

Topological Methods for Set-Valued Nonlinear Analysis

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Topological
Methods
for
Set-Valued
Nonlinear
Analysis

To

Our beloved professor Dr. Eneyet Ullah Tarafdar, his wife — Mrs.
Sangha Mitra, his daughter — Hashina Tarafdar and his two sons —
Abir Tarafdar and Ashique Tarafdar.

Preface

This book is a monograph of a significant and recent publications in non-linear analysis involving set-valued mappings. A map $T : X \rightarrow 2^Y$ is said to be a set-valued mapping if for each $x \in X$, $T(x) \subset Y$.

We need analysis, topology and geometry, i.e., a mixture of these three fields, in studying the theory of set-valued mappings. There have been a significant number of publiactions in this area of research over the last 40 years. These have become possible because there are huge applications in the fileds of Physics, Biology, Control Theory, Optimization, Economics and Game Theory.

We shall cover the following topics in this book: contraction mappings, fixed point theorems, minimax inequalities, end points, variational inequalities, generalized variational inequalities, and generalized quasi-variational inequalities, equilibrium analysis in economics, best approximation and fixed point theorems, topological degree theory, and non-expansive types of mappings and fixed point theorems.

In Chapter 5, we shall present variational inequalities, quasi-variational equalities and equilibrium analysis in economics. We have applied the topological methods to study the equilibrium analysis in economics. We shall discuss them in more details in the Introduction Chapter. In Chapter 6, we shall discuss best approximation and fixed point theorems for set-valued mappings in topological vector spaces. Finally, in Chapters 7 and 8 we shall present some aspects of degree theories for set-valued mappings and non-expansive types of mappings and fixed point theorems in locally convex topological vector spaces.

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After the sudden and unfortunate death of Dr. Enayet Tarafdar in November, 2002, I continued with the project and tried to finish it with the help of my other friends and well wishers who were working in this area of research. In this direction, I would like to mention the names of Dr. George Yuan and Dr. Peter Watson who tried to help me in finishing this project with their valuable suggestons and inputs.

Thanks goes to Dr. Yuan for partially completing the Promotional Questionnaire of this book before its publication.

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Lastly, I am very happy to acknowledge that Professor Dr. Zakaullah Khan, the Previous Head of the Dept. of Mathematics of the International Islamic University in Islamabad, Pakistan — my previous work place, helped me so generously that it created an environment for me to complete the proof-reading and final revision of the manuscript of this project for submission to the World Scientific U.K. within the specific deadline of August, 2007.

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Contents

<i>Preface</i>	vii
1. Introduction	1
2. Contraction Mappings	9
2.1 Contraction Mapping Principle in Uniform Topological Spaces and Applications	9
2.2 Banach Contraction Mapping Principle in Uniform Spaces	10
2.2.1 Successive Approximation	14
2.3 Further Generalization of Banach Contraction Mapping Principle . .	27
2.3.1 Fixed Point Theorems for Some Extension of Contraction Mappings on Uniform Spaces	28
2.3.2 An Interplay Between the Order and Pseudometric Partial Ordering in Complete Uniform Topological Space	32
2.4 Changing Norm	34
2.4.1 Changing the Norm	38
2.4.2 On the Approximate Iteration	43
2.5 The Contraction Mapping Principle Applied to the Cauchy-Kowalevsky Theorem	44
2.5.1 Geometric Preliminaries	45
2.5.2 The Linear Problem	46
2.5.3 The Quasilinear Problem	50
2.6 An Implicit Function Theorem for a Set of Mappings and Its Application to Nonlinear Hyperbolic Boundary Value Problem as Application of Contraction Mapping Principle	53
2.6.1 An Implicit Function Theorem for a Set of Mappings	55
2.6.2 Notations and Preliminaries	60
2.6.3 Results of Smiley on Linear Problem	61
2.6.4 Alternative Problem and Approximate Equations	66

2.6.5	Application to Nonlinear Wave Equations — A Theorem of Paul Rabinowitz	73
2.7	Set-Valued Contractions	83
2.7.1	End Points	88
2.8	Iterated Function Systems (IFS) and Attractor	91
2.8.1	Applications	94
2.9	Large Contractions	103
2.9.1	Large Contractions	104
2.9.2	The Transformation	105
2.9.3	An Existence Theorem	106
2.10	Random Fixed Point and Set-Valued Random Contraction	107
3.	Some Fixed Point Theorems in Partially Ordered Sets	113
3.1	Fixed Point Theorems and Applications to Economics	113
3.2	Fixed Point Theorem on Partially Ordered Sets	113
3.3	Applications to Games and Economics	116
3.3.1	Game	117
3.3.2	Economy	118
3.3.3	Pareto Optimum	119
3.3.4	The Contraction Mapping Principle in Uniform Space via Kleene's Fixed Point Theorem	120
3.3.5	Applications on Double Ranked Sequence	124
3.4	Lattice Theoretical Fixed Point Theorems of Tarski	125
3.5	Applications of Lattice Fixed Point Theorem of Tarski to Integral Equations	131
3.6	The Tarski-Kantorovitch Principle	134
3.7	The Iterated Function Systems on $(2^X, \supset)$	136
3.8	The Iterated Function Systems on $(C(X), \supset)$	139
3.9	The Iterated Function System on $(K(X), \supset)$	141
3.10	Continuity of Maps on Countably Compact and Sequential Spaces	142
3.11	Solutions of Impulsive Differential Equations	146
3.11.1	A Comparison Result	147
3.11.2	Periodic Solutions	149
4.	Topological Fixed Point Theorems	151
4.1	Brouwer Fixed Point Theorem	151
4.1.1	Schauder Projection	160
4.1.2	Fixed Point Theorems of Set Valued Mappings with Applications in Abstract Economy	162
4.1.3	Applications	167
4.1.4	Equilibrium Point of Abstract Economy	169
4.2	Fixed Point Theorems and KKM Theorems	171

4.2.1	Duality in Fixed Point Theory of Set Valued Mappings	174
4.3	Applications on Minimax Principles	177
4.3.1	Applications on Sets with Convex Sections	179
4.4	More on Sets with Convex Sections	182
4.5	More on the Extension of KKM Theorem and Ky Fan's Minimax Principle	190
4.6	A Fixed Point Theorem Equivalent to the Fan–Knaster–Kuratowski– Mazurkiewicz Theorem	195
4.7	More on Fixed Point Theorems	200
4.8	Applications of Fixed Point Theorems to Equilibrium Analysis in Mathematical Economics and Game Theory	206
4.8.1	Fixed Point and Equilibrium Point	207
4.8.2	Existence of Maximal Elements	211
4.8.3	Equilibrium Existence Theorems	213
4.9	Fixed Point of ψ -Condensing Mapping, Maximal Elements and Equilibria	224
4.9.1	Equilibrium on Paracompact Spaces	237
4.9.2	Equilibria of Generalized Games	240
4.9.3	Applications	243
4.10	Coincidence Points and Related Results, an Analysis on H -Spaces .	244
4.11	Applications to Mathematical Economics: An Analogue of Debreu's Social Equilibrium Existence Theorem	261
5.	Variational and Quasivariational Inequalities in Topological Vector Spaces and Generalized Games	265
5.1	Simultaneous Variational Inequalities	265
5.1.1	Variational Inequalities for Single Valued Functions	265
5.1.2	Solutions of Simultaneous Nonlinear Variational Inequalities .	268
5.1.3	Application to Nonlinear Boundary Value Problem for Quasi- linear Operator of Order $2m$ in Generalized Divergence Form	276
5.1.4	Minimization Problems and Related Results	280
5.1.5	Extension of a Karamardian Theorem	282
5.2	Variational Inequalities for Setvalued Mappings	284
5.2.1	Simultaneous Variational Inequalities	287
5.2.2	Implicit Variational Inequalities — The Monotone Case . . .	292
5.2.3	Implicit Variational Inequalities — The USC Case	296
5.3	Variational Inequalities and Applications	301
5.3.1	Application to Minimization Problems	304
5.4	Duality in Variational Inequalities	306
5.4.1	Some Auxiliary Results	309
5.5	A Variational Inequality in Non-Compact Sets with Some Applications	312

5.6	Browder-Hartman-Stampacchia Variational Inequalities for Set-Valued Monotone Operators	321
5.6.1	A Minimax Inequality	321
5.6.2	An Existence Theorem of Variational Inequalities	322
5.7	Some Generalized Variational Inequalities with Their Applications .	325
5.7.1	Some Generalized Variational Inequalities	325
5.7.2	Applications to Minimization Problems	333
5.8	Some Results of Tarafdar and Yuan on Generalized Variational Inequalities in Locally Convex Topological Vector Spaces	335
5.8.1	Some Generalized Variational Inequalities	337
5.9	Generalized Variational Inequalities for Quasi-Monotone and Quasi-Semi-Monotone Operators	340
5.9.1	Generalization of Ky Fan's Minimax Inequality	346
5.9.2	Generalized Variational Inequalities	348
5.9.3	Fixed Point Theorems	358
5.10	Generalization of Ky Fan's Minimax Inequality with Applications to Generalized Variational Inequalities for Pseudo-Monotone Type I Operators and Fixed Point Theorems	363
5.10.1	Generalization of Ky Fan's Minimax Inequality	365
5.10.2	Generalized Variational Inequalities	372
5.10.3	Applications to Fixed Point Theorems	377
5.11	Generalized Variational-Like Inequalities for Pseudo-Monotone Type I Operators	379
5.11.1	Existence Theorems for $GV LI(T, \eta, h, X, F)$	383
5.12	Generalized Quasi-Variational Inequalities	388
5.12.1	Generalized Quasi-Variational Inequalities for Monotone and Lower Semi-Continuous Mappings	388
5.12.2	Generalized Quasi-Variational Inequalities for Upper Semi-Continuous Mappings Without Monotonicity	393
5.13	Generalized Quasi-Variational Inequalities for Lower and Upper Hemi-Continuous Operators on Non-Compact Sets	397
5.13.1	Generalized Quasi-Variational Inequalities for Lower Hemi-Continuous Operators	398
5.13.2	Generalized Quasi-Variational Inequalities for Upper Hemi-Continuous Operators	404
5.14	Generalized Quasi-Variational Inequalities for Upper Semi-Continuous Operators on Non-Compact Sets	409
5.14.1	Non-Compact Generalized Quasi-Variational Inequalities . . .	410
5.15	Generalized Quasi-Variational Inequalities for Pseudo-Monotone Set-Valued Mappings	415
5.15.1	Generalized Quasi-Variational Inequalities for Strong Pseudo-Monotone Operators	415

5.15.2 Generalized Quasi-Variational Inequalities for Pseudo-Monotone Set-Valued Mappings	421
5.16 Non-Linear Variational Inequalities and the Existence of Equilibrium in Economics with a Riesz Space of Commodities	426
5.16.1 Existence of Equilibrium Lemma	428
5.17 Equilibria of Non-compact Generalized Games with \mathcal{L}^* Majorized Preference Correspondences	430
5.17.1 Existence of Maximal Elements	430
5.17.2 Existence of Equilibrium for Non-Compact Abstract Economies	434
5.18 Equilibria of Non-Compact Generalized Games	438
5.18.1 Equilibria of Generalized Games	442
5.18.2 Tarafdar and Yuan's Application on Existence Theorem of Equilibria for Constrained Games	445
6. Best Approximation and Fixed Point Theorems for Set-Valued Mappings in Topological Vector Spaces	447
6.1 Single-Valued Case	448
6.2 Set-Valued Case	452
6.2.1 Some Lemmas and Relevant Results	454
7. Degree Theories for Set-Valued Mappings	463
7.1 Degree Theory for Set-Valued Ultimately Compact Vector Fields	463
7.1.1 Properties of the Degree of Ultimately Compact Vector Fields	465
7.1.2 k - ϕ -Contractive Set Valued Mappings	467
7.2 Coincidence Degree for Non-Linear Single-Valued Perturbations of Linear Fredholm Mappings	471
7.2.1 An Equivalence Theorem	473
7.2.2 Definition of Coincidence Degree	474
7.2.3 Properties of the Coincidence Degree	475
7.3 On the Existence of Solutions of the Equation $Lx \in Nx$ and a Coincidence Degree Theory	478
7.3.1 Coincidence Degree for Set-Valued $k - \phi$ -Contractive Perturbations of Linear Fredholm Mappings	479
7.4 Coincidence Degree for Multi-Valued Mappings with Non-Negative Index	497
7.4.1 Basic Assumptions and Main Results in Akashi (1988)	497
7.4.2 Akashi's Basic Properties of Coincidence Degree	502
7.4.3 Application to Multivalued Boundary Value Problem for Elliptic Partial Differential Equation	503
7.5 Applications of Equivalence Theorems with Single-Valued Mappings: An Approach to Non-Linear Elliptic Boundary Value Problems	507

7.5.1	Tarafdar's Application to Elliptic Boundary Value Problems .	521
7.6	Further Results in Coincidence Degree Theory	525
7.7	Tarafdar and Thompson's Theory of Bifurcation for the Solutions of Equations Involving Set-Valued Mapping	528
7.7.1	Characteristic Value and Multiplicity	532
7.7.2	Tarafdar and Thompson's Results on the Theory of Bifurcation	532
7.7.3	Tarafdar and Thompson's Application on the Theory of Bifurcation	539
7.8	Tarafdar and Thompson's Results on the Solvability of Non-Linear and Non-Compact Operator Equations	542
7.8.1	Measure of Noncompactness and Set Contraction	542
7.8.2	Epi Mappings	546
7.8.3	Tarafdar and Thompson's (p, k) -Epi Mappings on the Whole Space	555
7.8.4	Tarafdar and Thompson's Applications of (p, k) -Epi Mappings in Differential Equations	556
8.	Nonexpansive Types of Mappings and Fixed Point Theorems in Locally Convex Topological Vector Spaces	563
8.1	Nonexpansive Types of Mappings in Locally Convex Topological Vector Spaces	563
8.1.1	Nonexpansive Mappings	563
8.2	Set-Valued Mappings of Nonexpansive Type	571
8.2.1	Normal Structure and Fixed Point Theorems	572
8.2.2	Another Definition of Nonexpansive Set-Valued Mapping and Corresponding Results on Fixed Point Theorems	575
8.3	Fixed Point Theorems for Condensing Set-Valued Mappings on Locally Convex Topological Vector Spaces	576
8.3.1	Measure of Precompactness and Non-Precompactness	577
8.3.2	Condensing Mappings	578
8.3.3	Fixed Point Theorems	580
	<i>Bibliography</i>	583
	<i>Index</i>	605

Chapter 1

Introduction

Our main objective in this book is to study some aspects of non-linear analysis which involve set-valued mappings. However, a single valued mapping $T : X \rightarrow Y$ of a non-empty set X into a non-empty set Y can be regarded as a set-valued mapping by considering one point $\{T(x)\}$ for each $x \in X$.

The various aspects of fixed points, minimax inequalities, end points, variational inequalities, generalized variational inequalities, and generalized quasi-variational inequalities, equilibrium analysis in economics, best approximation and fixed point theorems, topological degree theory, and non-expansive types of mappings and fixed point theorems, and related topics are considered in this book.

It is well known that fixed point theory is very important in mathematics. The close relationship between fixed point theory and mathematical economics can be illustrated in many ways. The usefulness of Brouwer's fixed point theorem was recognized by John Von Neumann when he developed the foundations of game theory in 1928.

Fixed point and coincidence theorems for set-valued mappings and their applications to minimax theorems and economics originated from the works of John Von Neumann (Neumann (1937)) (see also Neumann (1928b), Neumann (1928a), Neumann and Morgenstern (1944) and Neumann and Morgenstern (1947)). Then the theory was advanced by Kakutani (1941), Fan (1952) and others (see Zeidler's book (Zeidler (1985))).

In most of the economic papers appearing in any journals of economics, one can find the terms economic equilibria, Pareto optimum in abundance. Pareto talked about the optimum which has come to be known popularly as Pareto Optimum (Pareto allocation). In the last century, new discipline called mathematical economics — has evolved into a highly developed and fast growing branch of mathematics blended with the components of economy, games, econometrics, psychology and many related areas.

In fact, in a fascinating article Franklin (1983) (incidentally has a book, see Franklin (1980)) wrote: In 1969 a spokesman for the Nobel foundation welcomed the new prize subject, economics, as “the oldest of the arts, the youngest of the sciences”. It might be fair to say that economics became a science when it started

making significant use of mathematics.

In this book, we have applied the topological methods to study the equilibrium analysis in economics, i.e., to prove the existence of equilibrium of social economics. It seems that in this area nothing dominates more significantly than fixed point theory of set-valued mappings. In fact, Nobel laureate Debreu (1959) proved two fundamental theorems of mathematical economics by using Kakutani's fixed point theorem.

Let E be a topological vector space and A a non-empty subset of E . If $S, T : A \rightarrow 2^E$ are correspondences, then $T \cap S : A \rightarrow 2^E$ is a correspondences defined by $(T \cap S)(x) = T(x) \cap S(x)$ for each $x \in A$.

Ding, Kim and Tan introduced the notions of correspondences of class \mathcal{L}_θ^* , \mathcal{L}_θ^* -majorant of ϕ at x and \mathcal{L}_θ^* -majorized correspondences in Ding, Kim, and Tan (1992) as follows:

Let X be a topological space, Y be a non-empty subset of a vector space E , $\theta : X \rightarrow E$ be a map and $\phi : X \rightarrow 2^Y$ be a correspondence. Then (1) ϕ is said to be of class \mathcal{L}_θ^* if for every $x \in X$, $\text{con}\phi(x) \subset Y$ and $\theta(x) \notin \text{con}\phi(x)$ and for each $y \in Y$, $\phi_{-1}(y) = \{x \in X : y \in \phi(x)\}$ is open in X ; (2) a correspondence $\phi_x : X \rightarrow 2^Y$ is said to be an \mathcal{L}_θ^* majorant of ϕ at x if there exists an open neighborhood N_x , of x in X such that (a) for each $z \in N_x$, $\phi(z) \subset \phi_x(z)$ and $\theta(z) \notin \text{con}\phi_x(z)$ (b) for each $z \in X$, $\text{con}\phi_x(z) \subset Y$ and (c) for each $y \in Y$, $\phi_{11}(y)$ is open in X ; (3) ϕ is \mathcal{L}_θ^* -majorized if for each $x \in X$ with $\phi(x) \neq \emptyset$, there exists an \mathcal{L}_θ^* -majorant of ϕ at x .

In view of Yannelis and Prabhakar (1983, p. 239, Lemma 5.1), Ding, Kim and Tan's notions of the correspondence ϕ being of class \mathcal{L}_θ^* or \mathcal{L}_θ^* -majorized generalize the notions $\phi \in \mathcal{C}(\mathcal{X}, \mathcal{Y}, \theta)$ or \mathcal{C} -majorized respectively which were introduced by Tulcea (1986, p. 2). Ding, Kim and Tan pointed out that their map $\theta : X \rightarrow E$ is less restrictive than that of [Tulcea (1986)], where $\theta : X \rightarrow Y$. In most applications, either (I) X and Y are non-empty subsets of the same topological vector space E and $\theta(x) = x$ for all $x \in X$, or (II) $X = \Pi_{i \in I} X_i$ and $\theta(x) = \pi_j(x)$ for all $x \in X$, where $\pi_j : X \rightarrow X_j$ is the projection of X onto X_j and X_j and Y are non-empty subsets of the same topological vector space E .

Ding, Kim and Tan observed that when $X = Y$ and is convex (and $\theta(x) = x$ for all $x \in X$), the notion of correspondence of class \mathcal{L}_θ^* coincides with the notion of correspondence of class \mathcal{L} introduced by [Yannelis and Prabhakar (1983)] and the notions of \mathcal{L}_θ^* -majorant of ϕ at x and \mathcal{L}_θ^* -majorized correspondence generalize the notions of \mathcal{L} -majorant of ϕ at x and \mathcal{L} -majorized correspondence respectively also introduced by [Yannelis and Prabhakar (1983)]. In the special case (I), where $\theta = 1_x$, the identity map on X or (II), where $\theta = \pi_j$, \mathcal{L}^* is written in place of \mathcal{L}_θ^* if there is no ambiguity.

It should be noted that if ϕ is \mathcal{L}_θ^* -majorized, then for $x \in X$, $\theta(x) \notin \text{con}\phi(x)$ and $\text{con}\phi(x) \subset Y$.

Let I be a (possibly infinite) set of agents. For each agent $i \in I$, let its choice

set or strategy set X_i be a non-empty set in a topological vector space. Let $X = \prod_{i \in I} X_i$. If $i \in I$, let $\pi_i : X \rightarrow X_i$ be the projection of X onto X_i and for $x \in X$, let x_i denote the projection $\pi_i(x)$ of x on X_i . Let $P_i : X \rightarrow 2^{X_i}$ be an *irreflexive* preference correspondence, i.e., $x_i \notin P_i(x)$ for all $x \in X$. Following [Gale and Mas-Colell (1978)], the collection $(X_i, P_i)_{i \in I}$ will be called a *qualitative game*. A point $\hat{x} \in X$ is said to be an *equilibrium* of that game if $P_i(\hat{x}) = \emptyset$ for all $i \in I$. For each $i \in I$, let A_i be a non-empty subset of X ; if $i \in I$ is arbitrarily fixed, we define

$$\prod_{j \neq i, j \in I} A_j \oplus A_i = \{x = (x_k)_{k \in I} \in X : x_k \in A_k \text{ for each } k \in I\}$$

Let I be a (finite or an infinite) set of agents. An *abstract economy* $\Gamma = (X_i, A_i, B_i, P_i)_{i \in I}$ is defined as a family of ordered quadruples (X_i, A_i, B_i, P_i) , where X_i is a topological space, $A_i : \prod_{j \in I} X_j \rightarrow 2^{X_i}$ and $B_i \prod_{j \in I} X_j \rightarrow 2^{X_i}$ are constraint correspondences and $P_i \prod_{j \in I} X_j \rightarrow 2^{X_i}$ is a preference correspondence. An *equilibrium* for Γ is a point $\hat{x} \in X = \prod_{i \in I} X_i$ such that for each $i \in I$, $\hat{x}_i \in cl B_i(\hat{x})$ and $A_i(\hat{x}) \cap P_i(\hat{x}) = \emptyset$. When $A_i = B_i$ for each $i \in I$, our definitions of an abstract economy and an equilibrium coincide with the standard definitions; e.g., in Borglin and Keiding (1976, p. 315), or in Yannelis and Prabhakar (1983, p. 242).

In the following chapters, if E is a topological vector space, we shall denote the dual space of E , i.e. the vector space of all continuous linear functionals on E , by E^* and the pairing between E^* and E by $\langle w, x \rangle$ for each $w \in E^*$ and $x \in E$, and by $Re \langle w, x \rangle$ the real part of the pairing between $w \in E^*$ and $x \in E$. Unless otherwise stated, if A is a subset of E , we shall denote by 2^A the family of all non-empty subsets A and by $cl A$ the closure in E , and by $co A$, the convex hull of A . Also, we shall denote by $\mathcal{F}(A)$ the family of all non-empty finite subsets of A , by \mathbb{R} the set of all real numbers and $\mathbb{R}^+ = \{r \in \mathbb{R} : r > 0\}$.

Let E be a topological vector space. For each $x_0 \in E$, each non-empty subset A of E and each $\epsilon > 0$, let $W(x_0; \epsilon) := \{y \in E^* : |\langle y, x_0 \rangle| < \epsilon\}$ and $U(A; \epsilon) := \{y \in E^* : \sup_{x \in A} |\langle y, x \rangle| < \epsilon\}$. Let $\sigma(E^*, E)$ be the topology on E^* generated by the family $\{W(x; \epsilon) : x \in E \text{ and } \epsilon > 0\}$ as a sub-base for the neighbourhood system at 0 and $\delta(E^*, E)$ be the topology on E^* generated by the family $\{U(A; \epsilon) : A \text{ is a non-empty bounded subset of } E \text{ and } \epsilon > 0\}$ as a base for the neighbourhood system at 0. We note that E^* , when equipped with the topology $\sigma(E^*, E)$ or the topology $\delta(E^*, E)$, becomes a locally convex Hausdorff topological vector space. Furthermore, for a net $\{y_\alpha\}_{\alpha \in \Gamma}$ in E^* and for $y \in E^*$, (i) $y_\alpha \rightarrow y$ in $\sigma(E^*, E)$ if and only if $\langle y_\alpha, x \rangle \rightarrow \langle y, x \rangle$ for each $x \in E$ and (ii) $y_\alpha \rightarrow y$ in $\delta(E^*, E)$ if and only if $\langle y_\alpha, x \rangle \rightarrow \langle y, x \rangle$ uniformly for $x \in A$ for each non-empty bounded subset A of E . The topology $\sigma(E^*, E)$ (respectively, $\delta(E^*, E)$) is called the *weak* topology* (respectively, the *strong topology*) on E^* . If $p \in E$, \hat{p} is the linear functional on E^* defined by $\hat{p}(f) = f(p)$ for each $f \in E^*$.

Let X be a non-empty subset of E . Then X is a *cone* in E if X is convex and $\lambda X \subset X$ for all $\lambda \geq 0$. If X is a cone in E , then $\hat{X} = \{w \in E^* : Re \langle w, x \rangle \geq 0 \text{ for all } x \in X\}$ is also a cone in E^* , called the *dual cone* of X .

We shall now state a result of S. C. Fang (e.g. see [Chan and Pang (1982)] and [Shih and Tan (1986), p. 59]) with a little modification, as follows, made in Lemma 2.4.2 in Tan (1994):

Lemma 1.1 *Let X be a cone in a Hausdorff topological vector space E and $T : X \rightarrow 2^{E^*}$ be a map. Then the following statements are equivalent:*

- (a) *There exist $\hat{y} \in X$ and $\hat{w} \in T(\hat{y})$ such that $\text{Re}\langle \hat{w}, \hat{y} - x \rangle \leq 0$ for all $x \in X$.*
- (b) *There exist $\hat{y} \in X$ and $\hat{w} \in T(\hat{y})$ such that $\text{Re}\langle \hat{w}, \hat{y} \rangle = 0$ and $\hat{w} \in \hat{X}$.*

Let $y \in E$. Then the *inward set* of y with respect to X is the set $I_X(y) = \{x \in E : x = y + r(u - y) \text{ for some } u \in X \text{ and } r > 0\}$. We shall denote by $\overline{I_X(y)}$ the closure of $I_X(y)$ in E .

Let X and Y be topological spaces and $T : X \rightarrow 2^Y$. Then T is said to be:

upper (respectively, lower) semicontinuous at $x_0 \in X$ [Berge (1963), p. 109] if for each open set G in Y with $T(x_0) \subset G$ (respectively, $T(x_0) \cap G \neq \emptyset$), there exists an open neighbourhood U of x_0 in X such that $T(x) \subset G$ (respectively, $T(x) \cap G \neq \emptyset$) for all $x \in U$;

upper (respectively, lower) semicontinuous on X if T is upper (respectively, lower) semicontinuous at each point of X .

Moreover, T is said to be *continuous* on X if it is both upper semi-continuous and lower semi-continuous on X .

Let X be a non-empty subset of E and $T : X \rightarrow 2^{E^*}$. Then T is said to be:

(i) *monotone* (on X) [Browder (1976), p. 79] if for each $x, y \in X$, each $u \in T(x)$ and each $w \in T(y)$, $\text{Re}\langle w - u, y - x \rangle \geq 0$;

(ii) *semi-monotone* [Bae, Kim, and Tan (1993), pp. 236–237] (on X) if for each $x, y \in X$, $\inf_{u \in T(x)} \text{Re}\langle u, y - x \rangle \leq \inf_{w \in T(y)} \text{Re}\langle w, y - x \rangle$.

It is clear that if T is monotone, then T is semi-monotone. The converse is in general false, see Example 2 in [Bae et al. (1993)].

A real-valued function $\psi : X \rightarrow \mathbb{R}$ defined on a convex subset X of E is said to be *quasi-concave* if for every real number α the set $\{x \in X : \psi(x) > \alpha\}$ is convex.

If X is a topological space and $\{U_\alpha : \alpha \in \mathcal{A}\}$ is an open cover for X , then a partition of unity subordinated to the open cover $\{U_\alpha : \alpha \in \mathcal{A}\}$ is a family $\beta_\alpha : \alpha \in \mathcal{A}$ of continuous real-valued functions $\beta_\alpha : X \rightarrow [0, 1]$ such that

- (1) $\beta_\alpha(y) = 0$ for all $y \in X \setminus U_\alpha$,
- (2) $\{\text{support } \beta_\alpha : \alpha \in \mathcal{A}\}$ is locally finite and
- (3) $\sum_{\alpha \in \mathcal{A}} \beta_\alpha(y) = 1$ for each $y \in X$.

Let X be a non-empty subset of a topological vector space E and $T : X \rightarrow 2^{E^*}$ be a map. Then the generalized variational inequality problem associated with X and T is to find $\hat{y} \in X$ such that generalized variational inequality $\sup_{w \in T(\hat{y})} \text{Re}\langle w, \hat{y} - x \rangle \leq 0$ for all $x \in X$ holds, or to find $\hat{y} \in X$ and $\hat{w} \in T(\hat{y})$ such that $\text{Re}\langle \hat{w}, \hat{y} - x \rangle \leq 0$ for all $x \in X$ holds. When T is single-valued, a generalized variational inequality is called a variational inequality. Browder (1965b) and Hartman and Stampacchia