Y$;
- (iii) there exists a compact subset Y_0 of Y and an element $y_0 \in Y_0$ such that $F(x, y_0) \cap (Z \setminus M) \neq \emptyset$ for all $x \in X \setminus \varphi(Y_0)$.

Then there exists $x_0 \in X$ such that $F(x_0, y) \subset M$ for all $y \in Y$.

Proof. Let $S(y) = \{x \in X : F(x, y) \subset M\}$ for all $y \in Y$. Then $S(y) \neq \emptyset$. We claim that $S(y_0) \subset \varphi(Y_0)$. In fact, supposing there exists an element $x \in S(y_0)$ such that $x \notin \varphi(Y_0)$. Then $F(x, y_0) \subset M$ that contradicts to (iii). Now, $\varphi(Y_0)$ is compact since Y_0 is compact and φ is continuous. Hence $S(y_0)$ is compact. The rest of the proof is the same as the proof of Theorem 3.1. ■

Remark 3.4. Different from Theorem 3.1 and 3.4, the mapping φ in Theorem 3.6 must be continuous.

Corollary 3.4. Let E, G, Z be Hausdorff topological vector spaces where E is endowed with an order relation \leq . Assume that X is a convex subset of E , Y is a convex subset of G , and M is a nonempty closed subset of Z with $Z \setminus M$ is convex. Let $\varphi : Y \rightarrow X$ be convex (resp., concave) continuous mapping, and $F : X \times Y \rightarrow 2^Z$ be a set-valued mapping satisfying

- (i) $F(\cdot, y)$ is lower semicontinuous on X for all $y \in Y$;
- (ii) $F(x, \cdot)$ is convex on Y for all $x \in X$;
- (iii) $F(\cdot, y)$ is monotone decreasing (resp., monotone increasing) on X for all $y \in Y$;
- (iv) $F(\varphi(y), y) \subset M$ for all $y \in Y$;
- (v) there exist a compact subset Y_0 of Y and an element $y_0 \in Y_0$ such that $F(x, y_0) \cap (Z \setminus M) \neq \emptyset$ for all $x \in X \setminus \varphi(Y_0)$.

Then there exists $x_0 \in X$ such that $F(x_0, y) \subset M$ for all $y \in Y$.

Theorem 3.7. Let E, G, Z be Hausdorff topological vector spaces. Assume that X is a convex subset of E , Y is a convex subset of G , and M is a closed subset of Z with $Z \setminus M$ is convex. Let the mapping $\varphi : Y \rightarrow X$ be continuous and linear on convexity coefficient, and let $F : X \times Y \rightarrow 2^Z$ be a set-valued mapping satisfying:

- (i) $F(\cdot, y)$ is lower semicontinuous on X for all $y \in Y$;
- (ii) $F(x, \cdot)$ is convex on Y for all $x \in X$;

- (iii) $F(\varphi(y), y) \subset M$ for all $y \in Y$;
 (iv) there exist a compact subset Y_0 of Y and $y_0 \in Y_0$ such that $F(x, y_0) \cap (Z \setminus M) \neq \emptyset$ for all $x \in X \setminus \varphi(Y_0)$.

Then there exists $x_0 \in X$ such that $F(x_0, y) \subset M$ for all $y \in Y$.

4. AN APPLICATION

In this section, we prove the existence of solution for a variational inclusion.

Theorem 4.1. *Let E, G, Z be real normed spaces and let \mathcal{B} denote the space of all bounded linear operators from E to Z . Assume X is a compact convex subset of E , and M is an open convex subset of Z with $0 \notin M$. Let $\varphi : G \rightarrow E$ be a continuous linear mapping, $Y = \varphi^{-1}(X)$, and let $T : X \rightarrow 2^{\mathcal{B}}$ be an upper semi-continuous set-valued mapping with $\text{card } T(x) < +\infty$ for all $x \in X$. For $x, u \in X$, let $T(x)(u) = \bigcup_{A \in T(x)} A(u)$. Then there exists $x_0 \in X$ such that*

$$T(x_0)(x_0 - \varphi(y)) \cap (Z \setminus M) \neq \emptyset$$

for all $y \in Y$.

Proof. Define $F : X \times Y \rightarrow 2^Z$ by $F(x, y) = T(x)(x - \varphi(y))$ for $(x, y) \in X \times Y$. We verify the hypotheses of Theorem 3.5 hold.

In order to verify (i), fixed $x \in X$ and $y \in Y$, let U be a neighborhood of $F(x, y)$. Since $\text{card } T(x) < +\infty$, there exists $\varepsilon > 0$ such that for all $A \in T(x)$

$$(5) \quad O_Z(A(x - \varphi(y)), \varepsilon) \subset U,$$

where $O_Z(A(x - \varphi(y)), \varepsilon)$ is the open ball in Z with center $A(x - \varphi(y))$ and radius ε . Let

$$\varepsilon_1 = \min\left(\frac{\varepsilon}{3(\|\varphi(y)\| + 1)}, \frac{\varepsilon}{3(\|x\| + 1)}\right).$$

Since T is upper semicontinuous on X , for $\bigcup_{A \in T(x)} O_{\mathcal{B}}(A, \varepsilon_1)$ (a neighborhood of $T(x)$ in \mathcal{B}), there exists $r^* > 0$ such that for all $w \in O_X(x, r^*)$

$$(6) \quad T(w) \subset \bigcup_{A \in T(x)} O_{\mathcal{B}}(A, \varepsilon_1).$$

Since $\text{card } T(x) < +\infty$, $C \triangleq \sup\{\|A\| : A \in T(x)\} < +\infty$. Let

$$r = \min\left(\frac{\varepsilon}{3(C + 1)}, r^*, 1\right).$$

We claim that for all $x' \in O_X(x, r)$, $F(x', y) \subset U$ which implies that $F(\cdot, y)$ is usc on X . Let $x' \in O_X(x, r)$ and let $A_1 \in T(x')$. From (6) and the fact that $r \leq r^*$,

we have $T(x') \subset \bigcup_{A \in T(x)} O_{\mathcal{B}}(A, \varepsilon_1)$. Therefore, there exists $A_0 \in T(x)$ such that $A_1 \in O_{\mathcal{B}}(A_0, \varepsilon_1)$. It is easy to check that

$$\|A_1(x' - \varphi(y)) - A_0(x - \varphi(y))\| < \varepsilon.$$

Therefore $A_1(x' - \varphi(y)) \in \bigcup_{A \in T(x)} O_Z(A(x - \varphi(y)), \varepsilon)$ for all $A_1 \in T(x')$. Hence $F(x', y) \subset U$ by (5).

In order to verify (ii), let $A \in T(x)$, $y_1, y_2 \in Y$, and $\lambda \in [0, 1]$. Since A is linear,

$$\begin{aligned} A(x - \lambda\varphi(y_1) - (1 - \lambda)\varphi(y_2)) &= \lambda A(x - \varphi(y_1)) \\ &+ (1 - \lambda)A(x - \varphi(y_2)) \in \lambda T(x)(x - \varphi(y_1)) + (1 - \lambda)T(x)(x - \varphi(y_2)). \end{aligned}$$

From this and linearity of φ , $F(x, \lambda y_1 + (1 - \lambda)y_2) \subset \lambda F(x, y_1) + (1 - \lambda)F(x, y_2)$. Hence $F(x, \cdot)$ is concave on X . Finally, since $0 \in Z \setminus M$ and

$$F(\varphi(y), y) = T(\varphi(y))(\varphi(y) - \varphi(y)) = T(\varphi(y))(0) = \bigcup_{A \in T(\varphi(y))} A(0) = 0,$$

the condition (iii) is satisfied.

Therefore, applying Theorem 3.5, we can see that there exists $x_0 \in X$ such that $F(x_0, y) \cap (Z \setminus M) \neq \emptyset$ for all $y \in Y$, which is exactly the desired conclusion. ■

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Gu-Sheng Tang
Department of Mathematics,
Beijing University of Technology,
Beijing 100022,
P. R. China
and
Department of Mathematics,
Hunan University of Science and Technology,
Xiangtan 411201,
P. R. China
E-mail: tgs9802@126.com

Cao-Zong Cheng
Department of Mathematics,
Beijing University of Technology,
Beijing 100022,
P. R. China
E-mail: czcheng@bjut.edu.cn

Bor-Luh Lin
Department of Mathematics,
The University of Iowa City,
Iowa City, Iowa 52242,
U.S.A.
E-mail: bllin@math.uiowa.edu