

**SENSITIVITY ANALYSIS OF SOLUTIONS FOR
GENERALIZED PARAMETRIC NONLINEAR
QUASIVARIATIONAL INEQUALITIES**

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Abstract: In this paper, we introduce and study a new class of generalized parametric nonlinear quasivariational inequalities, and prove an existence theorem of solutions for this kind of variational inequalities involving strongly monotone mappings. We also discuss the sensitivity of solutions for the generalized parametric nonlinear quasivariational inequality. Our results extend and unify the corresponding results due to Verma, Huang and Cho-Kim-Huang-Kang and others.

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1. Introduction

Generalized variational inequalities provided an important and effective technique for studying nonlinear problems arising from applied mathematics, physics, optimization and controls, economics, transportation equilibrium and engineering, science, etc. Cho-Kim-Huang-Kang [2], Huang [5] and Verma [28]-[30] have investigated the existence of solutions for different kinds of variational inequalities. Liu-Debnath-Kang-Ume [8]-[11], Liu-Kang-Ume [15]-[18] and Liu-Ume-Kang [20]-[25] introduced the general variational inclusions, completely generalized multivalued nonlinear quasivariational inclusions and general strongly nonlinear quasivariational inequalities and established a few existence theorems of solutions for these kinds of variational inclusions and inequalities, respectively. Dong-Lee-Huang [4] not only established some existence theorems of solutions for a class of generalized parametric implicit quasivariational inequalities but also discussed the sensitivity of solutions for the generalized parametric implicit quasivariational inequality.

Motivated and inspired by the results in [1]-[30], in this paper, we introduce and study a new class of generalized parametric nonlinear quasivariational inequalities, which include the variational inequalities of Cho-Kim-Huang-Kang [2], Huang [5] and Verma [28]-[30] as special cases. We establish an existence theorem of solutions for this kind of generalized parametric nonlinear quasivariational inequalities involving strongly monotone mappings, and discuss the sensitivity of solutions for the generalized parametric nonlinear quasivariational inequality.

2. Preliminaries

Let H be a real Hilbert space endowed with a norm $\|\cdot\|$ and an inner product (\cdot, \cdot) , respectively. The pairing between H^* and H is denoted by $\langle \cdot, \cdot \rangle$, where H^* denotes the dual of H . Let \wedge be a canonical isomorphism from H^* onto H defined by $\langle u, x \rangle = (\wedge u, x)$ for all $x \in H$ and $u \in H^*$. Then $\|\wedge\|_{H^*} = \|\wedge^{-1}\|_H = 1$. Let K be a nonempty convex subset of H , P_K denote the projection of H onto K and P be an open subset of H in which the parameter λ takes values. Suppose that $b : H \times H \times P \rightarrow (-\infty, +\infty)$ is nondifferential and satisfies the following conditions:

- (c1) b is linear in the first argument;
- (c2) b is convex in the second argument;

(c3) b is bounded, that is, there exists a constant $l > 0$ satisfying

$$|b(u, v, \lambda)| \leq l\|u\|\|v\|, \quad \forall (u, v, \lambda) \in H \times H \times P;$$

(c4) $b(u, v, \lambda) - b(u, w, \lambda) \leq b(u, v - w, \lambda), \forall (u, v, w, \lambda) \in H \times H \times H \times P.$

Given singlevalued mappings $g, A, B : H \times P \rightarrow H, f \in H^*, N : H \times H \times P \rightarrow H^*$ and a multivalued mapping $K : H \times P \rightarrow 2^H$ with nonempty closed convex values. We consider the following problem: For each given $\lambda \in P$, find $u \in H$ such that $g(u, \lambda) \in K(u, \lambda)$ and

$$\begin{aligned} & \langle N(A(u, \lambda), B(u, \lambda), \lambda) - f, v - g(u, \lambda) \rangle \\ & \geq b(u, g(u, \lambda), \lambda) - b(u, v, \lambda), \quad \forall v \in K(u, \lambda), \end{aligned} \tag{2.1}$$

which is called *generalized parametric nonlinear quasivariational inequality*.

Special Cases

(A) If $K(x, \lambda) = K(x), b = f = 0, g(x, \lambda) = gx$ and $N(A(x, \lambda), B(x, \lambda), \lambda) = A(gx) - Ax + tBx, \forall (x, \lambda) \in H \times P$, where $t > 0$ is a constant, then the generalized parametric nonlinear quasivariational inequality (2.1) is equivalent to finding $u \in H$ such that $gu \in K(u)$ and

$$\langle A(gu) - Au + tBu, v - gu \rangle \geq 0, \quad \forall v \in K(u),$$

which was introduced by Verma, see [30].

(B) If $K(x, \lambda) = K(x), A = B = I, b = f = 0, N(A(x, \lambda), B(x, \lambda), \lambda) = x - N(x, x)$ and $g(x, \lambda) = gx, \forall (x, \lambda) \in H \times P$, where I denotes the identity mapping on H , then the generalized parametric nonlinear quasivariational inequality (2.1) is equivalent to finding $u \in H$ such that $gu \in K(u)$ and

$$\langle u - N(u, u), v - gu \rangle \geq 0, \quad \forall v \in K(u),$$

which was considered by Cho-Kim-Huang-Kang, see [2].

(C) If $K(x, \lambda) = K(x), b = f = 0, N(A(x, \lambda), B(x, \lambda), \lambda) = Ax + Bx$ and $g(x, \lambda) = gx, \forall (x, \lambda) \in H \times P$, then the generalized parametric nonlinear quasivariational inequality (2.1) is equivalent to finding $u \in H$ such that $gu \in K(u)$ and

$$\langle Au + Bu, v - gu \rangle \geq 0, \quad \forall v \in K(u),$$

which was introduced by Huang [5].

Now let us recall the following definitions and lemmas.

Definition 2.1. Let $\lambda \in P$ and $g, A : H \times P \rightarrow H$, $N : H \times H \times P \rightarrow H^*$ be mappings.

(1) g is said to be r -Lipschitz continuous in the first argument if there exists a constant $r > 0$ such that

$$\|g(x, \lambda) - g(y, \lambda)\| \leq r\|x - y\|, \quad \forall (x, y, \lambda) \in H \times H \times P;$$

(2) g is said to be s -strongly monotone in the first argument if there exists a constant $s > 0$ such that

$$\langle g(x, \lambda) - g(y, \lambda), x - y \rangle \geq s\|x - y\|^2, \quad \forall (x, y, \lambda) \in H \times H \times P;$$

(3) g is called continuous (resp., uniformly continuous and Lipschitz continuous) in the second argument if, for each given $x \in H$, $g(x, \cdot)$ is continuous (resp., uniformly continuous and Lipschitz continuous).

(4) N is said to be r -Lipschitz continuous in the first argument if there exists a constant $r > 0$ such that

$$\|N(x, u, \lambda) - N(y, u, \lambda)\| \leq r\|x - y\|, \quad \forall (u, x, y, \lambda) \in H \times H \times H \times P;$$

(5) N is said to be s -strongly monotone with respect to A in the first argument if there exists a constant $s > 0$ such that

$$\langle N(Ax, u, \lambda) - N(Ay, u, \lambda), x - y \rangle \geq s\|x - y\|^2, \quad \forall (u, x, y, \lambda) \in H \times H \times H \times P.$$

In a similar way, we can define that N is Lipschitz continuous with respect to the second argument.

Lemma 2.1. (see [27]) If $K \subset H$ is a closed convex subset and $z \in H$ is a given point, then there exists $x \in K$ such that

$$\langle x - z, y - x \rangle \geq 0, \quad \forall y \in K,$$

if and only if $x = P_K z$. Furthermore, the mapping P_K is nonexpansive, that is,

$$\|P_K x - P_K y\| \leq \|x - y\|, \quad \forall x, y \in H.$$

Lemma 2.2. Let $\lambda \in P$ and ρ be positive parameters. Then, the following statements are equivalent:

(a) the generalized parametric nonlinear quasivariational inequality (2.1) has a solution $u \in H$ with $g(u, \lambda) \in K(u, \lambda)$;

(b) there exists $u \in H$ such that $g(u, \lambda) \in K(u, \lambda)$ and

$$(u - \wedge \varphi(u, \lambda), v - g(u, \lambda)) \geq 0, \quad \forall v \in K(u, \lambda),$$

where $\varphi : H \times P \rightarrow H^*$ satisfies the following relations:

$$\langle \varphi(u, \lambda), v \rangle = (u, v) - b(u, v, \lambda) - \langle N(A(u, \lambda), B(u, \lambda), \lambda) - f, v \rangle \quad (2.2)$$

for all $(u, v, \lambda) \in H \times H \times P$;

(c) there exists $u \in H$ such that $g(u, \lambda) \in K(u, \lambda)$ and

$$g(u, \lambda) = P_{K(u, \lambda)}(g(u, \lambda) - \rho u + \rho \wedge \varphi(u, \lambda));$$

(d) the mapping $F : H \times P \rightarrow H$, defined by

$$F(x, \lambda) = x - g(x, \lambda) + P_{K(x, \lambda)}(g(x, \lambda) - \rho x + \rho \wedge \varphi(x, \lambda)), \quad \forall x \in H, \quad (2.3)$$

has a fixed point $u \in H$.

Proof. It is easy to see that (c) and (d) are equivalent. Notice that

$$\begin{aligned} & (u - \wedge \varphi(u, \lambda), v - g(u, \lambda)) \\ = & (u, v) - (u, g(u, \lambda)) - (u, v) + \rho b(u, v, \lambda) \\ & + \rho \langle N(A(u, \lambda), B(u, \lambda), \lambda) - f, v \rangle + (u, g(u, \lambda)) \\ & - \rho b(u, g(u, \lambda), \lambda) - \rho \langle N(A(u, \lambda), B(u, \lambda), \lambda) - f, g(u, \lambda) \rangle \\ = & \rho b(u, v, \lambda) - \rho b(u, g(u, \lambda), \lambda) \\ & + \rho \langle N(A(u, \lambda), B(u, \lambda), \lambda) - f, v - g(u, \lambda) \rangle \end{aligned} \quad (2.4)$$

and

$$\begin{aligned} & \rho(u - \wedge \varphi(u, \lambda), v - g(u, \lambda)) \\ = & (g(u, \lambda) - (g(u, \lambda) - \rho u + \rho \wedge \varphi(u, \lambda)), v - g(u, \lambda)) \end{aligned} \quad (2.5)$$

for all $(u, v, \lambda) \in H \times H \times P$. It follows from (2.4), (2.5) and Lemma 2.1 that statements (a), (b), and (c) are equivalent. \square

3. Existence Theorem and Sensitivity Analysis

In this section, we give an existence theorem of solutions for the generalized parametric nonlinear quasivariational inequality (2.1) and discuss the sensitivity of solutions for the generalized parametric nonlinear quasivariational inequality (2.1).

Theorem 3.1. *Suppose that $b : H \times H \times P \rightarrow (-\infty, +\infty)$ satisfies (c1)-(c4), $g, A, B : H \times P \rightarrow H$, $N : H \times H \times P \rightarrow H^*$ are mappings, and $f \in H^*$. Assume that $g : H \times P \rightarrow H$ is α -strongly monotone and β -Lipschitz*

continuous in the first argument, respectively. Let N be ξ -Lipschitz continuous in the first argument, η -Lipschitz continuous in the second argument, and be p -strongly monotone with respect to A in the first argument. Suppose that A is r -Lipschitz continuous in the first argument, B is s -Lipschitz continuous in the first argument. Assume that there exists some $\mu > 0$ such that

$$\|P_{K(x,\lambda)}z - P_{K(y,\lambda)}z\| \leq \mu\|x - y\| \quad (3.1)$$

for all $(x, y, z, \lambda) \in H \times H \times H \times P$.

Let $j = l + \sqrt{1 - 2p + \xi^2 r^2} + \eta s$ and $k = \sqrt{1 - 2\alpha + \beta^2} + \mu$. Assume that either condition (I) or condition (II) below is satisfied:

(I) There exists a constant $\rho > 0$ satisfying:

$$\rho j < 1 - k \leq \beta \quad (3.2)$$

and one of the following conditions:

$$\begin{aligned} & \left| \rho - \frac{\alpha - (1 - k)j}{1 - j^2} \right| \\ & < \frac{\sqrt{[\alpha - (1 - k)j]^2 - [\beta^2 - (1 - k)^2](1 - j^2)}}{1 - j^2}, \end{aligned} \quad (3.3)$$

$$|\alpha - (1 - k)j| > \sqrt{[\beta^2 - (1 - k)^2](1 - j^2)}, \quad j < 1;$$

$$\begin{aligned} & \left| \rho - \frac{(1 - k)j - \alpha}{j^2 - 1} \right| \\ & > \frac{\sqrt{[\alpha - (1 - k)j]^2 + [\beta^2 - (1 - k)^2](j^2 - 1)}}{j^2 - 1}, \end{aligned} \quad (3.4)$$

$j > 1,$

(II) There exists a constant $\rho > 0$ satisfying:

$$\max\{\beta, \rho j\} < 1 - k \quad (3.5)$$

and one of the following conditions:

$$\begin{aligned} & \left| \rho - \frac{\alpha - (1 - k)j}{1 - j^2} \right| \\ & < \frac{\sqrt{[\alpha - (1 - k)j]^2 + [(1 - k)^2 - \beta^2](1 - j^2)}}{1 - j^2}, \end{aligned} \quad (3.6)$$

$j < 1;$

$$\begin{aligned} & \left| \rho - \frac{(1-k)j - \alpha}{j^2 - 1} \right| \\ & > \frac{\sqrt{[\alpha - (1-k)j]^2 - [(1-k)^2 - \beta^2](j^2 - 1)}}{j^2 - 1}, \end{aligned} \tag{3.7}$$

$$|\alpha - (1-k)j| > \sqrt{[(1-k)^2 - \beta^2](j^2 - 1)}, \quad j > 1,$$

then for each $\lambda \in P$, the generalized parametric nonlinear quasivariational inequality (2.1) has a unique solution $u \in H$.

Proof. For each given $\lambda \in P$, we prove that $F(\cdot, \lambda) : H \rightarrow H$ defined by (2.3) is a contraction mapping. In view of Lemma 2.1, (2.3) and (3.1), we infer that for any $x, y \in H$

$$\begin{aligned} & \|F(x, \lambda) - F(y, \lambda)\| \\ = & \|x - g(x, \lambda) + P_{K(x, \lambda)}(g(x, \lambda) - \rho x + \rho \wedge \varphi(x, \lambda)) \\ & - y + g(y, \lambda) - P_{K(y, \lambda)}(g(y, \lambda) - \rho y + \rho \wedge \varphi(y, \lambda))\| \\ \leq & \|x - y - (g(x, \lambda) - g(y, \lambda))\| \\ & + \|P_{K(x, \lambda)}(g(x, \lambda) - \rho x + \rho \wedge \varphi(x, \lambda)) \\ & - P_{K(y, \lambda)}(g(x, \lambda) - \rho x + \rho \wedge \varphi(x, \lambda))\| \\ & + \|P_{K(y, \lambda)}(g(x, \lambda) - \rho x + \rho \wedge \varphi(x, \lambda)) \\ & - P_{K(y, \lambda)}(g(y, \lambda) - \rho y + \rho \wedge \varphi(y, \lambda))\| \\ \leq & \|x - y - (g(x, \lambda) - g(y, \lambda))\| + \mu \|x - y\| \\ & + \|g(x, \lambda) - g(y, \lambda) - \rho(x - y) \\ & + \rho(\wedge \varphi(x, \lambda) - \wedge \varphi(y, \lambda))\|. \end{aligned} \tag{3.8}$$

Since N is p -strongly monotone with respect to A in the first argument, A is r -Lipschitz continuous in the first argument, B is s -Lipschitz continuous in the first argument, N is ξ -Lipschitz continuous in the first argument and η -Lipschitz continuous in the second argument, we obtain that

$$\begin{aligned} & |\langle \varphi(x, \lambda) - \varphi(y, \lambda), z \rangle| \\ = & |(x - y, z) - b(x - y, z, \lambda) - \langle N(A(x, \lambda), B(x, \lambda), \lambda) \\ & - N(A(y, \lambda), B(y, \lambda), \lambda), z \rangle| \\ \leq & l \|x - y\| \|z\| + |\langle x - y - (N(A(x, \lambda), B(x, \lambda), \lambda) \\ & - N(A(y, \lambda), B(x, \lambda), \lambda)), z \rangle| \\ & + |\langle N(A(y, \lambda), B(x, \lambda), \lambda) - N(A(y, \lambda), B(y, \lambda), \lambda), z \rangle| \\ \leq & l \|x - y\| \|z\| + \|x - y - (N(A(x, \lambda), B(x, \lambda), \lambda) \\ & - N(A(y, \lambda), B(x, \lambda), \lambda))\| \|z\| \end{aligned}$$

$$\begin{aligned}
& + \|N(A(y, \lambda), B(x, \lambda), \lambda) - N(A(y, \lambda), B(y, \lambda), \lambda)\| \|z\| \\
\leq & j \|x - y\| \|z\|,
\end{aligned} \tag{3.9}$$

which implies that

$$\|\varphi(x, \lambda) - \varphi(y, \lambda)\| = \sup_{\|z\| \leq 1} |\langle \varphi(x, \lambda) - \varphi(y, \lambda), z \rangle| \leq j \|x - y\|. \tag{3.10}$$

Since g is α -strongly monotone and β -Lipschitz continuous in the first argument, respectively, by (3.8) and (3.10) we infer that

$$\|F(x, \lambda) - F(y, \lambda)\| \leq \theta \|x - y\|, \tag{3.11}$$

where

$$\theta = k + \sqrt{\rho^2 - 2\rho\alpha + \beta^2} + \rho j. \tag{3.12}$$

It is easy to verify that $\theta < 1$ if and only if (3.2) and one of (3.3) and (3.4) hold, or (3.5) and one of (3.6) and (3.7) hold. Hence for each given $\lambda \in P$, $F(\cdot, \lambda) : H \times P \rightarrow H$ is a contraction mapping and $F(\cdot, \lambda)$ has a unique fixed point $u \in H$, which shows that the generalized parametric nonlinear quasivariational inequality (2.1) has a unique solution $u \in H$. \square

Next we analyze the sensitivity of solutions for the generalized parametric nonlinear quasivariational inequality (2.1).

Theorem 3.2. *Let f, g, A, B, K and N be the same as in Theorem 3.1 and (3.1) hold. Suppose that there exists some $\nu > 0$ such that*

$$\|P_{K(x, \lambda)}y - P_{K(x, \bar{\lambda})}y\| \leq \nu \|\lambda - \bar{\lambda}\|, \tag{3.13}$$

for all $(x, y, \lambda, \bar{\lambda}) \in H \times H \times P \times P$. Assume that there exists $\rho > 0$ satisfying (3.2) and one of (3.3) and (3.4), or satisfying (3.5) and one of (3.6) and (3.7). If g and φ defined by (2.2) are continuous (resp., uniformly continuous or Lipschitz continuous) in the second argument, respectively, then the solutions of the generalized parametric nonlinear quasivariational inequality (2.1) are continuous (resp., uniformly continuous or Lipschitz continuous).

Proof. Let F be defined by (2.3). It follows from Theorem 3.1 that for each given $\lambda \in P$, the generalized parametric nonlinear quasivariational inequality (2.1) has a unique solution $u = u(\lambda) \in H$ such that $u(\lambda) = F(u(\lambda), \lambda)$. Hence for each $\lambda, \bar{\lambda} \in P$, we have

$$u(\lambda) = F(u(\lambda), \lambda), \quad u(\bar{\lambda}) = F(u(\bar{\lambda}), \bar{\lambda})$$

and

$$\begin{aligned} \|u(\lambda) - u(\bar{\lambda})\| &\leq \|F(u(\lambda), \lambda) - F(u(\lambda), \bar{\lambda})\| \\ &\quad + \|F(u(\lambda), \bar{\lambda}) - F(u(\bar{\lambda}), \bar{\lambda})\|. \end{aligned} \quad (3.14)$$

By virtue of Lemma 2.1 and (3.13), we get that

$$\begin{aligned} &\|F(u(\lambda), \lambda) - F(u(\lambda), \bar{\lambda})\| \\ = &\|u(\lambda) - g(u(\lambda), \lambda) + P_{K(u(\lambda), \lambda)}(g(u(\lambda), \lambda) - \rho u(\lambda) \\ &+ \rho \wedge \varphi(u(\lambda), \lambda)) - u(\lambda) + g(u(\lambda), \bar{\lambda}) \\ &- P_{K(u(\lambda), \bar{\lambda})}(g(u(\lambda), \bar{\lambda}) - \rho u(\lambda) + \rho \wedge \varphi(u(\lambda), \bar{\lambda}))\| \\ \leq &\|g(u(\lambda), \lambda) - g(u(\lambda), \bar{\lambda})\| \\ &+ \|P_{K(u(\lambda), \lambda)}(g(u(\lambda), \lambda) - \rho u(\lambda) + \rho \wedge \varphi(u(\lambda), \lambda)) \\ &- P_{K(u(\lambda), \bar{\lambda})}(g(u(\lambda), \bar{\lambda}) - \rho u(\lambda) + \rho \wedge \varphi(u(\lambda), \bar{\lambda}))\| \\ \leq &\|g(u(\lambda), \lambda) - g(u(\lambda), \bar{\lambda})\| + \nu \|\lambda - \bar{\lambda}\| \\ &+ \|g(u(\lambda), \lambda) - g(u(\lambda), \bar{\lambda}) + \rho(\wedge \varphi(u(\lambda), \lambda) - \wedge \varphi(u(\lambda), \bar{\lambda}))\| \\ \leq &2\|g(u(\lambda), \lambda) - g(u(\lambda), \bar{\lambda})\| + \nu \|\lambda - \bar{\lambda}\| \\ &+ \rho \|\varphi(u(\lambda), \lambda) - \varphi(u(\lambda), \bar{\lambda})\|. \end{aligned} \quad (3.15)$$

Note that (3.8) ensures that

$$\|F(u(\lambda), \bar{\lambda}) - F(u(\bar{\lambda}), \bar{\lambda})\| \leq \theta \|u(\lambda) - u(\bar{\lambda})\|, \quad (3.16)$$

where θ is defined by (3.12). Combining (3.14), (3.15) and (3.16), we deduce that

$$\begin{aligned} \|u(\lambda) - u(\bar{\lambda})\| &\leq \frac{1}{1 - \theta} [2\|g(u(\lambda), \lambda) - g(u(\lambda), \bar{\lambda})\| + \nu \|\lambda - \bar{\lambda}\| \\ &\quad + \rho \|\varphi(u(\lambda), \lambda) - \varphi(u(\lambda), \bar{\lambda})\|], \end{aligned}$$

and the desired conclusion follows from the continuities of g and φ (resp., uniform continuities or Lipschitz continuities) in the second argument, respectively. This completes the proof. \square

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