数理解析研究所講究録
1068 巻 1998 年 164-170

Lagrange Duality of Set-Valued Optimization with Natural Criteria*

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Abstract

Set optimization problems with objective set-valued maps are considered, and some criteria of solutions are defined. Also, cone lower semicontinuities of set-valued maps are introduced, and existence theorems of solutions of such problems are established. Moreover, some duality results of these problems are investigated.

1 Introduction

We observe a set-valued optimization problem (SP) as follows:

$$\text{(SP)} \qquad \begin{array}{ll} \text{Minimize} & F(x) \\ \text{subject to} & x \in S \end{array}$$

where X is a set, $(Y, \leq)$ an ordered vector space, F a map from X to 2^Y, and S a nonempty subset of $\mathrm{Dom}(F) = \{x \in X \mid F(x) \neq \emptyset\}$. This type of set-valued optimization problem has been developed as a generalization of vector-valued optimization problems for around twenty years. In many paper concerned with set-valued optimization(for example [2, 5, 4, 6, 7, 11]), we can see that a minimal solution $x_0 \in S$ is defined such as:

$$F(x_0) \cap \mathrm{Min} \bigcup_{x \in S} F(x) \neq \emptyset$$

and this problem are often called 'vector optimization with set-valued maps.' However the criterion of solutions is sometimes not suitable for set-valued optimization because it is only based on simple comparisons between vectors though our problem is set-valued optimization.

*This research is partially supported by Grant-in-Aid for Scientific Research from the Ministry of Education, Science and Culture of Japan, No. 09740146

Our aim of this paper is to introduce some natural, suitable, and proper criteria based on comparisons between values of the (set-valued) objective map for set-valued optimization, and investigate some properties concerned with the problem. In this paper, we call such criteria based on the idea above natural criteria for set-valued optimization, see [9].

The organization of this paper is as follows: in Section 2, we formulate our set-valued optimization problem and define two types of notions of solutions. In Section 3, we introduce (natural) lower semicontinuities for set-valued maps, characterize such continuities, and derive some existence theorems of solutions by using the lower semicontinuities. Finally, we show some duality theorems for our set-valued optimization in Section 4.

2 Natural Criteria of Set-Valued Optimization

First, we redefine our set-valued minimization problem (SP). Let X be a topological space, $(Y, \leq_K)$ an ordered topological space with an ordering convex cone K, F a map from X to 2^Y, and $S \subset \mathrm{Dom}(F)(= \{x \in X \mid F(x) \neq \emptyset\})$. Our set-valued minimization problem is the following:

$$\text{(SP)} \qquad \text{Minimize} \quad F(x) \qquad \text{subject to} \quad x \in S.$$

To define notions of solutions for our problem, we introduce some relations between two nonempty sets which like the order relation in topological vector spaces; though the number types of such relations is six, we treat two important relations of them, see [8].

In this paper, we define

$$A \leq^l B \overset{\text{def}}{\Longleftrightarrow} A + K \supset B,$$

$$A \leq^u B \overset{\text{def}}{\Longleftrightarrow} A \subset B - K,$$

for nonempty subsets A, B of Y. In these cases, A is said to be smaller than B with l-inequality(resp. u-inequality) if $A \leq^l B$(resp. $A \leq^u B$).

In the above notations, l means *lower* and u means *upper*. Note that $A \leq^l B$ is equivalent to $\mathrm{Min}\, A = \mathrm{Min}\, B$ and $A \leq^u B$ is equivalent to $\mathrm{Max}\, A = \mathrm{Max}\, B$.

By using the set relations above, we introduce two types criteria of minimal solutions in the following definition. In this paper, when we consider l-minimal solution, we assume that F is l-closed map, that is $F(x)$ is l-closed for each $x \in X$ for simple consideration. Also we assume similar assumption, u-closedness of F, when we consider u-minimal solution.

Definition 2.1 [9] An element $x_0 \in S$ is said to be

(i) *l-minimal solution* of (SP) if
for any $x \in S$ with $F(x) \leq^l F(x_0)$, $F(x_0) \leq^l F(x)$ is satisfied;

(ii) *u-minimal solution* of (SP) if
for any $x \in S$ with $F(x) \leq^u F(x_0)$, $F(x_0) \leq^u F(x)$ is satisfied.

3 Semicontinuities of Set-Values Maps and Existence Theorems

To consider existence of solutions of (SP) for our solutions, some cone semicontinuities were introduced in [5, 9].

Definition 3.1 [9] A set-valued map F is said to be l-type lower semicontinuous on S if for any l-closed subset A of Y, $\mathcal{L}^l(A) = \{x \in S | F(x) \leq^l A\}$ is closed.

Definition 3.2 [9] A set-valued map F is said to be l-type quasi lower semicontinuous at $x_0 \in S$ if for each net $\{x_\lambda\}$ converges to x_0 with $\{F(x_\lambda)\}$ is l-decreasing, that is, $F(x_{\lambda'}) \leq^l F(x_\lambda)$ for $\lambda < \lambda'$, $F(x_0) \leq^l \operatorname{Lim\,sup}_\lambda(F(x_\lambda) + K)$ is satisfied. A set-valued map F is said to be l-type quasi lower semicontinuous on S if it is l-type quasi lower semicontinuous at each point of S.

Definition 3.3 [5] A set-valued map F is said to be upper K-semicontinuous at $x_0 \in S$ if for any open set V with $V \leq^l F(x_0)$, there exists a neighborhood U of x_0 such that $x \in U$ implies $V \leq^l F(x)$; A set-valued map F is said to be upper K-semicontinuous on S if it is upper K-semicontinuous at each point of S.

Now we can see some characterization with respect to these lower semicontinuities.

Proposition 3.1 [9] Let F be a l-closed set-valued map. Then we have the following:

(i) upper K-semicontinuity on S implies l-type lower semicontinuity on S;
(ii) l-type lower semicontinuity on S implies l-type quasi lower semicontinuity on S.

Also, if X and Y are finite dimensional and F is locally bounded, then we have

(iv) l-type lower semicontinuity on S implies upper K-semicontinuity on S.

Moreover, Y is the real-field, and F is a singleton map, then l-type lower semicontinuity and upper K-semicontinuity are equivalent to to the ordinary lower semicontinuity of real-valued functions.

Note that quasi lower semicontinuity is more weaker than another semicontinuities.

Now, we investigate u-type lower semicontinuities of set-valued maps.

Definition 3.4 [9] A set-valued map F is said to be u-type lower semicontinuous on S if for any u-closed subset A of Y, $\mathcal{L}^u(A) = \{x \in S | F(x) \leq^u A\}$ is closed.

Definition 3.5 [9] A set-valued map F is said to be u-type quasi lower semicontinuous at $x_0 \in S$ if for each net $\{x_\lambda\}$ converges to x_0 with $\{F(x_\lambda)\}$ is u-decreasing, that is, $F(x_{\lambda'}) \leq^u F(x_\lambda)$ for $\lambda < \lambda'$, $F(x_0) \leq^u \operatorname{Lim\,sup}_\lambda(F(x_\lambda) + K)$ is satisfied. A set-valued map F is said to be u-type quasi lower semicontinuous on S if it is u-type quasi lower semicontinuous at each point of S.

Definition 3.6 [5] A set-valued map F is said to be lower K-semicontinuous at $x_0 \in S$ if for any open set V with $V \cap F(x_0) \neq \emptyset$, there exists a neighborhood U of x_0 such that $x \in U$ implies $V \cap (F(x) - K) \neq \emptyset$; A set-valued map F is said to be lower K-semicontinuous on S if it is lower K-semicontinuous at each point of S.

Now we can see some characterization with respect to these lower semicontinuities.

Proposition 3.2 [9] Let F be a u-closed set-valued map. Then we have the following:

(i) u-type lower semicontinuity on S implies u-type quasi lower semicontinuity on S.

Also, if X and Y are finite dimensional and F is locally bounded, then we have

(iii) u-type lower semicontinuity on S is equivalent to lower K-semicontinuity on S.

Moreover, Y is the real-field, and F is a singleton map, then u-type lower semicontinuity and lower K-semicontinuity are equivalent to to the ordinary lower semicontinuity of real-valued functions.

Now, we consider existence theorems for l-type and u-type minimal solutions.

Theorem 3.1 [9] Let X be a topological space and Y an ordered topological vector space. If S is a nonempty compact subset of X and $F : S \to 2^Y$ is a l-type quasi lower semicontinuous and l-closed set-valued map, then there exists a l-type minimal solution of (SP).

Theorem 3.2 [9] Let X be a topological space and Y an ordered topological vector space. If S is a nonempty compact subset of X and $F : S \to 2^Y$ is a u-type quasi lower semicontinuous and u-closed set-valued map, then there exists a u-type minimal solution of (SP).

By using one of the above theorems, we can prove the following:

Corollary 3.1 Let X be a topological space, S a nonempty compact subset of X, and $f : S \to 2^Y$ is a lower semicontinuous, then there exists an element $x_0 \in S$ such that $f(x_0) = \inf_{x \in S} f(x)$.

Let Y^* be the topological dual space of Y, θ^* the null vector of Y^*, and K^+ the positive polar cone of K, that is, $K^+ = \{y^* \in Y^* | \langle y^*, k\rangle \geq 0, \forall k \in K\}$.

Theorem 3.3 [9] Let (X, d) be a complete metric space, Y an ordered locally convex space with the cone K. Also, F be a map from X to 2^Y satisfying the following conditions:

- there exists $y^* \in K^+ \setminus \{\theta^*\}$ such that
  - $\inf \langle y^*, F(x)\rangle$ is finite for each $x \in S$
  - $F(x_1) \leq^l F(x_2), x_1, x_2 \in S \Rightarrow \inf \langle y^*, F(x_2)\rangle - \inf \langle y^*, F(x_1)\rangle \geq d(x_2, x_1)$

- $F : S \to 2^Y$ is l-type lower semicontinuous and l-closed.

Then, there exists a l-type minimal solution of (SP).

Theorem 3.4 [9] Let (X, d) be a complete metric space, Y an ordered locally convex space with the cone K. Also, F be a map from X to 2^Y satisfying the following conditions:

- there exists $y^* \in K^+ \setminus \{\theta^*\}$ such that
  - $\inf \langle y^*, F(x)\rangle$ is finite for each $x \in S$
  - $F(x_1) \leq^u F(x_2), x_1, x_2 \in S \Rightarrow \sup \langle y^*, F(x_2)\rangle - \sup \langle y^*, F(x_1)\rangle \geq d(x_2, x_1)$
- $F : S \to 2^Y$ is u-type lower semicontinuous and u-closed.

Then, there exists a u-type minimal solution of (SP).

Using one of the above theorems, we can show Phelps' theorem, see [1]:

Corollary 3.2 Let $(Y, \|\cdot\|)$ be a Banach space, D a closed nonempty subset of Y, and K a convex cone of Y. If there exist $y^* \in K^+$ and $\alpha > 0$ such that

(i) $\langle y^*, \cdot\rangle$ is bounded from below on D and
(ii) $K \subset \{y \in Y \mid \langle y^*, y\rangle + \alpha\|y\| \leq 0\}$.

Then $\operatorname{Min} D = \operatorname{Ext}_K D \neq \emptyset$.

4 Duality of Set-Valued Optimization

In this section, we consider a l-type set-valued minimization problem with an inequality constraint (SP) and its dual problem (SD).

$$\text{(SP)} \qquad l\text{-Minimize} \quad F(x) \qquad \text{subject to} \quad G(x) \leq^l \theta$$

$$\text{(SD)} \qquad l\text{-Maximize} \quad \Phi(T) \qquad \text{subject to} \quad T \in \mathcal{L}_+(Y, Z)$$

where, X is a nonempty set, $(Y, \leq_K)$, $(Z, \leq_L)$ ordered vector spaces with ordering cones K, L, respectively, $F : X \to 2^Z$, $G : X \to 2^Y$, $\mathcal{L}(Y, Z) = \{T : Y \to Z \mid T \text{ is linear}\}$, $\mathcal{L}_+(Y, Z) = \{T \in \mathcal{L}(Y, Z) \mid T(K) \subset L\}$, $\operatorname{Gr}(G) = \{(x, y) \in X \times Y \mid y \in G(x)\}$ and $\Phi : \mathcal{L}(Y, Z) \to 2^Z$ defined by $\Phi(T) = l\text{-}\operatorname{Min}\{F(x) + T(y) \mid (x, y) \in \operatorname{Gr}(G)\}$.

Definition 4.1 (Solutions) x_0 is said to be

(i) an l-feasible solution of (SP) if $G(x) \leq^l \theta$;

(ii) an l-solution of (SP) if x_0 is l-feasible and

$$x \in X, G(x) \leq^l \theta, F(x) \leq^l F(x_0) \text{ implies } F(x_0) \leq^l F(x).$$

T_0 is said to be

(i) a feasible solution of (SD) if

$$T_0 \in \mathcal{L}_+(Y, Z) \text{ and } \Phi(T) \neq \emptyset;$$

(ii) an l-solution of (SD) if T_0 is feasible and there exists $A_0 \in \Phi(T_0)$ such that

$$T_1 \in \mathcal{L}_+(Y, Z), A_1 \in \Phi(T), A_0 \leq^l A_1 \text{ implies } A_1 \leq^l A_0$$

Proposition 4.1 (Weak Duality)
Let x_0 be an l-feasible solution of (SP), T_1 an l-feasible solution of (SD), and (x_1, y_1) an element of $\mathrm{Gr}(G)$ satisfying $F(x_1) + T_1(y_1) \in \Phi(T_1)$. Then,

$$F(x_0) \leq^l F(x_1) + T_1(y_1) \text{ implies } F(x_1) + T_1(y_1) \leq^l F(x_0)$$

Definition 4.2 (Lagrangian Function) For $x \in X$, $y \in Y$, $T \in \mathcal{L}(Y, Z)$,

$$L(x, y, T) = F(x) + T(y).$$

In usual, y is an element of $G(x)$.

Definition 4.3 (Saddle Point)
$(x_0, y_0, T_0) \in \mathrm{Gr}(G) \times \mathcal{L}_+(Y, Z)$ is said to be an l-saddle point of L if

(i) $L(x, y, T_0) \leq^l L(x_0, y_0, T_0), (x, y) \in \mathrm{Gr}(G) \Rightarrow L(x_0, y_0, T_0) \leq^l L(x, y, T_0)$
(ii) $L(x_0, y_0, T_0) \leq^l L(x_0, y_0, T), T \in \mathcal{L}_+(Y, Z) \Rightarrow L(x_0, y_0, T) \leq^l L(x_0, y_0, T_0)$

Theorem 4.1 Assume that K is closed, L is solid, and F satisfies the following bounded condition: for each $x \in \mathrm{Dom}(F)$ there exists $y^* \in K^+$ such that

- $\langle y^*, y \rangle > 0$ for each $y \in K \setminus \{\theta\}$;
- $\inf_{y \in F(x)} \langle y^*, y \rangle > -\infty$.

If $(x_0, y_0, T_0) \in \mathrm{Gr}(G) \times \mathcal{L}_+(Y, Z)$ is an l-saddle point of L, then we have

(i) $y_0 \leq \theta$ and $T_0(y_0) = \theta$;
(ii) x_0 is an l-solution of (SP);
(iii) T_0 is an l-solution of (SD).

Theorem 4.2 $(x_0, y_0, T_0) \in \mathrm{Gr}(G) \times \mathcal{L}_+(Y, Z)$ is an l-saddle point of L if and only if

(i) $L(x, y, T_0) \leq^l L(x_0, y_0, T_0), (x, y) \in \mathrm{Gr}(G) \Rightarrow L(x_0, y_0, T_0) \leq^l L(x, y, T_0)$
(ii) $y_0 \leq \theta$ and $T_0(y_0) = \theta$.

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