

Pacific Journal of Mathematics

**A MINIMAX INEQUALITY AND ITS APPLICATIONS TO
VARIATIONAL INEQUALITIES**

CHI-LIN YEN

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In this paper we get a slight generalization of a Ky Fan's result which concerns with a minimax inequality. We shall use this result to give a direct proof for the existence of solutions of the following two variational inequalities:

$$(1) \quad \inf_{w \in T_y} \langle w, y-x \rangle \leq h(x) - h(y) \text{ for all } x \in X,$$

and

$$(2) \quad \sup_{w \in T_x} \langle w, y-x \rangle \leq h(x) - h(y) \text{ for all } x \in X,$$

where $T \subset E \times E'$ is monotone, E is a reflexive Banach space with its dual E' , X is a closed convex bounded subset of E , and h is a lower semicontinuous convex function from X into R .

In this paper we get a slight generalization of a Ky Fan's result [4] which concerns with a minimax inequality. We shall use this result to give a direct proof for the existence of solutions of the following two variational inequalities:

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where $T \subset E \times E'$ is monotone, E is a reflexive Banach space with its dual E' , X is a closed convex bounded subset of E , and h is a lower semicontinuous convex function from X into R . In fact, we show that under our condition the inequalities (1) and (2) are equivalent, that is, the sets of solutions are coincide.

Many results on these problems were done for the case that T is a single-valued monotone operator of E into E' with a continuity in some sense. One may see, for examples, C. Stampacchia [12] and J. L. Lions and G. Stampacchia [7], [8] for the case that T is linear in a Hilbert space E , P. Hartman and C. Stampacchia [5] and G. Minty [9] for the case that T is nonlinear in a Hilbert space E , and G. Minty [10], F. E. Browder [1], [2], L. Leray and J. L. Lions [6] and U. Mosco [11] for the case that T is nonlinear in a Banach space E .

1. Preliminary. In this section we give some known defini-

tions (e.g., see [4], [10]) which will be used in our paper.

DEFINITION 1.1. Let E be a topological vector space and X a convex subset of E . A real-valued function h on X is said to be

(i) lower semicontinuous if for each t the set

$$\{x \in X: h(x) \leq t\}$$

is closed.

(ii) convex if for x, y in X and $0 \leq r \leq 1$ we have $h((1-r)y + rx) \leq (1-r)h(y) + rh(x)$.

(iii) concave if $-h$ is convex.

(iv) quasiconcave if for each t the set

$$\{x \in X: h(x) > t\}$$

is a convex (or empty) subset of X .

DEFINITION 1.2. Let E be a Banach space with a dual space E' , $X \subset E$, and $T \subset X \times E'$.

(i) T is said to be monotone on X if for each $x \in X$, there is a $u \in E'$ with $(x, u) \in T$ and for $(x_1, u_1), (x_2, u_2) \in T$ we have

$$\langle u_1 - u_2, x_1 - x_2 \rangle \geq 0,$$

where $\langle u, x \rangle$ is defined to be the number $u(x)$.

(ii) Tx is defined to be the set $\{u \in E': (x, u) \in T\}$ for all $x \in X$.

(iii) T is said to be hemiclosed on X if for each $y \in X$, $z \in X$ and $0 < t < 1$ the conditions $((1-t)y + tz, u_t) \in T$ and $w\text{-}\lim u_{t_n} = u_0$ for some $t_n \downarrow 0$ imply that $(y, u_0) \in T$.

(iv) T is said to be l -bounded on X if for any two points y, z in X there is a $r > 0$ such that the set $\{\alpha_t: 0 < t \leq r\}$ is bounded, where α_t denotes the infimum of $\|u\|$ for all $u \in E'$ satisfying

$$((1-t)y + tz, u) \in T.$$

2. Fan's minimax inequality. In this section we give a minimax inequality which is a slight generalized form of Fan [4], the technique of the proof follows from Fan [4] which is based on the following Fan's lemma [3].

LEMMA. Let X be an arbitrary set in a Hausdorff topological vector space E . To each $x \in X$ let a closed set $G(x)$ in E be given such that $G(x)$ is compact for at least one $x \in X$. If the convex hull of every finite subset $\{x_1, x_2, \dots, x_n\}$ of X is contained in the corresponding union $\bigcup_{i=1}^n G(x_i)$, then $\bigcap_{x \in X} G(x) \neq \emptyset$.

THEOREM 1. *Let X be a compact convex subset of a Hausdorff topological vector space E . If f and g are real-valued functions on $X \times X$ with the following properties:*

- (i) *for each $x \in X$, $g(x, \cdot)$ is a lower semicontinuous function on X ,*
 - (ii) *for each $y \in X$, $f(\cdot, y)$ is a quasi-concave function on X ,*
 - (iii) *$g(x, y) \leq f(x, y)$ for all $(x, y) \in X \times X$,*
- then the minimax inequality*

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

holds.

Proof. Let $t = \sup \{f(x, x) : x \in X\}$. Without loss of the generality we may assume that $t < +\infty$. For each $x \in X$, let

$$F(x) = \{y \in X : f(x, y) \leq t\},$$

$$G(x) = \{y \in X : g(x, y) \leq t\}.$$

Then by (i), (ii) and (iii) we have that

- (iv) $G(x)$ is a closed subset of the compact set X and hence $G(x)$ is compact for all $x \in X$,
- (v) for any finite subset $\{x_1, x_2, \dots, x_n\}$ of X we have

$$\text{conv} \{x_1, x_2, \dots, x_n\} \subset \bigcup_{i=1}^n F(x_i),$$

- (vi) for each $x \in X$, $F(x) \subset G(x)$,

respectively. It follows from (v) and (vi) that we have

- (vii) for any finite subset $\{x_1, x_2, \dots, x_n\}$ of X we have

$$\text{conv} \{x_1, x_2, \dots, x_n\} \subset \bigcup_{i=1}^n G(x_i).$$

It is due to the above lemma and the fact that (iv) and (vii) holds we have that $\bigcap \{G(x) : x \in X\} \neq \phi$.

Let $y_0 \in \bigcap \{G(x) : x \in X\}$. Then

$$g(x, y_0) \leq t \quad \text{for all } x \in X,$$

and our minimax inequality holds.

3. Applications to variational inequalities. In this section we make use of theorem 1 to prove the existence of solutions for the variational inequalities (1) and (2).

THEOREM 2. *Let E be a reflexive Banach space with dual space*

E' and X a closed bounded convex subset of E . If $T \subset X \times E'$ is monotone $D(T) = X$, $h: X \rightarrow R$ is a lower semicontinuous, convex function. Then there is a $y_0 \in X$ such that

$$\sup_{u \in Tx} \langle u, y_0 - x \rangle \leq h(x) - h(y_0) \text{ for all } x \in X.$$

Proof. The monotonicity ensures that for $(x, u), (y, v) \in T$, we have $\langle u, y - x \rangle + h(y) - h(x) \leq \langle v, y - x \rangle + h(y) - h(x)$. Define, the real valued-functions f and g on $X \times X$ by

$$\begin{aligned} f(x, y) &= \inf \{ \langle v, y - x \rangle + h(y) - h(x) : v \in Ty \}, \\ g(x, y) &= \sup \{ \langle u, y - x \rangle + h(y) - h(x) : u \in Tx \}. \end{aligned}$$

Since h is convex, lower semicontinuous with respect to the norm topology on X we see that h is also lower semicontinuous with respect to the weak topology on X . Then f and g satisfy the conditions (i), (ii) and (iii) with the weak topology on X in Theorem 1, hence there is a $y_0 \in X$ such that

$$\sup_{x \in X} g(x, y_0) \leq \sup_{x \in X} f(x, x) = 0,$$

or

$$\sup_{u \in Tx} \langle u, y_0 - x \rangle \leq h(x) - h(y_0) \quad \text{for all } x \in X.$$

THEOREM 3. *In addition to the assumption of Theorem 2, assume further that T is hemiclosed and l -bounded. Then there is a $y_0 \in X$ such that*

$$\inf_{v \in Ty_0} \langle v, y_0 - x \rangle \leq h(x) - h(y_0) \quad \text{for all } x \in X$$

Proof. By Theorem 2 there is a $y_0 \in X$ with

$$\sup_{u \in Tx} \langle u, y_0 - x \rangle \leq h(x) - h(y_0) \quad \text{for all } x \in X.$$

For $x' \in X$ and $1 > r > 0$, let $x_r = y_0 - r(y_0 - x')$. Then $v_r \in X$ and

$$\langle u_r, y_0 - x_r \rangle \leq h(x_r) - h(y_0)$$

for all $u_r \in Tx_r$. The convexity of h implies that

$$h(x_r) - h(y_0) \leq r(h(x') - h(y_0)) \quad \text{for all } 0 < r < 1.$$

Hence,

$$\langle u_r, y_0 - x' \rangle \leq h(x') - h(y_0) \quad \text{for all } r \in Tx_r.$$

It follows from the l -boundedness of T that there is a subsequence

$\{r_n\}$ of $\{r\}$ such that $\lim r_n = 0$ and $\{r_{r_n}\}$ has some weak limit $v_0 \in E'$. Moreover, by the hemiclosedness of T that $v_0 \in Ty_0$ and

$$\langle v_0, y_0 - x' \rangle \leq h(x') - h(y_0),$$

that is

$$\inf_{v \in Ty_0} \langle v, y_0 - x' \rangle \leq h(x') - h(y_0) \quad \text{for all } x' \in Y.$$

REMARK. The inequality (1) always implies (2), but under the hypothesis of Theorem 3 we have shown that (2) implies (1) in Theorem 3. Hence the inequalities (1) and (2) are equivalent.

The author would like to express his gratefulness to the referee who pointed out a lot of misprints in the original copy of this paper.

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Received June 20, 1980 and in revised form October 27, 1980. This work was supported by NSC, Republic of China.

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PUBLISHED BY PACIFIC JOURNAL OF MATHEMATICS, A NON-PROFIT CORPORATION

Printed at Kokusai Bunken Insatsusha (International Academic Printing Co., Ltd.).

8-8, 3-chome, Takadanobaba, Shinjuku-ku, Tokyo 160, Japan.

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Patrick Robert Ahern and N. V. Rao, A note on real orthogonal measures	249
Kouhei Asano and Katsuyuki Yoshikawa, On polynomial invariants of fibered 2-knots	267
Charles A. Asmuth and Joe Repka, Tensor products for $SL_2(\mathcal{K})$. I. Complementary series and the special representation	271
Gary Francis Birkenmeier, Baer rings and quasicontinuous rings have a MDSN	283
Hans-Heinrich Brungs and Günter Törner, Right chain rings and the generalized semigroup of divisibility	293
Jia-Arng Chao and Svante Janson, A note on H^1 q-martingales	307
Joseph Eugene Collison, An analogue of Kolmogorov's inequality for a class of additive arithmetic functions	319
Frank Rimi DeMeyer, An action of the automorphism group of a commutative ring on its Brauer group	327
H. P. Dikshit and Anil Kumar, Determination of bounds similar to the Lebesgue constants	339
Eric Karel van Douwen, The number of subcontinua of the remainder of the plane	349
D. W. Dubois, Second note on Artin's solution of Hilbert's 17th problem. Order spaces	357
Daniel Evans Flath, A comparison of the automorphic representations of $GL(3)$ and its twisted forms	373
Frederick Michael Goodman, Translation invariant closed $*$ derivations	403
Richard Grassl, Polynomials in denumerable indeterminates	415
K. F. Lai, Orders of finite algebraic groups	425
George Kempf, Torsion divisors on algebraic curves	437
Arun Kumar and D. P. Sahu, Absolute convergence fields of some triangular matrix methods	443
Elias Saab, On measurable projections in Banach spaces	453
Chao-Liang Shen, Automorphisms of dimension groups and the construction of AF algebras	461
Barry Simon, Pointwise domination of matrices and comparison of \mathcal{I}_p norms	471
Chi-Lin Yen, A minimax inequality and its applications to variational inequalities	477
Stephen D. Cohen, Corrections to: "The Galois group of a polynomial with two indeterminate coefficients"	483
Phillip Schultz, Correction to: "The typeset and cotypeset of a rank 2 abelian group"	486
Pavel G. Todorov, Correction to: "New explicit formulas for the nth derivative of composite functions"	486
Douglas S. Bridges, Correction to: "On the isolation of zeroes of an analytic function"	487
Stanley Stephen Page, Correction to: "Regular FPF rings"	488