

## ON THE GENERALIZED STRONGLY NONLINEAR IMPLICIT QUASIVARIATIONAL INEQUALITIES FOR SET-VALUED MAPPINGS

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Abstract

Contents



Home Page

Go Back

Close

Quit

## Abstract

In this paper, we introduce and study a new class of generalized strongly nonlinear implicit quasivariational inequalities for set-valued mappings and construct some new iterative algorithms for these kinds of generalized strongly nonlinear implicit quasivariational inequalities by using the projection method and Nadler's theorem. We prove some existence theorems of solutions for these kinds of generalized nonlinear strongly implicit quasivariational inequalities for set-valued mappings without compactness and convergence theorems of iterative sequences generated by the algorithms.

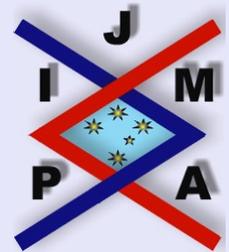
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## Contents

1	Introduction .....	3
2	Preliminaries .....	5
3	Iterative Algorithms .....	10
4	Existence and Convergence Theorems .....	15
	References	



---

### Generalized Strongly Nonlinear Implicit Quasivariational Inequalities

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents



Go Back

Close

Quit

Page 2 of 25

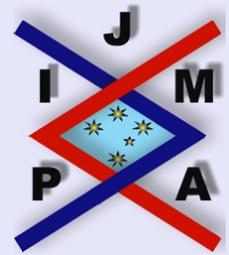
# 1. Introduction

It is well known that variational inequality theory and complementarity problem theory are very powerful tools of current mathematical technology. In recent years, the classical variational inequality and complementarity problem have been extended and generalized in several directions to study a wide class of problems arising in mechanics, physics, optimization and control theory, non-linear programming, economics and transportation equilibrium and engineering sciences, etc. For details, we refer the reader to [1] – [13], [15] – [27] and the references therein.

In 1991, Chang and Huang [4, 5] introduced and studied some new classes of quasi-(implicit) complementarity problems and quasi-(implicit) variational inequalities for set-valued mappings with compact values in Hilbert spaces, which included many kinds of complementarity problems and variational inequalities as special cases. In 1997, Huang [8] introduced and studied a new class of generalized nonlinear variational inequalities for set-valued mappings with non-compact values and constructed some new iterative algorithms for this class of generalized nonlinear variational inequalities. For the some recent results, see [3, 10, 20, 26] and the references therein.

Recently, Zeng [27] introduced and studied a class of general strongly quasi-variational inequalities for single-valued mappings which extends the general auxiliary variational inequality considered by Noor [18].

In this paper, we introduce and study a new class of generalized strongly nonlinear implicit quasivariational inequalities for set-valued mappings and construct some new iterative algorithms for this kind of generalized strongly nonlinear implicit quasivariational inequalities by using the projection method and



---

**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents



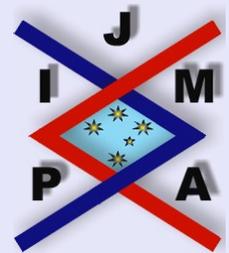
Go Back

Close

Quit

Page 3 of 25

Nadler's theorem [14]. We also show the existence of solutions for this class of generalized strongly nonlinear implicit quasivariational inequalities for set-valued mappings without compactness and the convergence of iterative sequences generated by the algorithms. Our results extend and improve the earlier and recent results of Noor [18], Stampacchia [24] and Zeng [27].



---

**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents



Go Back

Close

Quit

Page 4 of 25

## 2. Preliminaries

Let  $H$  be a real Hilbert space endowed with the norm  $\|\cdot\|$ , and inner product  $\langle \cdot, \cdot \rangle$ . Let  $K$  be a nonempty closed convex subset of  $H$ ,  $P_K$  be the projection of  $H$  onto  $K$  and  $f$  be a linear continuous function on  $H$ .

Given single-valued mappings  $g, T : H \rightarrow H$  and  $N : H \times H \rightarrow H$  and set-valued mappings  $F, G, S, K : H \rightarrow 2^H$ , we consider the following problem:

Find  $u \in H$ ,  $x \in Fu$ ,  $y \in Gu$  and  $z \in Su$  such that  $g(u) \in K(u)$  and

$$(2.1) \quad 0 \geq \langle N(y, g(z)), v - g(u) \rangle - \rho \langle T(x) - f, v - g(u) \rangle$$

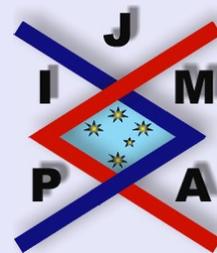
for all  $v \in K(u)$ , where  $\rho > 0$  is a constant. The problem (2.1) is called the generalized strongly nonlinear implicit quasivariational inequality for set-valued mappings.

**Example 2.1.** To illustrate the applications and importance of the nonlinear implicit quasivariational inequality (2.1), we consider a elastoplasticity problem, which is mainly due to Panagiotopoulos and Stavroulakis [21]. For simplicity, it is assumed that a general hyperelastic material law holds for the elastic behaviour of the elastoplastic material under consideration. Moreover, a non-convex yield function  $\sigma \rightarrow F(\sigma)$  is introduced for the plasticity. For the basic definitions and concepts, see [21]. Let us assume the decomposition

$$(2.2) \quad E = E^e + E^p,$$

where  $E^e$  denotes the elastic and  $E^p$  the plastic deformation of the three-dimensional elastoplastic body. We write the complementary virtual work expression for the body in the form

$$(2.3) \quad \langle E^e, \tau - \sigma \rangle + \langle E^p, \tau - \sigma \rangle = \langle f, \tau - \sigma \rangle$$



Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

Close

Quit

Page 5 of 25

for all  $\tau \in Z$ . Here, we have assumed that the body on a part  $\Gamma_U$  of its boundary has given displacements, that is,  $\mu_i = U_i$  on  $\Gamma_U$ , and that on the rest of its boundary  $\Gamma_F = \Gamma - \Gamma_U$ , the boundary tractions are given, that is,  $S_i = F_i$  on  $\Gamma_F$ , where

$$(2.4) \quad \langle E, \sigma \rangle = \int_{\Omega} \varepsilon_{ij} \sigma_{ij} d\Omega,$$

$$(2.5) \quad \langle f, \sigma \rangle = \int_{\Gamma_U} U_i S_i d\Gamma \quad \text{and}$$

$$(2.6) \quad Z = \{ \tau : \tau_{ij,j} + f_i = 0 \text{ on } \Omega, \quad i, j = 1, 2, 3, \quad T_i = F_i \text{ on } \Gamma_F, \quad i = 1, 2, 3 \}$$

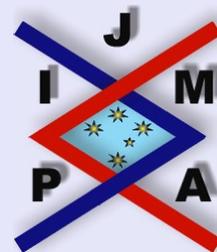
is the set of statically admissible stresses and  $\Omega$  is the structure of the body.

Let us assume that the material of the structure  $\Omega$  is hyperelastic such that

$$(2.7) \quad \langle E^e, \tau - \sigma \rangle \leq \langle W'_m(\sigma), \tau - \sigma \rangle$$

for all  $\tau \in \mathbb{R}^6$ , where  $W_m$  is the superpotential which produces the constitutive law of the hyperelastic material and is assumed to be quasidifferentiable [21], that is, there exist convex and compact subsets  $\underline{\partial}W_m$  and  $\overline{\partial}W_m$  such that

$$(2.8) \quad \langle W'_m(\sigma), \tau - \sigma \rangle = \max_{W_1^e \in \underline{\partial}W_m} \langle W_1^e, \tau - \sigma \rangle + \min_{W_2^e \in \overline{\partial}W_m} \langle W_2^e, \tau - \sigma \rangle.$$



### Generalized Strongly Nonlinear Implicit Quasivariational Inequalities

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

Close

Quit

Page 6 of 25

We also introduce the generally nonconvex yield function  $P \subset Z$ , which is defined by means of the general quasidifferentiable function  $F(\sigma)$ , that is,

$$(2.9) \quad P = \{\sigma \in Z : F(\sigma) \leq 0\}.$$

Here  $W_m$  is a generally nonconvex and nonsmooth, but quasidifferentiable function for the case of plasticity with convex yield surface and hyperelasticity. Combining (2.2) – (2.9), Panagiotopoulos and Stavroulakis [21] have obtained the following multivalued variational inequality problem:

$$(2.10) \quad \text{Find } \sigma \in P \text{ such that } W_1^e \in \underline{\partial}W_m(\sigma), W_2^e \in \overline{\partial}W_m(\sigma) \text{ and} \\ \langle W_1^e + W_2^e, \tau - \sigma \rangle \geq \langle f, \tau - \sigma \rangle$$

for all  $\tau \in P$ , which is exactly the problem (2.1) with  $u = \sigma$ ,  $x = W_1^e$ ,  $y = -W_2^e$ ,  $S = T = g = I$ ,  $\rho = 1$ ,  $N(s, t) = s$  for all  $s, t \in H$  and

$$F(u) = \underline{\partial}W_m(\sigma), \quad G(u) = -\overline{\partial}W_m(\sigma), \quad K(u) = P.$$

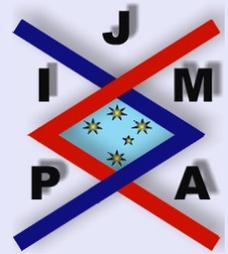
In a similar way, one can show that many problems in structural engineering can be studied in the general framework of the set-valued variational inequalities (2.1) following the ideas and techniques of quasidifferentiability (see [21]).

Special Cases of the problem (2.1):

- (I) If  $A, B : H \rightarrow H$  are both single-valued mappings and  $N(s, t) = Bs - At$  for all  $s, t \in H$ , then the problem (2.1) is equivalent to finding  $u \in H$ ,  $x \in Fu$ ,  $y \in Gu$  and  $z \in Su$  such that  $g(u) \in K(u)$  and

$$(2.11) \quad \langle A(g(z)), v - g(u) \rangle \geq \langle B(y), v - g(u) \rangle - \rho \langle T(x) - f, v - g(u) \rangle$$

for all  $v \in K(u)$ , where  $\rho > 0$  is a constant.




---

**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents

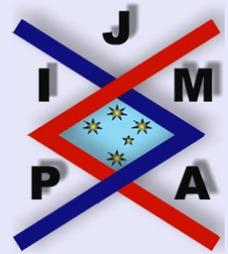


Go Back

Close

Quit

Page 7 of 25




---

**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents



Go Back

Close

Quit

Page 8 of 25

(II) If  $S$  is the identity mapping, then the problem (2.1) is equivalent to finding  $u \in H$ ,  $x \in Fu$  and  $y \in Gu$  such that  $g(u) \in K(u)$  and

$$(2.12) \quad 0 \geq \langle N(y, g(u)), v - g(u) \rangle - \rho \langle T(x) - f, v - g(u) \rangle$$

for all  $v \in K(u)$ , where  $\rho > 0$  is a constant.

(III) If  $F$  and  $S$  are both the identity mappings, then the problem (2.1) is equivalent to finding  $u \in H$  and  $y \in Gu$  such that  $g(u) \in K(u)$  and

$$(2.13) \quad 0 \geq \langle N(y, g(u)), v - g(u) \rangle - \rho \langle T(u) - f, v - g(u) \rangle$$

for all  $v \in K(u)$ , where  $\rho > 0$  is a constant.

(IV) If  $F$ ,  $G$  and  $S$  are all the identity mappings, then the problem (2.1) is equivalent to finding  $u \in H$  such that  $g(u) \in K(u)$  and

$$(2.14) \quad 0 \geq \langle N(u, g(u)), v - g(u) \rangle - \rho \langle T(u) - f, v - g(u) \rangle$$

for all  $v \in K(u)$ , where  $\rho > 0$  is a constant.

(V) If  $F$ ,  $G$  and  $S$  are the identity mappings,  $N(u, v) = Au - Av$  for all  $u, v \in H$  and  $K(u) = m(u) + K$ , then the problem (2.1) is equivalent to finding  $u \in H$  such that  $g(u) \in K(u)$  and

$$(2.15) \quad \langle A(g(u)), v - g(u) \rangle \geq \langle A(u), v - g(u) \rangle - \rho \langle T(u) - f, v - g(u) \rangle$$

for all  $v \in K(u)$ , where  $\rho > 0$  is a constant, which is called the generalized strongly quasivariational inequality, considered by Zeng [27].

(VI) If  $K(u) = K$  for all  $u \in H$  and we denote  $g(u)$  by  $w$ , then the problem (2.15) becomes the general auxiliary variational inequality considered by Noor [18], which is to find  $w \in K$ , for some  $u \in K$  such that

$$(2.16) \quad \langle A(w), v - w \rangle \geq \langle A(u), v - w \rangle - \rho \langle T(u) - f, v - w \rangle$$

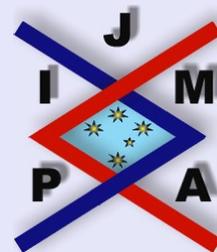
for all  $v \in K(u)$ , where  $\rho > 0$  is a constant.

(VII) If  $F, g, G$  and  $S$  are all the identity mappings,  $N = 0$  and  $K(u) = K$  for all  $u \in H$ , then the problem (2.1) is equivalent to finding  $u \in H$  such that

$$\langle T(u), v - u \rangle \geq \langle f, v - u \rangle$$

for all  $v \in K(u)$ , which is known as a variational inequality introduced by Stampacchia [24] and was also studied by Noor [18] by introducing the above auxiliary problem (2.16).

It is clear that the generalized strongly nonlinear implicit quasivariational inequality problem (2.1) includes many kinds of quasivariational inequalities, variational inequalities, complementarity and quasicomplementarity problems as special cases.




---

**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents



Go Back

Close

Quit

Page 9 of 25

### 3. Iterative Algorithms

In this section, we construct some new iterative algorithms for finding approximate solutions of the generalized strongly nonlinear implicit quasivariational inequalities (2.1), (2.11) and (2.12) by using the projection method and Nadler's theorem [14]. We need the following lemmas:

**Lemma 3.1.**  *$u \in H$ ,  $x \in Fu$ ,  $y \in Gu$  and  $z \in Su$  are a solution of the generalized strongly nonlinear implicit quasivariational inequality (2.1) if and only if  $u \in H$ ,  $x \in Fu$ ,  $y \in Gu$  and  $z \in Su$  satisfy  $g(u) \in K(u)$  and*

$$\langle u - \varphi(u, x, y, z), v - g(u) \rangle \geq 0$$

for all  $v \in K(u)$ , where  $\varphi(u, x, y, z) \in H$  satisfies

$$(3.1) \quad \langle \varphi(u, x, y, z), v \rangle = \langle u, v \rangle + \langle N(y, g(z)), v \rangle - \rho \langle T(x) - f, v \rangle$$

for all  $v \in H$ .

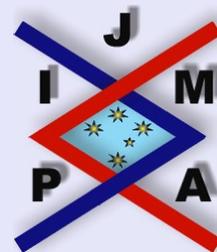
*Proof.* The conclusion immediately follows from (2.1). □

**Lemma 3.2.** [13]. *If  $K$  is a closed convex subset of  $H$  and  $z \in H$  is a given point, then  $u \in K$  satisfies the inequality*

$$\langle u - z, v - u \rangle \geq 0$$

for all  $v \in K$  if and only if

$$(3.2) \quad u = P_K z.$$



---

Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents



Go Back

Close

Quit

Page 10 of 25

**Lemma 3.3.** [13]. The mapping  $P_K$  defined by (3.2) is nonexpansive, that is,

$$\|P_K u - P_K v\| \leq \|u - v\|$$

for all  $u, v \in H$ .

From Lemmas 3.1 and 3.2, we have the following lemma:

**Lemma 3.4.** Let  $K : H \rightarrow 2^H$  be a set-valued mapping such that, for each  $u \in H$ ,  $K(u)$  is a nonempty closed convex set of  $H$ . Then  $u \in H$ ,  $x \in Fu$ ,  $y \in Gu$  and  $z \in Su$  are the solution of the generalized strongly nonlinear implicit quasivariational inequality (2.1) if and only if  $u \in H$ ,  $x \in Fu$ ,  $y \in Gu$  and  $z \in Su$  satisfy the relation

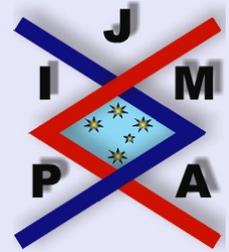
$$(3.3) \quad u = (1 - \lambda)u + \lambda[u - g(u) + P_{K(u)}(g(u) - u + \varphi(u, x, y, z))],$$

where  $0 < \lambda < 1$  is a constant and  $\varphi(u, x, y, z)$  is defined as in (3.1).

Based on Lemma 3.4, we now propose some algorithms for the generalized strongly nonlinear implicit quasivariational inequality (2.1).

Let  $K : H \rightarrow 2^H$  be a set-valued mapping such that, for each  $u \in H$ ,  $K(u)$  is a nonempty closed convex set of  $H$ . Let  $T, g : H \rightarrow H$ ,  $N : H \times H \rightarrow H$  be mappings and  $F, G, S : H \rightarrow CB(H)$  be set-valued mappings, where  $CB(H)$  is the family of all nonempty bounded closed subsets of  $H$ . For given  $u_0 \in H$ , we take  $x_0 \in Fu_0$ ,  $y_0 \in Gu_0$  and  $z_0 \in Su_0$ , and let

$$u_1 = (1 - \lambda)u_0 + \lambda[u_0 - g(u_0) + P_{K(u_0)}(g(u_0) - u_0 + \varphi(u_0, x_0, y_0, z_0))].$$



**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

Close

Quit

Page 11 of 25

Since  $Fu_0 \in CB(H)$ ,  $Gu_0 \in CB(H)$  and  $Su_0 \in CB(H)$ , by Nadler's theorem [14], there exist  $x_1 \in Fu_1$ ,  $y_1 \in Gu_1$  and  $z_1 \in Su_1$  such that

$$\|x_0 - x_1\| \leq (1 + 1)H(Fu_0, Fu_1),$$

$$\|y_0 - y_1\| \leq (1 + 1)H(Gu_0, Gu_1),$$

$$\|z_0 - z_1\| \leq (1 + 1)H(Su_0, Su_1),$$

where  $H(\cdot, \cdot)$  is the Hausdorff metric on  $CB(H)$ . Let

$$u_2 = (1 - \lambda)u_1 + \lambda[u_1 - g(u_1) + P_{K(u_1)}(g(u_1) - u_1 + \varphi(u_1, x_1, y_1, z_1))].$$

By induction, we can obtain the algorithm for the generalized strongly nonlinear implicit quasivariational inequality (2.1) as follows:

**Algorithm 3.1.** Let  $K : H \rightarrow 2^H$  be a set-valued mapping such that, for each  $u \in H$ ,  $K(u)$  is a nonempty closed convex set of  $H$ . Let  $T, g : H \rightarrow H$ ,  $N : H \times H \rightarrow H$  be mappings and  $F, G, S : H \rightarrow CB(H)$  be set-valued mappings. For given  $u_0 \in H$ , we can get the sequences  $\{u_n\}$ ,  $\{x_n\}$ ,  $\{y_n\}$  and  $\{z_n\}$  such that

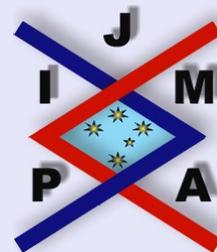
(3.4)

$$x_n \in Fu_n, \quad \|x_n - x_{n-1}\| \leq \left(1 + \frac{1}{n}\right) H(Fu_n, Fu_{n-1}),$$

$$y_n \in Gu_n, \quad \|y_n - y_{n-1}\| \leq \left(1 + \frac{1}{n}\right) H(Gu_n, Gu_{n-1}),$$

$$z_n \in Su_n, \quad \|z_n - z_{n-1}\| \leq \left(1 + \frac{1}{n}\right) H(Su_n, Su_{n-1}),$$

$$u_{n+1} = (1 - \lambda)u_n + \lambda[u_n - g(u_n) + P_{K(u_n)}(g(u_n) - u_n + \varphi(u_n, x_n, y_n, z_n))]$$



**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

Close

Quit

Page 12 of 25

for  $n = 0, 1, 2, \dots$ , where  $0 < \lambda < 1$  is a constant and  $\varphi(u, x, y, z)$  is defined as (3.1).

If  $A, B : H \rightarrow H$  are both single-valued mappings and  $N(s, t) = Bs - At$  for all  $s, t \in H$ , then, from Algorithm 3.1, we have the algorithm for the problem (2.11) as follows:

**Algorithm 3.2.** Let  $K : H \rightarrow 2^H$  be a set-valued mapping such that, for each  $u \in H$ ,  $K(u)$  is a nonempty closed convex set of  $H$ . Let  $A, B, T, g : H \rightarrow H$  be mappings and  $F, G, S : H \rightarrow CB(H)$  be set-valued mappings. For given  $u_0 \in H$ , we can obtain the sequences  $\{u_n\}$ ,  $\{x_n\}$ ,  $\{y_n\}$  and  $\{z_n\}$  such that (3.5)

$$x_n \in Fu_n, \quad \|x_n - x_{n-1}\| \leq \left(1 + \frac{1}{n}\right) H(Fu_n, Fu_{n-1}),$$

$$y_n \in Gu_n, \quad \|y_n - y_{n-1}\| \leq \left(1 + \frac{1}{n}\right) H(Gu_n, Gu_{n-1}),$$

$$z_n \in Su_n, \quad \|z_n - z_{n-1}\| \leq \left(1 + \frac{1}{n}\right) H(Su_n, Su_{n-1}),$$

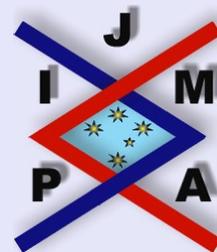
$$u_{n+1} = (1 - \lambda)u_n + \lambda[u_n - g(u_n) + P_{K(u_n)}(g(u_n) - u_n + \varphi(u_n, x_n, y_n, z_n))]$$

for  $n = 0, 1, 2, \dots$ , where  $0 < \lambda < 1$  is a constant and  $\varphi(u, x, y, z)$  is defined by

$$\langle \varphi(u, x, y, z), v \rangle = \langle u, v \rangle + \langle B(y) - A(g(z)), v \rangle - \rho \langle T(x) - f, v \rangle$$

for all  $v \in H$ .

If  $S$  is the identity mapping, then, from Algorithm 3.1, we have the algorithm for the problem (2.12) as follows:



Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

Close

Quit

Page 13 of 25



**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

Close

Quit

Page 14 of 25

**Algorithm 3.3.** Let  $K : H \rightarrow 2^H$  be a set-valued mapping such that, for each  $u \in H$ ,  $K(u)$  is a nonempty closed convex set of  $H$ . Let  $T, g : H \rightarrow H$ ,  $N : H \times H \rightarrow H$  be mappings and  $F, G : H \rightarrow CB(H)$  be set-valued mappings. For given  $u_0 \in H$ , we can obtain the sequences  $\{u_n\}$ ,  $\{x_n\}$  and  $\{y_n\}$  such that

(3.6)

$$x_n \in Fu_n, \quad \|x_n - x_{n-1}\| \leq \left(1 + \frac{1}{n}\right) H(Fu_n, Fu_{n-1}),$$

$$y_n \in Gu_n, \quad \|y_n - y_{n-1}\| \leq \left(1 + \frac{1}{n}\right) H(Gu_n, Gu_{n-1}),$$

$$u_{n+1} = (1 - \lambda)u_n + \lambda[u_n - g(u_n) + P_{K(u_n)}(g(u_n) - u_n + \varphi(u_n, x_n, y_n))]$$

for  $n = 0, 1, 2, \dots$ , where  $0 < \lambda < 1$  is a constant and  $\varphi(u, x, y)$  is defined by

$$\langle \varphi(u, x, y), v \rangle = \langle u, v \rangle + \langle N(y, (g(u))), v \rangle - \rho \langle T(x) - f, v \rangle$$

for all  $v \in H$ .

**Remark 3.5.**

- (i) For appropriate and suitable choices of the mappings  $K, g, F, G, S, T$  and  $N$ , a number of algorithms for variational inequality, quasivariational inequality, complementarity and quasicomplementarity problems can be obtained as special cases of Algorithm 3.1.
- (ii) Algorithms 3.2 and 3.3 include several known algorithms of Noor [18] and Zeng [27] as special cases.

## 4. Existence and Convergence Theorems

In this section, we prove some existence theorems for solutions of the generalized strongly nonlinear implicit quasivariational inequalities (2.1), (2.11) and (2.12) without compactness and the convergence of iterative sequences generated by the algorithms.

**Definition 4.1.** Let  $g : H \rightarrow H$  be a single-valued mapping and  $G : H \rightarrow 2^H$  be a set-valued mapping. Then

- (i)  $g$  is called strongly monotone if there exists a number  $r > 0$  such that

$$\langle gu_1 - gu_2, u_1 - u_2 \rangle \geq r \|u_1 - u_2\|^2$$

for all  $u_i \in H, i = 1, 2$ .

- (ii)  $g$  is called Lipschitz continuous if there exists a number  $s > 0$  such that

$$\|gu_1 - gu_2\| \leq s \|u_1 - u_2\|$$

for all  $u_i \in H, i = 1, 2$ .

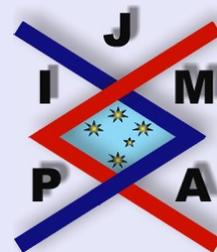
- (iii)  $G$  is called  $H$ -Lipschitz continuous if there exists a number  $\delta > 0$  such that

$$H(G(u_1), G(u_2)) \leq \delta \|u_1 - u_2\|$$

for all  $u_i \in H, i = 1, 2$ .

- (iv)  $G$  is called strongly monotone with respect to  $g$  if there exists a number  $\gamma > 0$  such that

$$\langle gw_1 - gw_2, u_1 - u_2 \rangle \geq \gamma \|u_1 - u_2\|^2$$



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Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents



Go Back

Close

Quit

Page 15 of 25

for all  $u_i \in H$  and  $w_i \in Gu_i, i = 1, 2$ .

**Definition 4.2.** The mapping  $N : H \times H \rightarrow H$  is called Lipschitz continuous with respect to the first argument if there exists a number  $\beta > 0$  such that

$$\|N(u, \cdot) - N(v, \cdot)\| \leq \beta \|u - v\|$$

for all  $u, v \in H$ .

In a similar way, we can define Lipschitz continuity of  $N$  with respect to the second argument.

**Definition 4.3.** Let  $K : H \rightarrow 2^H$  be a set-valued mapping such that, for each  $x \in H, K(x)$  is a nonempty closed convex subset of  $H$ . The projection  $P_{K(x)}$  is said to be Lipschitz continuous if there exists a number  $\eta > 0$  such that

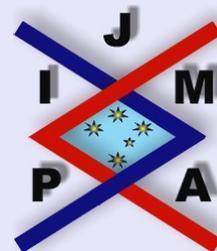
$$\|P_{K(x)}z - P_{K(y)}z\| \leq \eta \|x - y\|$$

for all  $x, y, z \in H$ .

**Remark 4.1.** In many important applications,  $K(u)$  has the following form:

$$K(u) = m(u) + K,$$

where  $m : H \rightarrow H$  is a single-valued mapping and  $K$  is a nonempty closed convex subset of  $H$ . If  $m$  is Lipschitz continuous with constant  $\lambda$ , it is easy to see that  $P_{K(x)}$  is Lipschitz continuous with the Lipschitz constant  $\mu = 2\lambda$ .



**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents

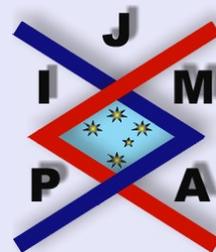


Go Back

Close

Quit

Page 16 of 25



**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

Close

Quit

Page 17 of 25

**Theorem 4.2.** Let  $K : H \rightarrow 2^H$  be a set-valued mapping such that, for each  $u \in H$ ,  $K(u)$  is a nonempty closed convex set of  $H$ . Let mappings  $T, g : H \rightarrow H$  be Lipschitz continuous with Lipschitz constants  $\beta$  and  $\gamma$ , respectively, and  $g$  be strongly monotone with constant  $\delta$ . Let a mapping  $N : H \times H \rightarrow H$  be Lipschitz continuous with respect to the first and second arguments with Lipschitz constants  $\tau$  and  $\xi$ , respectively. Let set-valued mappings  $F, G, S : H \rightarrow CB(H)$  be  $H$ -Lipschitz continuous with  $H$ -Lipschitz constants  $\eta, \sigma, \epsilon$ , respectively, and  $G$  be strongly monotone with respect to  $T$  with constant  $\alpha$ . Suppose that  $P_{K(x)}$  is Lipschitz continuous with the Lipschitz constant  $\mu$ . If the following conditions hold:

$$(4.1) \quad \begin{aligned} \left| \rho - \frac{\alpha}{\beta^2 \eta^2} \right| &< \frac{\sqrt{\alpha^2 - \beta^2 \eta^2 k(2-k)}}{\beta^2 \eta^2}, \\ \alpha &> \beta \eta \sqrt{k(2-k)}, \\ k = 2\sqrt{1 - 2\delta + \gamma^2} + \mu + \xi \gamma \epsilon + \tau \sigma &< 1, \end{aligned}$$

then there exist  $u \in H$ ,  $x \in Fu$ ,  $y \in Gu$  and  $z \in Su$  which are a solution of the generalized strongly nonlinear implicit quasivariational inequality (2.1) and

$$u_n \rightarrow u, \quad x_n \rightarrow x, \quad y_n \rightarrow y, \quad z_n \rightarrow z \quad (n \rightarrow \infty),$$

where the sequences  $\{u_n\}$ ,  $\{x_n\}$ ,  $\{y_n\}$  and  $\{z_n\}$  are defined by Algorithm 3.1.

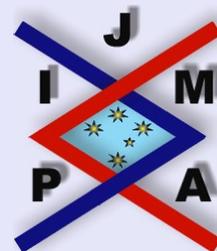
*Proof.* From Algorithm 3.1, Lemma 3.3 and the Lipschitz continuity of  $P_{K(x)}$ ,

we have

$$\begin{aligned}
 (4.2) \quad \|u_{n+1} - u_n\| &\leq \lambda \|u_n - u_{n-1} - [g(u_n) - g(u_{n-1})]\| \\
 &\quad + (1 - \lambda) \|u_n - u_{n-1}\| + \lambda \|P_{K(u_n)}Q(u_n) - P_{K(u_{n-1})}Q(u_{n-1})\| \\
 &\leq \lambda \|u_n - u_{n-1} - [g(u_n) - g(u_{n-1})]\| \\
 &\quad + (1 - \lambda) \|u_n - u_{n-1}\| + \lambda \|P_{K(u_n)}Q(u_n) - P_{K(u_n)}Q(u_{n-1})\| \\
 &\quad + \lambda \|P_{K(u_n)}Q(u_{n-1}) - P_{K(u_{n-1})}Q(u_{n-1})\| \\
 &\leq \lambda \|u_n - u_{n-1} - [g(u_n) - g(u_{n-1})]\| \\
 &\quad + (1 - \lambda) \|u_n - u_{n-1}\| + \lambda \|Q(u_n) - Q(u_{n-1})\| + \lambda \mu \|u_n - u_{n-1}\| \\
 &\leq 2\lambda \|u_n - u_{n-1} - [g(u_n) - g(u_{n-1})]\| + (1 - \lambda) \|u_n - u_{n-1}\| \\
 &\quad + \lambda \|\varphi(u_n, x_n, y_n, z_n) - \varphi(u_{n-1}, x_{n-1}, y_{n-1}, z_{n-1})\| \\
 &\quad + \lambda \mu \|u_n - u_{n-1}\|,
 \end{aligned}$$

where  $Q(u_n) = g(u_n) - u_n + \varphi(u_n, x_n, y_n, z_n)$ . By (3.1), we have

$$\begin{aligned}
 &\|\varphi(u_n, x_n, y_n, z_n) - \varphi(u_{n-1}, x_{n-1}, y_{n-1}, z_{n-1})\|^2 \\
 &= \langle \varphi(u_n, x_n, y_n, z_n) - \varphi(u_{n-1}, x_{n-1}, y_{n-1}, z_{n-1}), \\
 &\quad \varphi(u_n, x_n, y_n, z_n) - \varphi(u_{n-1}, x_{n-1}, y_{n-1}, z_{n-1}) \rangle \\
 &\leq |\langle u_n - u_{n-1} - \rho(T(x_n) - T(x_{n-1})), \\
 &\quad \varphi(u_n, x_n, y_n, z_n) - \varphi(u_{n-1}, x_{n-1}, y_{n-1}, z_{n-1}) \rangle| \\
 &\quad + |\langle N(y_n, g(z_n)) - N(y_{n-1}, g(u_{n-1})), \\
 &\quad \varphi(u_n, x_n, y_n, z_n) - \varphi(u_{n-1}, x_{n-1}, y_{n-1}, z_{n-1}) \rangle|
 \end{aligned}$$



**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

Close

Quit

Page 18 of 25

$$\leq \left[ \|u_n - u_{n-1} - \rho(T(x_n) - T(x_{n-1}))\| + \|N(y_n, g(z_n)) - N(y_{n-1}, g(z_{n-1}))\| \right] \cdot \|\varphi(u_n, x_n, y_n, z_n) - \varphi(u_{n-1}, x_{n-1}, y_{n-1}, z_{n-1})\|$$

and so

$$(4.3) \quad \|\varphi(u_n, x_n, y_n, z_n) - \varphi(u_{n-1}, x_{n-1}, y_{n-1}, z_{n-1})\| \leq \|u_n - u_{n-1} - \rho(T(x_n) - T(x_{n-1}))\| + \|N(y_n, g(z_n)) - N(y_{n-1}, g(z_{n-1}))\|.$$

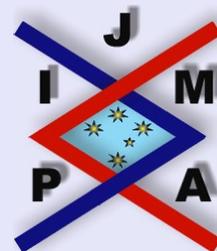
Since  $G$  and  $S$  are  $H$ -Lipschitz continuous,  $g$  is Lipschitz continuous and  $N$  is Lipschitz continuous with respect to the first and second arguments, respectively, we get

$$(4.4) \quad \begin{aligned} & \|N(y_n, g(z_n)) - N(y_{n-1}, g(z_{n-1}))\| \\ & \leq \|N(y_n, g(z_n)) - N(y_{n-1}, g(z_n))\| + \|N(y_{n-1}, g(z_n)) - N(y_{n-1}, g(z_{n-1}))\| \\ & \leq \tau \|y_n - y_{n-1}\| + \xi \|g(z_n) - g(z_{n-1})\| \\ & \leq \tau \sigma \left(1 + \frac{1}{n}\right) \|u_n - u_{n-1}\| + \xi \gamma \epsilon \left(1 + \frac{1}{n}\right) \|u_n - u_{n-1}\| \\ & \leq (\tau \sigma + \xi \gamma \epsilon) \left(1 + \frac{1}{n}\right) \|u_n - u_{n-1}\|. \end{aligned}$$

By the Lipschitz continuity and strong monotonicity of  $g$ , we obtain

$$(4.5) \quad \|u_n - u_{n-1} - (g(u_n) - g(u_{n-1}))\|^2 \leq (1 - 2\delta + \gamma^2) \|u_n - u_{n-1}\|^2.$$

Further, since  $T$  is Lipschitz continuous and  $F$  is  $H$ -Lipschitz continuous and



**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

Close

Quit

Page 19 of 25

strongly monotone with respect to  $T$ , we get

$$(4.6) \quad \|u_n - u_{n-1} - \rho(T(x_n) - T(x_{n-1}))\|^2 \leq (1 - 2\rho\alpha + \rho^2\beta^2\eta^2(1 + \frac{1}{n})^2) \|u_n - u_{n-1}\|^2.$$

From (4.2) – (4.6), it follows that

$$(4.7) \quad \|u_{n+1} - u_n\| \leq \theta_n \|u_n - u_{n-1}\|,$$

where

$$\theta_n = \lambda k_n + (1 - \lambda) + \lambda \sqrt{1 - 2\rho\alpha + \rho^2\beta^2\eta^2(1 + \frac{1}{n})^2},$$

$$k_n = 2\sqrt{1 - 2\delta + \gamma^2} + \mu + (\xi\gamma\epsilon + \tau\sigma)(1 + \frac{1}{n}).$$

Letting

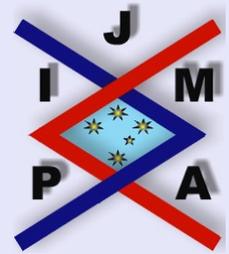
$$\theta = \lambda k + (1 - \lambda) + \lambda \sqrt{1 - 2\rho\alpha + \rho^2\beta^2\eta^2},$$

we know that  $\theta_n \searrow \theta$  as  $n \rightarrow \infty$ . It follows from (4.1) that  $\theta < 1$ . Hence  $\theta_n < 1$  for  $n$  sufficiently large. Therefore, (4.7) implies that  $\{u_n\}$  is a Cauchy sequence in  $H$  and we can assume that  $u_n \rightarrow u \in H$ .

Now we prove that  $x_n \rightarrow x \in Fu$ ,  $y_n \rightarrow y \in Gu$  and  $z_n \rightarrow z \in Su$ , respectively. In fact, it follows from Algorithm 3.1 that

$$\|x_n - x_{n-1}\| \leq \left(1 + \frac{1}{n}\right) \eta \|u_n - u_{n-1}\|,$$

$$\|y_n - y_{n-1}\| \leq \left(1 + \frac{1}{n}\right) \sigma \|u_n - u_{n-1}\|,$$



**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

Close

Quit

Page 20 of 25

$$\|z_n - z_{n-1}\| \leq \left(1 + \frac{1}{n}\right) \epsilon \|u_n - u_{n-1}\|$$

and so  $\{x_n\}$ ,  $\{y_n\}$  and  $\{z_n\}$  are all Cauchy sequences in  $H$ . Let  $x_n \rightarrow x$ ,  $y_n \rightarrow y$  and  $z_n \rightarrow z$  as  $n \rightarrow \infty$ . Further we have

$$\begin{aligned} d(x, Fu) &= \inf\{\|x - z\| : z \in Fu\} \\ &\leq \|x - x_n\| + d(x_n, Fu) \\ &\leq \|x - x_n\| + H(Fu_n, Fu) \\ &\leq \|x - x_n\| + \eta \|u_n - u\| \rightarrow 0 \quad (n \rightarrow \infty). \end{aligned}$$

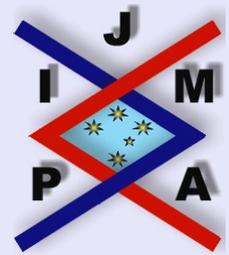
Hence,  $x \in Fu$ . Similarly, we have  $y \in Gu$  and  $z \in Su$ . This completes the proof.  $\square$

From Theorem 4.2, we can get the following results:

**Theorem 4.3.** *Let  $K : H \rightarrow 2^H$  be a set-valued mapping such that for each  $u \in H$ ,  $K(u)$  is a nonempty closed convex set of  $H$ . Let mappings  $T, g, A, B : H \rightarrow H$  be Lipschitz continuous with Lipschitz constants  $\beta, \gamma, \xi$  and  $\tau$ , respectively, and  $g$  be strongly monotone with constant  $\delta$ . Let set-valued mappings  $F, G, S : H \rightarrow CB(H)$  be  $H$ -Lipschitz continuous with  $H$ -Lipschitz constants  $\eta, \sigma$  and  $\epsilon$ , respectively, and  $G$  be strongly monotone with respect to  $T$  with constant  $\alpha$ . Suppose that  $P_{K(x)}$  is Lipschitz continuous with Lipschitz constant  $\mu$ . If the condition (4.1) in Theorem 4.2 holds, then there exist  $u \in H$ ,  $x \in Fu$ ,  $y \in Gu$  and  $z \in Su$  which is a solution of the problem (2.11) and*

$$u_n \rightarrow u, \quad x_n \rightarrow x, \quad y_n \rightarrow y, \quad z_n \rightarrow z \quad (n \rightarrow \infty),$$

where the sequences  $\{u_n\}$ ,  $\{x_n\}$ ,  $\{y_n\}$  and  $\{z_n\}$  are defined by Algorithm 3.2.




---

**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents



Go Back

Close

Quit

Page 21 of 25

**Theorem 4.4.** Let  $K : H \rightarrow 2^H$  be a set-valued mapping such that, for each  $u \in H$ ,  $K(u)$  is a nonempty closed convex set of  $H$ . Let mappings  $T, g : H \rightarrow H$  be Lipschitz continuous with Lipschitz constants  $\beta$  and  $\gamma$ , respectively, and  $g$  be strongly monotone with constant  $\delta$ . Let mapping  $N : H \times H \rightarrow H$  be Lipschitz continuous with respect to the first and second arguments with Lipschitz constants  $\tau$  and  $\xi$ , respectively. Let set-valued mappings  $F, G : H \rightarrow CB(H)$  be  $H$ -Lipschitz continuous with  $H$ -Lipschitz constants  $\eta$  and  $\sigma$ , respectively, and  $G$  be strongly monotone with respect to  $T$  with constant  $\alpha$ . Suppose that  $P_{K(x)}$  is Lipschitz continuous with Lipschitz constant  $\mu$ . If the condition (4.1) in Theorem 4.2 holds for

$$k = 2\sqrt{1 - 2\delta + \gamma^2} + \mu + \xi\gamma + \tau\sigma < 1,$$

then there exist  $u \in H$ ,  $x \in Fu$  and  $y \in Gu$  which are a solution of the problem (2.12) and

$$u_n \rightarrow u, \quad x_n \rightarrow x, \quad y_n \rightarrow y \quad (n \rightarrow \infty),$$

where the sequences  $\{u_n\}$ ,  $\{x_n\}$  and  $\{y_n\}$  are defined by Algorithm 3.3.

**Remark 4.5.** For a suitable choice of the mappings  $K$ ,  $g$ ,  $F$ ,  $G$ ,  $S$ ,  $T$  and  $N$ , we can obtain several known results in [18], [24] and [27] as special cases of Theorem 4.2.



**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

Title Page

Contents



Go Back

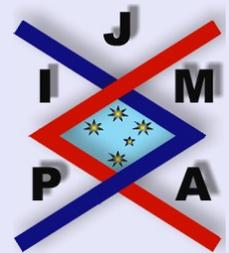
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Quit

Page 22 of 25

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---

Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents



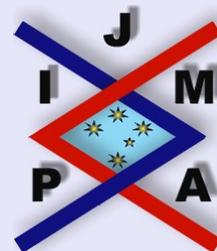
Go Back

Close

Quit

Page 23 of 25

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**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
and Nan Jing Huang

---

Title Page

Contents



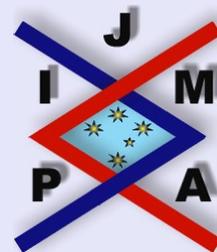
Go Back

Close

Quit

Page 24 of 25

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---

**Generalized Strongly Nonlinear  
Implicit Quasivariational  
Inequalities**

Yeol Je Cho, Zhi He, Yun Fei Cao  
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Title Page

Contents



Go Back

Close

Quit

Page 25 of 25