



ON THE EXISTENCE OF SOLUTIONS OF QUASI-EQUILIBRIUM PROBLEMS (UPQEP), (LPQEP), (UWQEP) AND (LWQEP) AND RELATED PROBLEMS

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Abstract. The purpose of the present paper is to prove two main theorems concerning C -monotone and C -convex multivalued mappings where C is given cone and its applications to the quasi-equilibrium problems (UPQEP), (LPQEP), (UWQEP) and (LWQEP). Moreover, we also derive some sufficient conditions on the existence of solutions of the general vector α optimization problems $(GVOP)_\alpha$ and derive a sufficient condition on the existence of equilibrium points.

Keywords. Upper Pareto quasi-equilibrium problems; Lower Pareto quasi-equilibrium problems; Upper Weakly quasi-equilibrium problems; Lower Weakly quasi-equilibrium problems.

1. Introduction

Let X and Y be real topological vector spaces and Y with partial order S generated by a convex cone C . Let us denote by $x - y \in C$ instead of xSy for every $x, y \in Y$. Let M be a nonempty subset in Y , we define efficient sets of M with respect to C in different senses cases as $PMin(M|C)$, $IMin(M|C)$, $WMin(M|C)$ and $PrMin(M|C)$ (see Luc, D.T [7]). If $\bar{x} \in M$ is an element of efficient sets $\alpha Min(M|C)$ (where $\alpha \in \{P, I, W, Pr\}$), then point \bar{x} is called an α efficient point of M with respect to C . For instances, when $\alpha = I$, \bar{x} : Ideal efficient point; $\alpha = P$, \bar{x} : Pareto efficient point; $\alpha = W$, \bar{x} : Weak efficient point and $\alpha = Pr$, \bar{x} : Proper efficient

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point, etc. Let D be a nonempty subset in X , denote by 2^D indicates the family of all subsets of D . Let the multivalued mapping $F : D \longrightarrow 2^Y$. The general vector α optimization problem corresponding to D, F and C for $\alpha \in \{I, P, W, Pr\}$ denoted by $(GVOP)_\alpha$, by means of finding $\bar{x} \in D$ such that

$$(GVOP)_\alpha \quad F(\bar{x}) \cap \alpha \text{Min}(F(D)|C) \neq \emptyset.$$

A point \bar{x} solved $(GVOP)_\alpha$ is called a solution of $(GVOP)_\alpha$ and a point $\bar{y} \in \alpha \text{Min}(F(D)|C)$ is called α optimal value of $(GVOP)_\alpha$.

Let X, Y and Z be topological vector spaces with D and K be nonempty subsets in X and Z , respectively and let C be a cone in Y . Let us consider the multivalued mappings S, T, F, G and H , where $S : D \longrightarrow 2^D$, $T : D \times D \longrightarrow 2^K$, $F, G, H : K \times D \times D \longrightarrow 2^Y$. From now on, unless otherwise specify, we always suppose that G and H are two different multivalued mappings and let F of the form $F(y, x, x') = G(y, x', x) - H(y, x, x')$ for all $(y, x, x') \in K \times D \times D$. In the present paper we shall deal with some problems related as follows:

Problem 1.1. [18] (UPQEP), Upper Pareto quasi-equilibrium problem. Find $\bar{x} \in D$ such that

$$\bar{x} \in S(\bar{x}) \text{ and}$$

$$F(y, \bar{x}, x) := G(y, x, \bar{x}) - H(y, \bar{x}, x) \not\subset -(C \setminus I(C)), \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x).$$

Problem 1.2. [18] (LPQEP), Lower Pareto quasi-equilibrium problem. Find $\bar{x} \in D$ such that

$$\bar{x} \in S(\bar{x}) \text{ and}$$

$$(G(y, x, \bar{x}) - H(y, \bar{x}, x)) \cap -(C \setminus I(C)) = \emptyset, \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x).$$

Problem 1.3. [18] (UWQEP), Upper weakly quasi-equilibrium problem. Find $\bar{x} \in D$ such that

$$\bar{x} \in S(\bar{x}) \text{ and}$$

$$F(y, \bar{x}, x) := G(y, x, \bar{x}) - H(y, \bar{x}, x) \not\subset -\text{int}(C), \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x).$$

Problem 1.4. [18] (LWQEP), Lower weakly quasi-equilibrium problem. Find $\bar{x} \in D$ such that

$$\bar{x} \in S(\bar{x}) \text{ and}$$

$$(G(y, x, \bar{x}) - H(y, \bar{x}, x)) \cap -(int C) = \emptyset, \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x).$$

The above problems are called γ quasi-equilibrium problems involving D, K, S, T, F with respect to C , where γ is respectively one of the following qualifications: Upper Pareto, Lower Pareto, Upper weakly and Lower weakly. The above problems are proposed by Lin and Tan [18] in which the existence of solutions are derived. The related problems has been studied by many other authors (see, e.g., Ansari [1], Chang and Pang [5], Luc and Tan [8], Minh and Tan [12], Tan [17], etc and the references therein).

The remainder of this paper is organized as follows. After some preliminaries and definitions, two main theorems for quasi-equilibrium problems concerning multivalued mappings in Hausdorff locally convex topological linear spaces are well-presented analysis in Section 3. As an application, we provide some sufficient conditions on the existence of solutions of general vector α optimization problems, where $\alpha \in \{I, P, Pr, W\}$ and the existence of vector equilibrium points is also derived.

2. Preliminaries and definitions

In this subsection, let X, Y, D and F be given as in section 1. The effective domain of F is denoted as $dom F = \{x \in D \mid F(x) \neq \emptyset\}$. We recall some definitions as follows:

Definition 2.1. [5, 6-8, 18] Let $F : D \longrightarrow 2^Y$ be a multivalued mapping

(i) F is said to be upper C -continuous at $\bar{x} \in dom F$ if for all neighborhood V of the origin in Y there is a neighborhood U of \bar{x} such that

$$F(x) \subset F(\bar{x}) + V + C$$

holds for all $x \in U \cap dom F$.

(ii) F is said to be upper C -continuous on D if F is upper C -continuous at any point of $dom F$.

(iii) F is said to be lower C -continuous at $\bar{x} \in dom F$ if for all neighborhood V of the origin in Y there is a neighborhood U of \bar{x} such that

$$F(\bar{x}) \subset F(x) + V - C$$

holds for all $x \in U \cap \text{dom}F$.

(iv) F is said to be lower C -continuous on D if F is lower C -continuous at any point of $\text{dom}F$.

(v) F is said to be C -continuous on D if F is simultaneously upper C -continuous and lower C -continuous on D .

(vi) F is said to be C -convex if D is convex and for any $x, y \in D$, any $t \in [0, 1]$ we have

$$tF(x) + (1-t)F(y) \subset F(tx + (1-t)y) + C.$$

(vii) F is said to be C -concave if D is convex and for any $x, y \in D$, any $t \in [0, 1]$ we have

$$tF(x) + (1-t)F(y) \subset F(tx + (1-t)y) - C.$$

Definition 2.2. [7] Let M be a nonempty subset of Y . We say that

(i) $x \in M$ is an ideal efficient (or ideal minimal) point of M with respect to C if $M \subset x + C$. The set of ideal minimal points of M is denoted by $IMin(M|C)$.

(ii) $x \in M$ is an efficient (or Pareto minimal or nondominated) point of M with respect to C if $M \cap (x - C) \subset x + C \cap (-C)$. The set of efficient points of M is denoted by $PMin(M|C)$.

(iii) $x \in M$ is a (global) proper efficient point of M with respect to C if there exists a convex cone \tilde{C} which is not the whole space and contains $C \setminus C \cap (-C)$ in its interior such that $x \in PMin(M|\tilde{C})$. The set of proper efficient points of M is denoted by $PrMin(M|C)$.

(iv) Supposing that $\text{int}C \neq \emptyset$, point $x \in M$ is a weak efficient point of M with respect to C if $x \in PMin(M|\text{int}C \cup \{0\})$. The set of weak efficient points of M is denoted by $WMin(M|C)$.

Following Luc, T. D [7, Proposition 2.2] that

$$PrMin(M|C) \subset PMin(M|C) \subset WMin(M|C)$$

and moreover $IMin(M|C) = PMin(M|C)$ if $IMin(M|C) \neq \emptyset$.

3. Main results

From now on, unless otherwise specify let us always assume that X, Y and Z be Hausdorff locally convex topological vector spaces with D and K be nonempty compact convex subsets in X and Z , respectively and cone C pointed closed convex with its interior nonempty in Y . The multivalued mappings S, T, F, G, H are given as in section 2 with nonempty closed values.

3.1. Two main theorems for quasi-equilibrium problems concerning multivalued mappings and some problems related

Definition 3.1.1. Let $F : D \times D \longrightarrow 2^Y$ be a multivalued mapping with nonempty values. We say that F is upper C -monotone* if $F(x, y) + F(y, x) \subset -C$ holds for any $x, y \in D$.

Remark 3.1.2. If F is a vector valued function from $D \times D$ into Y and upper C -monotone* simultaneously, then F is upper C -monotone. In fact, by definition for every $(x, y) \in D \times D$, we get the inclusion of $F(x, y) + F(y, x) \subset -C$ holds, which is equivalent to $F(x, y) \subset -F(y, x) - C$. Consequently, F is upper C -monotone. Note that Definition 3.1.1 is new in this paper to us. From there we derive two main theorems concerning multivalued mappings as follows:

Theorem 3.1.3. Let $G, H : D \times D \longrightarrow 2^Y$ be multivalued mappings with nonempty values. Assume that all the following conditions are fulfilled

(A) $G(x, x) = \{0\}$ and $H(x, x) = \{0\}$ for all $x \in D$;

(B) G is upper C -monotone*;

(C) For all $x \in D$, $x = \sum_{i \in I} \lambda_i x_i$, where $x_i \in D, \lambda_i \in [0; 1]$ for all $i \in I, \sum_{i \in I} \lambda_i = 1, I$ is finite index set,

$$G(y, x) \subset \sum_{i \in I} \lambda_i G(y, x_i) - C, \text{ for all } y \in D.$$

(D) For all $x \in D$, the multivalued mapping $H(x, \cdot) : D \longrightarrow 2^Y$ is C -convex;

(E) For all $y \in D$, the set $A(y) := \{x \in D : G(y, x) - H(x, y) \subset \text{int}C\}$ is open in D .

Then there exists a point $\bar{x} \in D$ such that

$$G(y, \bar{x}) - H(\bar{x}, y) \not\subset \text{int}C, \text{ for all } y \in D.$$

Suppose, moreover, that Y has a countable neighborhood base and there exists a nonempty compact convex subset $B \subset Y$ does not contain zero such that $C = \{tb \mid b \in B, t \geq 0\}$ and for

every $c \in C \setminus \{0\}$, there exist unique $b \in B$ and $t > 0$ such that $c = tb$. Then there exists at least one point $\bar{x} \in D$ such that

$$G(y, \bar{x}) - H(\bar{x}, y) \notin C \setminus \{0\}, \text{ for all } y \in D.$$

To prove the theorem we need the following proposition

Proposition 3.1.4. *Let Y be Hausdorff locally convex topological vector space and let C be a cone in Y . Suppose, moreover, that there exists a compact convex subset $B \subset Y$ does not contain zero such that $C = \{tb \mid b \in B, t \geq 0\}$ and for every $c \in C \setminus \{0\}$, there exist unique $b \in B$ and $t > 0$ such that $c = tb$. Then, if Y has a countable neighborhood base then there exists a pointed closed convex cone, say \tilde{C} , such that $\text{int}(\tilde{C}) \neq \emptyset$ and $C \setminus \{0\} \subset \text{int}(\tilde{C})$.*

Proof. We denote by Y' instead of the topological dual space of Y . Since B does not contain zero in Y , one can separate $\{0\}$ and B by a nonzero vector $\xi \in Y'$ such that $\varepsilon := \inf\{\xi(b) \mid b \in B\} > 0$. By taking $S = \{b \in Y \mid \xi(b) > 0\}$ and $V = \{x \in Y \mid |\xi(x)| \leq \frac{\varepsilon}{2}\}$. It is easy to see that V is a neighborhood of the origin in Y such that $B + V \subset S$. By choosing

$$\tilde{C} = \{t(b + v) \mid b \in B, v \in V, t \geq 0\},$$

then \tilde{C} is pointed closed convex cone in Y and $C \setminus \{0\} \subset \text{int}(\tilde{C})$, which completes the proof.

Proof of Theorem 3.1.3. We first prove that there exists a point $\bar{x} \in D$ such that

$$G(y, \bar{x}) - H(\bar{x}, y) \notin \text{int}C, \text{ for all } y \in D.$$

For any fixed $y \in D$, we put

$$S(y) := \{x \in D : G(y, x) - H(x, y) \notin \text{int}C\}.$$

Obviously, $S(y)$ is nonempty subset in D for all $y \in D$. Furthermore, $S(y)$ is a closed subset in D because $S(y) = D \cap X \setminus A(y)$. We next prove that

$$\bigcap_{y \in D} S(y) \neq \emptyset.$$

In fact, we can consider $\{y_i : i \in I\}$ is a finite arbitrary subset in D . Thus, for every $z \in \text{conv}\{y_i : i \in I\}$, we have a representation as follows

$$z = \sum_{i \in I} \lambda_i y_i, \text{ where } \lambda_i \in [0; 1] \forall i \in I, \sum_{i \in I} \lambda_i = 1.$$

From there we conclude that

$$z \in \bigcup_{i \in I} S(y_i).$$

In fact, posit to the contrary that

$$z \notin \bigcup_{i \in I} S(y_i).$$

Therefore $z \notin S(y_i)$ for all $i \in I$. It follows from the definition that

$$G(y_i, z) - H(z, y_i) \subset \text{int}(C), \text{ for all } i \in I.$$

Consequently

$$\sum_{i \in I} \lambda_i \left(G(y_i, z) - H(z, y_i) \right) \subset \sum_{i \in I} \lambda_i \text{int}(C) \subset \text{int}(C). \quad (1)$$

We invoke the hypotheses of (B) to deduce that the multivalued mapping G is upper C - monotone, which is equivalent to

$$G(y_i, y_j) + G(y_j, y_i) \subset -C, \text{ for all } i, j \in I.$$

This together with the hypotheses (C), it leads to

$$\begin{aligned} \sum_{i \in I} \lambda_i G(y_i, z) &= \sum_{i \in I} \lambda_i G(y_i, \sum_{j \in I} \lambda_j y_j) \subset \sum_{i, j \in I} \lambda_i \lambda_j G(y_i, y_j) - C \\ &= \frac{1}{2} \sum_{i, j \in I} \lambda_i \lambda_j \left(G(y_i, y_j) + G(y_j, y_i) \right) - C \\ &\subset - \sum_{i, j \in I} \lambda_i \lambda_j C - C \subset -C - C \subset -C. \end{aligned} \quad (2)$$

On the other hand, from (A) and (D) it follows that

$$\begin{aligned} \sum_{i \in I} \lambda_i H(z, y_i) &\subset H(z, \sum_{i \in I} \lambda_i y_i) + C \\ &= H(z, z) + C = \{0\} + C = C \end{aligned} \quad (3)$$

Combining (2) and (3), yields that

$$\sum_{i \in I} \lambda_i \left(G(y_i, z) - H(z, y_i) \right) \subset -C. \quad (4)$$

Since C is pointed cone, and this combines with both (1) and (4), we have a contradiction. From there we conclude that

$$z \in \bigcup_{i \in I} S(y_i).$$

Moreover, since $z \in \text{conv}\{y_i : i \in I\}$ is arbitrary, thus

$$\text{conv}\{y_i : i \in I\} \subset \bigcup_{i \in I} S(y_i).$$

According to Lemma of KKM [2] (see, Chapter 1, Theorem 24), we have

$$\bigcap_{i \in I} S(y_i) \neq \emptyset.$$

As $S(y)$ is closed subset for all $y \in D$ and moreover, D is compact set in X , $S(y) \subset D$, and this implies that

$$\bigcap_{y \in D} S(y) \neq \emptyset.$$

From there there exists at least one element $\bar{x} \in D$ such that

$$\bar{x} \in S(y), \text{ for all } y \in D.$$

Consequently, there exists at least one element $\bar{x} \in D$ such that

$$G(y, \bar{x}) - H(\bar{x}, y) \not\subset \text{int}C, \text{ for all } y \in D.$$

For the last assertion, by taking into account Proposition 3.1.4, there exists a pointed closed convex cone \tilde{C} with $C \setminus \{0\} \subset \text{int}(\tilde{C})$. In the same way as above, where $C := \tilde{C}$, there exists a point $\bar{x} \in D$ such that

$$G(y, \bar{x}) - H(\bar{x}, y) \not\subset \text{int}(\tilde{C}).$$

Therefore there exists $\bar{x} \in D$ such that

$$G(y, \bar{x}) - H(\bar{x}, y) \not\subset C \setminus \{0\}, \text{ for all } y \in D.$$

From there completing the proof.

Remark 3.1.5. The condition (E) in Theorem 3.1.3 is correct. Indeed, let $G, H, F : D \times D \rightarrow 2^Y$ be three multivalued mappings with nonempty values, $G \neq H$ and F has the form $F(x, y) = G(y, x) - H(x, y)$ for all $(x, y) \in D \times D$, one can find some conditions for both G and H such that

F is upper C -continuous on $D \times D$. By direct applying Proposition 3.1.4 below, it follows that the set

$$A(y) := \{x \in D : G(y, x) - H(x, y) \subset \text{int}C\}$$

is open in D for each $y \in D$.

Proposition 3.1.6. *Let D be a nonempty subset in X and let C be a closed cone in Y . If the multivalued mapping $F : D \rightarrow 2^Y$ with nonempty closed values is upper C -continuous on D , then the set $A := \{x \in D \mid F(x) \subset \text{int}C\}$ is open in D .*

Proof. If $\text{int}C = \emptyset$, nothing to prove. Conversely, let $\bar{x} \in A$ be arbitrary and $F(\bar{x}) \subset \text{int}C$. Since F is upper C -continuous on D , hence F is upper C -continuous at $\bar{x} \in D$. Then for any neighborhood W of the origin in Y , one can find a neighborhood U of \bar{x} in $\text{dom}F$ such that

$$F(x) \subset F(\bar{x}) + W + C, \text{ for all } x \in U.$$

Finally, we will check that for all $x \in U$ then $F(x) \subset \text{int}C$. Posit to the contrary that, there is $x_0 \in U$ with $F(x_0) \not\subset \text{int}C$. Then there is $y_0 \in F(x_0)$ but $y_0 \notin \text{int}C$. From there we infer that $y_0 \in F(\bar{x}) + W + C$. On the other hand, since W is an arbitrary neighborhood of the origin in Y , $F(\bar{x})$ is closed subset in Y and C is closed cone in Y , thus $y_0 \in F(\bar{x}) + C \subset \text{int}C + C = \text{int}C$ and it leads to a contradiction. Hence $U \cap D \subset A$ and the conclusion follows.

Proposition 3.1.7. *Let D and C be given as in Proposition 3.1.4. Then, if the multivalued mapping $F : D \rightarrow 2^Y$ with nonempty closed values is lower C -continuous on D then the set $A := \{x \in D \mid F(x) \cap \text{int}C \neq \emptyset\}$ is open in D .*

Proof. If $A = \emptyset$, nothing to prove. Conversely, let $\bar{x} \in A$ be arbitrary such that $F(\bar{x}) \cap \text{int}C \neq \emptyset$. Since F is lower C -continuous at \bar{x} , thus for any neighborhood W of the origin in Y one can find neighborhood U of \bar{x} such that

$$F(\bar{x}) \subset F(x) + W - C, \text{ for all } x \in U.$$

We must show that for all $x \in U$ then $F(x) \cap \text{int}C \neq \emptyset$. In the converse case, there exists $x_0 \in U$ with $F(x_0) \cap \text{int}C = \emptyset$. Because $F(\bar{x}) \subset F(x_0) + W - C$, $F(x_0) - C$ is a closed subset in Y and W is an arbitrary neighborhood of the origin in Y hence $F(\bar{x}) \cap \text{int}C = \emptyset$ and we have a contradiction. So, the proposition 3.1.7 is proved complete.

Theorem 3.1.8. *Let G, H be as in Theorem 3.1.3. Suppose that all the following conditions are fulfilled*

(A) $G(x, x) = \{0\}$ and $H(x, x) = \{0\}$ for all $x \in D$;

(B) G is upper C -monotone*;

(C) For all $x \in D$, $x = \sum_{i \in I} \lambda_i x_i$, where $x_i \in D$, $\lambda_i \in [0; 1]$ for all $i \in I$, $\sum_{i \in I} \lambda_i = 1$, I is finite index set,

$$G(y, x) \subset \sum_{i \in I} \lambda_i G(y, x_i) - C, \text{ for all } y \in D.$$

(D) For all $x \in D$, the multivalued mapping $H(x, \cdot) : D \rightarrow 2^Y$ is C -convex;

(E) For all $y \in D$, the set $A(y) := \{x \in D : G(y, x) - H(x, y) \cap \text{int}C \neq \emptyset\}$ is open in D .

Then there exists a point $\bar{x} \in D$ such that

$$\left(G(y, \bar{x}) - H(\bar{x}, y) \right) \cap \text{int}C = \emptyset, \text{ for all } y \in D.$$

Moreover, assume that there exists a pointed closed convex cone \tilde{C} with $C \setminus \{0\} \subset \text{int}(\tilde{C})$, then there exists a point $\bar{x} \in D$ such that

$$\left(G(y, \bar{x}) - H(\bar{x}, y) \right) \cap C \setminus \{0\} = \emptyset, \text{ for all } y \in D.$$

Proof. We first show that there exists a point $\bar{x} \in D$ such that

$$\left(G(y, \bar{x}) - H(\bar{x}, y) \right) \cap \text{int}C = \emptyset, \text{ for all } y \in D.$$

For any fixed $y \in D$, we put

$$S(y) := \{x \in D : \left(G(y, x) - H(x, y) \right) \cap \text{int}C = \emptyset\}.$$

Obviously, $S(y)$ is nonempty closed subset in D for all $y \in D$. We second prove that

$$\bigcap_{y \in D} S(y) \neq \emptyset.$$

In fact, let $\{y_i : i \in I\}$ be a finite arbitrary subset in D . Let us choose $z \in \text{conv}\{y_i : i \in I\}$ be arbitrary and then write z of the form

$$z = \sum_{i \in I} \lambda_i y_i, \text{ where } \lambda_i \in [0; 1] \forall i \in I, \sum_{i \in I} \lambda_i = 1.$$

From there we conclude that

$$z \in \bigcup_{i \in I} S(y_i).$$

In fact, if it were not so, then we get

$$z \notin \bigcup_{i \in I} S(y_i),$$

which yields that $z \notin S(y_i)$ for all $i \in I$. By the definition, we obtain as follows

$$\left(G(y_i, z) - H(z, y_i) \right) \cap \text{int}(C) \neq \emptyset, \text{ for all } i \in I.$$

Consequently

$$\sum_{i \in I} \lambda_i \left(G(y_i, z) - H(z, y_i) \right) \cap \text{int}(C) \neq \emptyset. \quad (5)$$

In view of the hypotheses of (B), the multivalued mapping G is upper C -monotone and this means that

$$G(y_i, y_j) + G(y_j, y_i) \subset -C, \text{ for all } i, j \in I.$$

This combines with the hypotheses of (C), we obtain as follows

$$\begin{aligned} \sum_{i \in I} \lambda_i G(y_i, z) &= \sum_{i \in I} \lambda_i G(y_i, \sum_{j \in I} \lambda_j y_j) \subset \sum_{i, j \in I} \lambda_i \lambda_j G(y_i, y_j) - C \\ &= \frac{1}{2} \sum_{i, j \in I} \lambda_i \lambda_j \left(G(y_i, y_j) + G(y_j, y_i) \right) - C \\ &\subset - \sum_{i, j \in I} \lambda_i \lambda_j C - C \subset -C - C \subset -C. \end{aligned} \quad (6)$$

In other words, by (A) and (D), we also have

$$\begin{aligned} \sum_{i \in I} \lambda_i H(z, y_i) &\subset H(z, \sum_{i \in I} \lambda_i y_i) + C \\ &= H(z, z) + C = \{0\} + C = C. \end{aligned} \quad (7)$$

Combining (6)-(7), yields that

$$\sum_{i \in I} \lambda_i \left(G(y_i, z) - H(z, y_i) \right) \subset -C. \quad (8)$$

Since C is pointed cone, and this combines with both (5) and (8), we have a contradiction.

From there we conclude that

$$z \in \bigcup_{i \in I} S(y_i).$$

Moreover, since $z \in \text{conv}\{y_i : i \in I\}$ is arbitrary, thus

$$\text{conv}\{y_i : i \in I\} \subset \bigcup_{i \in I} S(y_i).$$

According to Lemma of KKM [2] (see, Chapper 1, Theorem 24), we have

$$\bigcap_{i \in I} S(y_i) \neq \emptyset.$$

Since $S(y)$ is closed subset for all $y \in D$ and moreover, D is compact set in X , $S(y) \subset D$, and this implies that

$$\bigcap_{y \in D} S(y) \neq \emptyset.$$

From there there exists a point $\bar{x} \in D$ such that

$$\bar{x} \in S(y), \text{ for all } y \in D.$$

Consequently, there exists $\bar{x} \in D$ such that

$$\left(G(y, \bar{x}) - H(\bar{x}, y) \right) \cap \text{int}C = \emptyset, \text{ for all } y \in D.$$

For the last assertion, we assume that there exists a pointed closed convex cone \tilde{C} with $C \setminus \{0\} \subset \text{int}(\tilde{C})$. By a similar argument as above, where $C := \tilde{C}$, there exists a point $\bar{x} \in D$ such that

$$\left(G(y, \bar{x}) - H(\bar{x}, y) \right) \cap \text{int}(\tilde{C}) = \emptyset, \text{ for all } y \in D.$$

So that there exists $\bar{x} \in D$ such that

$$\left(G(y, \bar{x}) - H(\bar{x}, y) \right) \cap C \setminus \{0\} = \emptyset, \text{ for all } y \in D.$$

From there completing the proof.

3.2. Some applications

In this subsection, we lead to some sufficient conditions on existence of solutions of general vector α optimization problems (where $\alpha \in \{P, I, W, Pr\}$) and the problems (UPQEP), (LPQUP), (UWQEP) and (LWQEP).

Theorem 3.2.1. *We suppose that all the following conditions are fulfilled*

(A) $G(y, x, x) = H(y, x, x) = \{0\}$ for all $y \in K$, $x \in D$;

- (B) For all $y \in K$, the multivalued mapping $G(y, \cdot, \cdot) : D \times D \longrightarrow 2^Y$ is upper C -monotone*;
- (C) For all $x \in D$, $x = \sum_{i \in I} \lambda_i x_i$, where $x_i \in D$, $\lambda_i \in [0; 1]$ for all $i \in I$, $\sum_{i \in I} \lambda_i = 1$, I is finite index set,
- $$G(y, z, x) \subset \sum_{i \in I} \lambda_i G(y, z, x_i) - C, \text{ for all } (y, z) \in K \times D;$$
- (D) For all $(y, x) \in K \times D$, the multivalued mapping $H(y, x, \cdot) : D \longrightarrow 2^Y$ is C -convex on D ;
- (E) For all $(y, x) \in K \times D$, the set $A(y, x) := \{x' \in D : G(y, x, x') - H(y, x', x) \subset \text{int}C\}$ is open in D ;
- (F) S has nonempty values and $D \setminus S(x) \subset M(x)$ for all $x \in D$, where $M : D \longrightarrow 2^D$ is given by

$$M(x) = \{x' \in D \mid G(y, x', x) - H(y, x, x') \subset \text{int}C, \text{ for some } y \in T(x, x')\}.$$

Then there exists a point $\bar{x} \in D$ such that $\bar{x} \in S(\bar{x})$ and

$$F(y, \bar{x}, x) \not\subset -\text{int}(C), \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x).$$

Furthermore, assume that there exists a pointed closed convex cone \tilde{C} with $C \setminus \{0\} \subset \text{int}(\tilde{C})$, then there exists a point $\bar{x} \in D$ such that $\bar{x} \in S(\bar{x})$ and

$$F(y, \bar{x}, x) \not\subset -(C \setminus \{0\}), \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x).$$

Proof. For any fixed $y \in K$. According to Theorem 3.1.8, there exists $\bar{x} \in D$ such that

$$G(y, x, \bar{x}) - H(y, \bar{x}, x) \not\subset \text{int}C \quad \text{for all } x \in D.$$

It is not difficult to see that $S(\bar{x}) \subset D$ and $T(\bar{x}, x) \subset K$. Therefore

$$G(y, x, \bar{x}) - H(y, \bar{x}, x) \not\subset \text{int}C \quad \text{for all } x \in S(\bar{x}), y \in T(\bar{x}, x). \quad (9)$$

From there we must show that $\bar{x} \in S(\bar{x})$. Posit to the contrary that, $x \notin S(x)$ for all $x \in D$. We consider the multivalued mapping $M : D \longrightarrow 2^D$ is defined as

$$M(x) = \{x' \in D \mid G(y, x', x) - H(y, x, x') \subset \text{int}C, \text{ for some } y \in T(x, x')\}.$$

By hypotheses, for every $x \in D$, it follows that $S(x) \neq \emptyset$ and $D \setminus S(x) \subset M(x)$. Hence $x \in M(x)$ for all $x \in D$. Next, we consider the multivalued mapping $N : D \longrightarrow 2^D$ is defined as

$$N(x) = \{x' \in D \mid G(y, x', x) - H(y, x, x') \not\subset \text{int}C, \text{ for all } x \in S(x'), y \in T(x, x')\}.$$

It follows from (9) that $\bar{x} \in N(\bar{x})$ and $N(x) = D \setminus M(x)$ for all $x \in D$. Consequently, $x \notin N(x)$ for all $x \in D$ and this leads to a contradiction. So, there exists $\bar{x} \in D$ such that $\bar{x} \in S(\bar{x})$ and

$$F(y, \bar{x}, x) \not\subset -\text{int}(C), \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x).$$

On the other hand, by hypotheses there exists a pointed closed convex cone \tilde{C} with $C \setminus \{0\} \subset \text{int}(\tilde{C})$. By a similar argument as above, where $C := \tilde{C}$, there exists $\bar{x} \in D$ such that $\bar{x} \in S(\bar{x})$ and

$$F(y, \bar{x}, x) \not\subset -(C \setminus \{0\}), \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x),$$

which the claim follows.

Theorem 3.2.2. *Assume that all the following conditions are fulfilled*

(A) $G(y, x, x) = H(y, x, x) = \{0\}$ for all $y \in K, x \in D$;

(B) For all $y \in K$, the multivalued mapping $G(y, \cdot, \cdot) : D \times D \rightarrow 2^Y$ is upper C -monotone*;

(C) For all $x \in D$, $x = \sum_{i \in I} \lambda_i x_i$, where $x_i \in D, \lambda_i \in [0; 1]$ for all $i \in I, \sum_{i \in I} \lambda_i = 1, I$ is finite index set,

$$G(y, z, x) \subset \sum_{i \in I} \lambda_i G(y, z, x_i) - C, \text{ for all } (y, z) \in K \times D.$$

(D) For all $(y, x) \in K \times D$, the multivalued mapping $H(y, x, \cdot) : D \rightarrow 2^Y$ is C -convex;

(E) For all $(y, x) \in K \times D$, the set $A(y, x) := \{x' \in D : (G(y, x, x') - H(y, x', x)) \cap \text{int}C \neq \emptyset\}$ is open in D ;

(F) S has nonempty values and $D \setminus S(x) \subset M(x)$ for all $x \in D$, where $M : D \rightarrow 2^D$ is given by

$$M(x) = \{x' \in D \mid (G(y, x', x) - H(y, x, x')) \cap \text{int}C \neq \emptyset, \text{ for some } y \in T(x, x')\}.$$

Then there exists a point $\bar{x} \in D$ such that $\bar{x} \in S(\bar{x})$ and

$$F(y, \bar{x}, x) \cap -\text{int}(C) = \emptyset, \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x).$$

Furthermore, assume that there exists a pointed closed convex cone \tilde{C} with $C \setminus \{0\} \subset \text{int}(\tilde{C})$, then there exists $\bar{x} \in D$ such that $\bar{x} \in S(\bar{x})$ and

$$F(y, \bar{x}, x) \cap -(C \setminus \{0\}) = \emptyset, \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x).$$

Proof. For any fixed $y \in K$. Making use of Theorem 3.1.8 we get there exists $\bar{x} \in D$ such that

$$\left(G(y, x, \bar{x}) - H(y, \bar{x}, x) \right) \cap \text{int}C = \emptyset \quad \text{for all } x \in D.$$

It is clear that $S(\bar{x}) \subset D$ and $T(\bar{x}, x) \subset K$. Thus

$$\left(G(y, x, \bar{x}) - H(y, \bar{x}, x) \right) \cap \text{int}C = \emptyset \quad \text{for all } x \in S(\bar{x}), y \in T(\bar{x}, x). \quad (10)$$

To finish the proof we must prove that $\bar{x} \in S(\bar{x})$. Posit to the contrary that, $x \notin S(x)$ for all $x \in D$.

We define the multivalued mapping $M : D \rightarrow 2^D$ is given by

$$M(x) = \{x' \in D \mid \left(G(y, x', x) - H(y, x, x') \right) \cap \text{int}C \neq \emptyset, \text{ for some } y \in T(x, x')\}.$$

By hypotheses, for all $x \in D$, $S(x) \neq \emptyset$ and $D \setminus S(x) \subset M(x)$. Hence $x \in M(x)$ for all $x \in D$. We next consider the multivalued mapping $N : D \rightarrow 2^D$ by

$$N(x) = \{x' \in D \mid \left(G(y, x', x) - H(y, x, x') \right) \cap \text{int}C = \emptyset, \text{ for all } x \in S(x'), y \in T(x, x')\}.$$

By direct applying (10), yields that $\bar{x} \in N(\bar{x})$ and $N(x) = D \setminus M(x)$ for all $x \in D$. Consequently $x \notin N(x)$ for all $x \in D$ and this is a contradiction. So, there exists $\bar{x} \in D$ such that $\bar{x} \in S(\bar{x})$ and

$$F(y, \bar{x}, x) \cap -\text{int}(C) = \emptyset, \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x).$$

Suppose, in addition, that there exists a pointed closed convex cone \tilde{C} with $C \setminus \{0\} \subset \text{int}(\tilde{C})$. In the similar way as above, where $C := \tilde{C}$, there exists $\bar{x} \in D$ such that $\bar{x} \in S(\bar{x})$ and

$$F(y, \bar{x}, x) \cap -(C \setminus \{0\}) = \emptyset, \text{ for all } x \in S(\bar{x}), y \in T(\bar{x}, x)$$

and the claim follows.

Theorem 3.2.3. *Assume that the C -convex vector valued function $F : D \rightarrow Y$ is upper C -continuous on D . Then*

(A) *There exists $\bar{x} \in D$ such that*

$$(GVOP)_W : F(\bar{x}) \cap W\text{Min}(F(D)|C) \neq \emptyset.$$

Furthermore, if there exists a pointed closed convex cone \tilde{C} with $C \setminus \{0\} \subset \text{int}(\tilde{C})$, then there exists $\bar{x} \in D$ such that

$$(GVOP)_P: F(\bar{x}) \cap P\text{Min}(F(D)|C) \neq \emptyset.$$

In addition we also have

$$P\text{Min}(F(D)|C) \neq \emptyset, \quad W\text{Min}(F(D)|C) \neq \emptyset.$$

(B) If the problem $(GVOP)_{P_I}$ has solutions then the problems $(GVOP)_\alpha$ for $\alpha \in \{P, I, W\}$ also has solutions.

Proof. Let us consider the multivalued mappings H and G from $D \times D$ into 2^Y be given respectively as $H(x, y) = \{F(y) - F(x)\}$, $\forall (x, y) \in D \times D$ and $G(x, y) = \{0\}$, $\forall (x, y) \in D \times D$. Obviously, G satisfies all the conditions (A), (B) and (C) of Theorem 3.1.3 and furthermore $H(x, x) = \{F(x) - F(x)\} = \{0\}$ for all $x \in D$. So that condition (A) is satisfied. For any fixed $x \in D$, we must show that the multivalued mapping $H(x, \cdot) : D \rightarrow 2^Y$ is C -convex. In fact, for any $a, b \in D$ and $t \in [0; 1]$, if we pick $z = ta + (1 - t)b$ then $z \in D$ as D is convex subset in X . By hypotheses, for any $x \in D$, it is obvious that $tF(x) + (1 - t)F(x) = F(x)$. Consequently

$$\begin{aligned} tH(x, a) + (1 - t)H(x, b) &= tF(a) + (1 - t)F(b) - \left(tF(x) + (1 - t)F(x) \right) \\ &\subset F(ta + (1 - tb)) + C - \left(tF(x) + (1 - t)F(x) \right) \\ &\subset F(z) - F(x) + C = H(x, z) + C, \end{aligned}$$

yields that the multivalued mapping $H(x, \cdot)$ is C -convex. Finally, for all $y \in D$, in view of Remark 3.1.2, the set $A(y) := \{x \in D : F(x) - F(y) \subset \text{int}C\}$ is open on D . By taking account of Theorem 3.1.3 there exists $\bar{x} \in D$ such that $F(\bar{x}) - F(y) \not\subset \text{int}(C)$, for all $y \in D$. From here we conclude that there exists $\bar{y} \in F(\bar{x})$ such that

$$F(D) \cap \left(\{\bar{y}\} - \text{int}(C) \right) = \emptyset.$$

According to Luc [7, Proposition 2.3, p. 41-42], yields that

$$\bar{y} \in F(\bar{x}) \cap W\text{Min}(F(D)|C).$$

Therefore the problem $(GVOP)_W$ has solution. Furthermore, there exists $\bar{x} \in D$ such that

$$F(\bar{x}) - F(y) \not\subset (C \setminus \{0\}), \text{ for all } y \in D,$$

then there exists $\bar{y} \in F(\bar{x})$ such that $F(D) \cap (\bar{y} - C) = \{\bar{y}\}$. Making use of Proposition 2.3 in Luc [7, p. 41-42], we get

$$\bar{y} \in F(\bar{x}) \cap PMin(F(D) | C).$$

It means that the problem $(GVOP)_P$ has solution. For the last assertion: Obviously, if the problem $(GVOP)_{Pr}$ has solutions, then by using Proposition 2.3 of Luc [7], we get the problems $(GVOP)_P$, $(GVOP)_I$ and $(GVOP)_W$ has also solutions. The proof is completed.

As applications of the theorems 3.1.3 and 3.1.8, a sufficient condition on the existence of equilibrium points of the vector valued function $T : D_1 \times D_2 \subset X_1 \times X_2 \longrightarrow Y$ with respect to C is stated as follows

Theorem 3.2.4. *Let X_1, X_2 and Y be Hausdorff locally convex topological vector spaces, let $D_1 \subset X_1$, $D_2 \subset X_2$ be nonempty compact convex subsets in X_1 and X_2 respectively and let C be a pointed closed convex cone in Y . For a given vector valued function $T : D_1 \times D_2 \longrightarrow Y$. Assume, in addition, that the following conditions are fulfilled*

(A) *T is C -convex and upper C -continuous in the first variable;*

(B) *T is C -concave and lower C -continuous in the second variable;*

Then there exists the pair $(\bar{x}_1, \bar{x}_2) \in D_1 \times D_2$ such that

$$T(y_1, \bar{x}_2) - T(\bar{x}_1, y_2) \not\subset -intC \quad \text{for all } (y_1, y_2) \in D_1 \times D_2.$$

In addition, we assume that there exists a pointed closed convex cone \tilde{C} with $C \setminus \{0\} \subset int(\tilde{C})$, then there exists a point $(\bar{x}_1, \bar{x}_2) \in D_1 \times D_2$ such that

$$T(y_1, \bar{x}_2) - T(\bar{x}_1, y_2) \not\subset -(C \setminus l(C)) \quad \text{for all } (y_1, y_2) \in D_1 \times D_2.$$

Proof. Firstly, we prove that there exists the pair $(\bar{x}_1, \bar{x}_2) \in D_1 \times D_2$ such that

$$T(y_1, \bar{x}_2) - T(\bar{x}_1, y_2) \not\subset -intC \quad \text{for all } (y_1, y_2) \in D_1 \times D_2. \quad (11)$$

We set

$$X = X_1 \times X_2, \quad D = D_1 \times D_2.$$

Consider the multivalued mappings G and H from $D \times D$ into 2^Y are defined respectively by

$$H(x, y) = \{T(y_1, x_2) - T(x_1, y_2)\} \quad \text{for all } x = (x_1, x_2), y = (y_1, y_2) \in D$$

$$\text{and} \quad G(x, y) = \{0\} \quad \text{for all } x = (x_1, x_2), y = (y_1, y_2) \in D.$$

It is clear that the multivalued mapping G satisfies all the conditions (A), (B) and (C) of Theorem 3.1.3 and the multivalued mapping H satisfies the condition (A). For any fixed $x = (x_1, x_2) \in D$, we show that $H(x, \cdot) : D \rightarrow 2^Y$ is C -convex. In fact, for all $a = (a_1, a_2), b = (b_1, b_2) \in D$, for all $t \in [0; 1]$, denote by $z_i = ta_i + (1-t)b_i \in D_i, i = 1, 2$. Since D_1, D_2 are nonempty convex subsets in X_1 and X_2 respectively, thus $D = D_1 \times D_2$ is a nonempty convex subset in $X = X_1 \times X_2$. Let us fix $z = (z_1, z_2) \in D$. Since T is C -convex in the first variable and C -concave in the second variable and $C + C \subset C$, hence the following inclusions hold

$$\begin{aligned} tH(x, a) + (1-t)H(x, b) &= \{tT(a_1, x_2) + (1-t)T(b_1, x_2)\} - \{tT(x_1, a_2) + (1-t)T(x_1, b_2)\} \\ &\subset \{T(ta_1 + (1-tb_1), x_2)\} + C - \{T(x_1, ta_2 + (1-t)b_2)\} \\ &\subset \{T(z_1, x_2) - T(x_1, z_2)\} + C + C \subset H(x, z) + C. \end{aligned}$$

Thus the multivalued mapping $H(x, \cdot)$ is C -convex on D . Finally for all $y = (y_1, y_2) \in D$, we show that the set

$$\begin{aligned} A(y) &:= \{x = (x_1, x_2) \in D = D_1 \times D_2 : G(y, x) - H(x, y) \subset \text{int}C\} \\ &= \{x \in D \mid \{T(x_1, y_2)\} - \{T(y_1, x_2)\} \subset \text{int}C\} \end{aligned}$$

is open on D . Because $T(\cdot, y_2)$ is upper C -continuous in the first variable and $T(y_1, \cdot)$ is lower C -continuous in the second variable, thus $T(\cdot, y_2) - T(y_1, \cdot)$ is upper C -continuous. Making use of Remark 3.1.2, we get $A(y)$ is open subset in D . Furthermore, by using Theorem 3.1.2, yields there exists $\bar{x} = (\bar{x}_1, \bar{x}_2) \in D = D_1 \times D_2$ such that

$$G(y, \bar{x}) - H(\bar{x}, y) \not\subset \text{int}(C), \quad \text{for all } y = (y_1, y_2) \in D = D_1 \times D_2.$$

This leads to there exists $(\bar{x}_1, \bar{x}_2) \in D$ such that (11) holds. Finally, we suppose that there exists a pointed closed convex cone \tilde{C} with $C \setminus \{0\} \subset \text{int}(\tilde{C})$, then by virtue of Theorem 3.1.2, where

$C := \widetilde{C}$, there exists $\bar{x} = (\bar{x}_1, \bar{x}_2) \in D = D_1 \times D_2$ such that

$$G(y, \bar{x}) - H(\bar{x}, y) \not\subset -(C \setminus l(C)), \text{ for all } y = (y_1, y_2) \in D = D_1 \times D_2.$$

This implies there exists $(\bar{x}_1, \bar{x}_2) \in D_1 \times D_2$ such that $T(y_1, \bar{x}_2) - T(\bar{x}_1, y_2) \not\subset -(C \setminus l(C))$ for all $(y_1, y_2) \in D_1 \times D_2$, which completes the proof.

Theorem 3.2.5. *Let X_i ($i \in I$, $\text{card}(I) = n$) be Hausdorff locally convex topological vector spaces. For each $i \in I$, let $D_i \subset X_i$ be nonempty compact subsets. Let*

$$D = D_1 \times D_2 \times \dots \times D_n = \prod_{i=1}^n D_i.$$

For every $i \in I$, $F_i : D \rightarrow Y$. Assume, furthermore, that for each $i \in I$ such that

(i) $F_i : D \rightarrow Y$ is C -continuous on D ;

(ii) $x^i = \{x_j\}_{j \in I \setminus i} \in D \setminus D_i$;

(iii) The vector valued functions $F_i(x^i, \cdot) : D_i \rightarrow Y$ are C -convex on D_i .

Then there exists $\bar{x} = (\bar{x}_i)_{i \in I} \in D$ such that for all $i \in I$,

$$F_i(\bar{x}^i, y_i) - F_i(\bar{x}) \not\subset -\text{int}C, \text{ for all } (y_i)_i \in D.$$

In addition, we assume that there exists a pointed closed convex cone \widetilde{C} such that $C \setminus \{0\} \subset \text{int}(\widetilde{C})$, then there exists $\bar{x} = (\bar{x}_i)_{i \in I} \in D$ such that for all $i \in I$,

$$F_i(\bar{x}^i, y_i) - F_i(\bar{x}) \not\subset -(C \setminus l(C)), \text{ for all } (y_i)_i \in D.$$

Proof. Let $X = \prod_{i=1}^n X_i$ and consider the multivalued mappings $G, H : D \times D \rightarrow 2^Y$ be given respectively as

$$G(x, y) = \{0\},$$

$$H(x, y) = \left\{ \sum_{i=1}^n (F_i(x^i, y_i) - F_i(x)) \right\}$$

for all $x = (x_i)_{i \in I}, y = (y_i)_{i \in I} \in D$. By a similar argument as in the proof of Theorem 3.2.5, yields there exists $\bar{x} = (\bar{x}_i)_{i \in I} \in D$ such that

$$G(y, \bar{x}) - H(\bar{x}, y) \not\subset \text{int}C, \text{ for all } y = (y_i)_{i \in I} \in D.$$

In other words,

$$G(y, \bar{x}) - H(\bar{x}, y) = -\left\{ \sum_{i=1}^n (F_i(x^i, y_i) - F_i(x)) \right\} \notin \text{int}C,$$

for all $y = (y_i)_{i \in I} \in D$. Now, for any $i \in I$, $x_i \in D_i$ be arbitrary, let $y = (\bar{x}_i, y_i)$, then we obtain

$$-\left(F_i(\bar{x}^i, y_i) - F_i(\bar{x}) \right) \notin \text{int}C,$$

which is equivalent to

$$F_i(\bar{x}^i, y_i) - F_i(\bar{x}) \notin -\text{int}C.$$

From there we conclude that there is a point \bar{x} such that for all $i \in I$,

$$F_i(\bar{x}^i, y_i) - F_i(\bar{x}) \notin -\text{int}C, \text{ for all } (y_i)_{i \in I} \in D.$$

Moreover, we assume that there exists a pointed closed convex cone \tilde{C} such that $C \setminus \{0\} \subset \text{int}(\tilde{C})$, then in a similar way as above, it follows that there exists $\bar{x} \in D$ such that

$$F_i(\bar{x}^i, y_i) - F_i(\bar{x}) \notin -(C \setminus l(C)), \text{ for all } (y_i)_{i \in I} \in D, \forall i \in I,$$

which completes the proof.

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