

Pacific Journal of Mathematics

A NONCOMPACT MINIMAX THEOREM

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This paper contains an extension of Ky Fan's theorem on sets with convex sections (for the case two sets are involved) by relaxing the compactness condition. It is then applied to obtain a generalization of Sion's minimax theorem in which neither underlying set is assumed to be compact.

Ky Fan gave his theorem on sets with convex sections for a family of n sets ($n \geq 2$) and its various interesting consequences in [1, 2]. It was recently extended in [4] by removing the compactness condition on the underlying sets. Our first result is the following Theorem 1, which is also an extension of the Fan's theorem for the case $n = 2$ in the same direction, but under a much weaker condition. The proof of Theorem 1 relies on the minimax inequality of Fan in its geometric formulation ([3], Theorem 2). It says that if Z is a nonempty compact convex set in a Hausdorff topological vector space and if S is a subset of $Z \times Z$ such that the set $\{z \in Z: (x, z) \in S\}$ is open in Z for each $x \in Z$ and the set $\{x \in Z: (x, z) \in S\}$ is nonempty and convex for each $z \in Z$, then there exists $x_0 \in Z$ such that $(x_0, x_0) \in S$.

THEOREM 1. *Let X, Y be nonempty convex sets, each in a Hausdorff topological vector space, and let A, B be subsets of $X \times Y$ such that*

- (a) *For each $x \in X$, the set $A(x) = \{y \in Y, (x, y) \in A\}$ is open in Y , and the set $B(x) = \{y \in Y: (x, y) \in B\}$ is nonempty and convex;*
- (b) *For each $y \in Y$, the set $B(y) = \{x \in X: (x, y) \in B\}$ is open in X , and the set $A(y) = \{x \in X: (x, y) \in A\}$ is nonempty and convex.*

If there exists a nonempty compact convex subset K of X such that

- (c) *The set $\{y \in Y: (x, y) \in A \text{ for all } x \in K\}$ is compact in Y , then $A \cap B \neq \emptyset$.*

Proof. By (b) we have $Y \subset \bigcup_{x \in X} A(x)$. The condition (c) implies that $Y \setminus \bigcup_{x \in K} A(x)$ is compact. Since each $A(x)$ is open, there exists a finite subset $\{x_1, x_2, \dots, x_m\}$ of X such that $Y \setminus \bigcup_{x \in K} A(x) \subset \bigcup_{i=1}^m A(x_i)$. Let Z be the convex hull of $K \cup \{x_1, x_2, \dots, x_m\}$, then Z is compact convex in X and $Y \subset \bigcup_{x \in Z} A(x)$. By (a) we have $Z \subset X \subset \bigcup_{x \in Y} B(y)$. Since each $B(y)$ is open, there exists a finite subset $\{y_1, y_2, \dots, y_n\}$ of Y such that $Z \subset \bigcup_{j=1}^n B(y_j)$. Let $\alpha_1, \alpha_2, \dots, \alpha_n$ be a continuous partition of unity subordinated to the cover $\{B(y_j): 1 \leq j \leq n\}$ of Z , that is, $\alpha_1, \alpha_2, \dots, \alpha_n$ are nonnegative real-valued continuous functions on Z

such that α_j vanishes on $Z \setminus B(y_j)$ for each $1 \leq j \leq n$ and $\sum_{j=1}^n \alpha_j(x) = 1$ for $x \in Z$. We define a map $p: Z \rightarrow Y$ by $p(x) = \sum_{j=1}^n \alpha_j(x)y_j$, then p is continuous. Moreover, for each $x \in Z$ and $1 \leq j \leq n$, if $\alpha_j(x) \neq 0$, then $x \in B(y_j)$ and so $(x, y_j) \in B$. By (a) we have $(x, p(x)) \in B$ for all $x \in Z$. Now let

$$S = \{(x, z) \in Z \times Z: (x, p(z)) \in A\}.$$

By the construction of Z , clearly S satisfies the hypothesis of the geometric form of the minimax inequality stated above. Consequently there exists $x_0 \in Z$ such that $(x_0, x_0) \in S$, that is, $(x_0, p(x_0)) \in A$. But we also have $(x_0, p(x_0)) \in B$ and so the result follows.

The condition (c) in Theorem 1 is obviously fulfilled if either X or Y is compact. In this case, Theorem 1 reduces to the Fan's theorem on sets with convex sections involving two sets. Among various applications given in [1, 2], Fan used his theorem to derive in a direct and simple way the Sion's minimax theorem [5]. In a similar fashion, we shall use Theorem 1 to obtain a noncompact minimax theorem that generalizes the Sion's result. Let X be a convex set in a vector space and let f be a real-valued function defined on X . We recall that f is called *quasi-concave* if for any real number t the set $\{x \in X, f(x) > t\}$ is convex; f is called *quasi-convex* if $-f$ is quasi-concave.

THEOREM 2. *Let X, Y be nonempty convex sets, each in a Hausdorff topological vector space, and let f be a real-valued function defined on $X \times Y$ such that*

(a) *For each $x \in X$, $f(x, y)$ is lower semi-continuous and quasi-convex on Y ;*

(b) *For each $y \in Y$, $f(x, y)$ is upper semi-continuous and quasi-concave on X .*

If there exists a nonempty compact convex set K in X and a compact set H in Y such that

$$(1) \quad \inf_{y \in Y} \sup_{x \in X} f(x, y) \leq \inf_{y \in H} \max_{x \in K} f(x, y),$$

then

$$(2) \quad \inf_{y \in Y} \sup_{x \in X} f(x, y) = \sup_{x \in X} \inf_{y \in Y} f(x, y).$$

Proof. We always have that the left-hand side of (2) is no less than the right-hand side. To prove (2) we can assume that the left-hand side of (2) is not equal to $-\infty$. We choose any real number t such that $\inf_{y \in Y} \sup_{x \in X} f(x, y) > t$ and let

$$A = \{(x, y) \in X \times Y: f(x, y) > t\};$$

$$B = \{(x, y) \in X \times Y: f(x, y) < t\}.$$

Obviously $A \cap B = \emptyset$. On the other hand, the condition (1) implies that the set $\{y \in Y: (x, y) \notin A \text{ for all } x \in K\}$ is compact. Clearly the sets A, B also verify other conditions in the hypothesis of Theorem 1 with the exception that the sets $B(x) \neq \emptyset$ for all $x \in X$. We must have $B(x_0) = \emptyset$ for at least one point $x_0 \in X$, that is, $(x_0, y) \notin B$ for all $y \in Y$. This shows that $\sup \inf_{x \in X, y \in Y} f(x, y) \geq t$ and therefore completes the proof.

By a similar argument we can show that Theorem 1 remains valid if the condition (c) is replaced by the condition that: *There exists a nonempty compact convex subset H of Y such that the set $\{x \in X: (x, y) \notin B \text{ for all } y \in H\}$ is compact in X . Consequently the minimax identity (2) also holds if (1) is replaced by the condition that: *There exists a nonempty compact convex set H in Y and a compact set K in X such that**

$$\sup_{x \notin K} \inf_{y \in H} f(x, y) \leq \sup_{x \in X} \inf_{y \in Y} f(x, y) .$$

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Received February 18, 1980.

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Charles A. Asmuth and Joe Repka, Tensor products for $SL_2(\mathbb{F})$. II.	
Supercuspidal representations	1
Joseph Barback, On finite sums of regressive isols	19
Matthew G. Brin and Daniel Russell McMillan, Jr., Generalized	
three-manifolds with zero-dimensional nonmanifold set	29
Kun Soo Chang, Converse measurability theorems for Yeh-Wiener space	59
Christopher Brian Croke, A “maximal torus” type theorem for complete	
Riemannian manifolds	65
Gustave Adam Efroymsen, Sums of squares in planar Nash rings	75
John Robert Fisher, Axiomatic radical and semisimple classes of rings	81
Betty Kvarda, Consecutive integers for which $n^2 + 1$ is composite	93
Roosevelt Gentry, New diagram proofs of the Hausdorff-Young theorem	
and Young’s inequality	97
Patrick M. Gilmer, Topological proof of the G-signature theorem for G	
finite	105
Chung Wei Ha, A noncompact minimax theorem	115
James J. Hebda, Manifolds admitting taut hyperspheres	119
Takayuki Kawada, Sample functions of Pólya processes	125
Peter K. F. Kuhfittig, Common fixed points of nonexpansive mappings by	
iteration	137
James Thomas Loats and Judith Roitman, Almost rigid Hopfian and dual	
Hopfian atomic Boolean algebras	141
Roger McCann, On embedding semiflows into a radial flow on l_2	151
John McDonald, Closed orbits of convex sets of operators on the disk	
algebra	159
Mark D. Meyerson, Convexity and the table theorem	167
Arnold William Miller, Generic Souslin sets	171
Takemi Mizokami, On the closed images of paracomplexes	183
Jagannadham Venkata Pakala and Thomas Stephen Shores, On	
compactly packed rings	197
Andrew Pletch, Strong completeness in profinite groups	203
Wilbur Carrington Whitten, Inverting double knots	209
James Juei-Chin Yeh, Existence of strong solutions for stochastic	
differential equations in the plane	217