EXISTENCE THEOREMS FOR THE IMPLICIT COMPLEMENTARITY PROBLEM

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ABSTRACT. Some existence theorems for the general implicit complementarity problem in an infinite dimensional space are considered.

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1. INTRODUCTION.

The study of Complementarity Problems is an interesting and important domain of applied mathematics [1], [5], [8], [10] etc. In this domain, a special chapter is the Implicit Complementarity Problem. It seems that the first Implicit Complementarity Problem was defined in 1973 by Bensoussan and Lions [2], as the mathematical model of some stochastic optimal control problems [2], [3], [4]. Now, it is well known that, the Implicit Complementarity Problem can be used to study the optimal stopping of Markov chains [6].

The first existence results for the Implicit Complementarity are the results obtained by Dolcetta and Mosco [7], [18], [19].

As numerical methods for solving the Implicit Complementarity Problem we remark the iterative methods proposed by Pang [20], [21] and Mosco [22].

In this paper, we study some existence theorems for the general Implicit Complementarity Problem in an infinite dimensional space. This paper can be considered as a complement of our paper [13].

2. DEFINITION OF PROBLEM AND PRELIMINARIES.

Let $\langle E, E^* \rangle$ be a dual system of Banach spaces. Denote by K a pointed convex cone in E, that is, a subset of E satisfying the following properties:

1°) $\mathbf{K} + \mathbf{K} \subseteq \mathbf{K}$ 2°) $\lambda \mathbf{K} \subseteq \mathbf{K}$, for all $\lambda \in \mathbf{R}$ and 3°) $\mathbf{K} \cap (-\mathbf{K}) = \{0\}$.

The closed convex cone $K^* = \{y \in C^* \mid \langle x, y \rangle \ge 0; \text{ for all } x \in K\}$ is called the dual of K.

Given a subset $D \subset E$ and the mappings $S: D \to K$ and $T: D \to E^*$, the Implict Complementarity Problem associated to T, S and K is

$$ICP(T, S, \mathsf{K}): \left| \begin{array}{c} \text{find } x_o \in D \text{ such that} \\ T(x_o) \in \mathsf{K}^* \text{ and} \\ < S(x_o), \ T(x_o) > = 0. \end{array} \right|$$

We find applications and examples of this problem in [2], [3], [4], [6], [7], [18], [19], [20], [21].

When D = K and S(x) = x, for all $x \in K$, the problem ICP(T, S, K) is exactly the nonlinear complementarity problem, which has interesting applications in: Optimization, Game Theory, Economics, Mechanics, etc. [1], [5], [8-15].

If the problem $ICP(T, S, \mathbf{K})$ is defined, we consider the following special variational inequality:

$$SVI(T, S, \mathbf{K}): \begin{bmatrix} \text{find } x_o \in D \text{ such that} \\ < x - S(x_o), \ T(x_o) > \ge 0; \forall x \in \mathbf{K} \end{bmatrix}$$

PROPOSITION 1. The problem SVI(T, S, K) is equivalent to the problem ICP(T, S, K). PROOF. Indeed, if x_o is a solution of the problem SVI(T, S, K) then $S(x_o) \in K$ and we have

(1):
$$\langle x - S(x_0), T(x_0) \rangle \ge 0; \forall x \in \mathbf{K}$$

Let $u \in K$ be an arbitrary element. If we put $x = u + S(x_0)$ in (1) we obtain $\langle u, T(x_0) \rangle \ge 0$, for every $u \in K$, that is, we have $T(x_0) \in K^*$.

If we put x = 0 in (1) we have $\langle S(x_o), T(x_o) \rangle \leq 0$ and since $\langle S(x_o), T(x_o) \rangle \geq 0$ we deduce $\langle S(x_o), T(x_o) \rangle = 0$.

Conversely, let x_o be a solution of the problem ICP(T, S, K). We have, $S(x_o) \in K$, $T(x_o) \in K^*$ and $\langle S(x_o), T(x_o) \rangle = 0$ which imply $\langle x - S(x_o), T(x_o) \rangle \ge 0$, for every $x \in K$.

Given a nonempty subset $D \subset E$ and the mappings $T: D \to E^*$ and $S: D \to K$ we consider the following problem

$$SVI(T, S, D): \begin{bmatrix} \text{find } x_o \in D \text{ such that} \\ < x - S(x_o), \ T(x_o) > \ge 0; \ \forall x \in D \end{bmatrix}$$

To solve the problem SVI(T, S, D) we use the following classical result.

THEOREM 1. A mapping $T_o: D \to 2^D$, where $D \subset X$, have a fixed point if the following conditions are satisfied:

1°): X is a locally convex space and the set D is nonempty, compact, and convex,

2°): the set $T_o(X)$ is nonempty and convex for all $x \in D$ and the preimages $T_0^{-1}(y)$

= $\{x \in D \mid y \in T_o(x)\}$ are relatively open with respect to D, for all $y \in D$.

PROOF. The proof is in [25] [Proposition 9.9, p. 453].

THEOREM 2. Let $D \subset E$ be a nonempty compact convex set, $T: D \to E^*$ and $S: D \to K$ two continuous mappings.

If for every $x \in D$ we have $\langle S(x), T(x) \rangle \leq \langle x, T(x) \rangle$, then the problem SVI(T, S, D) has a solution.

PROOF. If the problem SVI(T, S, D) does not have a solution then,

 $(2): (\forall x \in D) (\exists u \in D) (< u - S(x), \ T(x) > < 0)$

Let $T_o: D \to D$ be the point-to-set mapping defined by, $T_o(x) = \{u \in D \mid \langle u - S(x), T(x) \rangle < 0\}$, for every $x \in D$.

We remark that $T_o(x)$ is nonempty and convex for every $x \in D$.

Since T and S are continuous, the mapping $v \to \langle x - S(v), T(v) \rangle$ is continuous too and we have that $T_o^{-1}(y) = \{x \in D \mid y \in T_o(x)\} = \{x \in D \mid \langle y - S(x), T(x) \rangle < 0\}$ is relatively open with respect to D.

Hence, by Theorem 1 there is an element $x_* \in D$ such that $x_* \in T_o(x_*)$, that is, $\langle x_* - S(x_*)$, $T(x_*) > \langle 0$, which is impossible since for every $x \in D$ we have (by assumption) $\langle S(x), T(x) \rangle \leq \langle x, T(x) \rangle$.

Let K be a pointed convex cone in E. We say that a subset B of K is a base, if B is convex and for every $x \in K \setminus \{0\}$ there is a unique $b_x \in B$ and a unique number $\lambda_x \in R_+ \setminus \{0\}$ such that $x = \lambda_x b_x$.

A closed pointed convex cone $K \subset E$ is locally compact if and only if, it has a compact base [Klee's Theorem].

If $r \in \mathbb{R}_+ \setminus \{0\}$ we denote $K_r^{\leq} = \{x \in \mathbb{K} \mid ||x|| \leq r\}$ and $K_r^{\leq} = \{x \in \mathbb{K} \mid ||x|| < r\}$.

We say that a convex cone $K \subset E$ is a Galerkin cone [10] if there exists a countable family of convex subcones $\{K_n\}_{n \in N}$ of K such that:

- i) K_n is locally compact for every $n \in N$,
- ii) if $n \leq m$ then $\mathbf{K}_n \subseteq \mathbf{K}_m$,
- iii) $\mathbf{K} = \bigcup_{n \in \mathcal{N}} \mathbf{K}_n$

A Galerkin cone will be denoted by $K(K_n)_{n \in N}$.

We recall that if $D \subset E$ is a closed convex set, we say that a continuous operator (not necessary linear) $P: E \to E$ is a projection onto D if P(E) = D and P(x) = x for every $x \in D$.

By the same proof as in our paper [12] we can prove that if $K(K_n)_{n \in N}$ is a Galerkin cone in a Banach space, then for every $n \in N$ there exists a projection P_n onto K_n such that for every $x \in K$ we have $\lim_{n \to \infty} P_n(x) = x$.

Given two Banach spaces (E, || ||) and (F, || ||) we say that an operator (not necessary linear) $T: E \to F$ is strongly continuous if for every sequence $\{x_n\}_{n \in N} \subset E$, weakly convergent to x_* we have that $\{T(x_n)\}_{n \in N}$ is norm convergent to $T(x_*)$.

This class of operators is very important and was intensively studied by Vainberg [24] and Lipkin [17].

3. PRINCIPAL RESULTS.

The principal aim of this paper is to give some existence theorems for the problem $ICP(T, S, \mathbf{K})$.

In this sense, we suppose given a dual system $\langle E, E^* \rangle$ of Banach spaces. We consider on E^* the strong topology.

THEOREM 3. Let $\mathbf{K} \subset E$ be a pointed locally compact cone and $S: \mathbf{K} \rightarrow E$, $T: \mathbf{K} \rightarrow E^*$ continuous mappings. If the following assumptions are satisfied:

1°) there is a number r > 0 such that $S(\mathbf{K}_r^{\leq}) \subseteq \mathbf{K}$,

2°) there is an element $u_o \in K$ such that $S(u_o) \in K$, $||S(u_o)|| < r$ and $(x - S(u_o), T(x)) > 0$, for all $x \in K$ satisfying $r \le ||x|| \le max(r, r_o)$ where r_o is a number such that $sup\{ ||S(u)|| | u \in K_r^{\le} \} \le r_o$,

3°) $\langle S(x), T(x) \rangle \leq \langle x, T(x) \rangle; \forall x \in \mathbf{K}_r^{\leq},$

then the problem ICP(T, S, K) has a solution $x_* \in K_r^{\leq}$ such that $||S(x_*)|| \leq max(r, r_o)$.

PROOF. Since K is locally compact we have that K_r^{\leq} is a convex compact set. Applying Theorem 2 with $D = K_r^{\leq}$, we obtain an element $x_* \in K_r^{\leq}$ such that

$$(3): \langle x - S(x_{\star}), T(x_{\star}) \rangle \geq 0; \forall x \in \mathbf{K}_{r}^{\leq}$$

We have that $S(x_*) \in K$. Two cases are possible:

I) $||S(x_*)|| < r$. If $x \in K$ is an arbitrary element then there is a sufficiently small $\lambda \in [0, 1]$ such that $w = \lambda x + (1 - \lambda)S(x_*) \in K_r^{\leq}$. If in (3) we put x = w we have, $\lambda < x - S(x_*), T(x_*) > \ge 0$, that is, $< x - S(x_*), T(x_*) > \ge 0$ for all $x \in K$ and by Proposition 1 we obtain that x_* is a solution of the problem ICP(T, S < K).

II) $||S(x_*)|| \ge r$. In this case we have $r \le ||S(x_*)|| \le max(r, r_0)$ and by assumption 2°) we obtain,

$$(4): < S(x_*) - S(u_o), \ T(x_*) > \ge 0,$$

and since for every $x \in \mathbf{K}_r^{\leq}$ we have

$$(5): < x - S(x_*), \ T(x_*) > \ge 0$$

we deduce (using (4) and (5)), $\langle x - S(u_0), T(x_*) \rangle = \langle x - S(x_*) + S(x_*) - S(u_0), T(x_*) \rangle = \langle x - S(x_*), T(x_*) \rangle + \langle S(x_*) - S(u_0), T(x_*) \rangle \ge 0$, that is, we have

(6):
$$\langle x - S(u_o), T(x_*) \rangle \geq 0; \forall x \in K_r^{\leq}$$
.

If $x \in K$ is an arbitrary element then there is a sufficiently small $\lambda \in [0, 1[$ such that $v = \lambda x + (1 - \lambda)S(u_0) \in K_r^{\leq}$. Now, if we put x = v in (6) we obtain,

$$(7): \langle x - S(u_0), T(x_*) \rangle \geq 0; \forall x \in \mathbf{K}.$$

Since $||S(u_0)|| < r$ we can put $x = S(u_0)$ in (3) and we deduce,

$$(8): < S(u_0) - S(u_*), \ T(x_*) > \ge 0.$$

From (7) and (8) we obtain

(9):
$$\langle x - S(x_*), T(x_*) \rangle \ge 0; \forall x \in K.$$

Since $S(x_*) \in K$, from (9) and Proposition 1 we obtain that x_* is a solution of the problem ICP(T, S, K) and the proof is finished.

Theorem 3 can be extended to Galerkin cones. To obtain this extension we need to introduce a new concept.

We say that $S: K \to E$ is subordinate to the approximation $(K_n)_{n \in N}$ if there exists $n_o \in N$ such that for every $n \ge n_o$ we have $S(K_n) \subseteq K_n$.

In [13] we indicated some examples of mappings with this property.

Independent of us in [16] is defined the concept of F-mapping which is similar to our concept.

In [16] we showed that every DC-mapping can be approximated by an F-mapping while the class of DC-mappings is very reach.

We say that $S: \mathbb{K} \to E$ is **r**-subordinate to the approximation $(\mathbb{K}_n)_{n \in N}$ if there exist r > 0 and $n_o \in N$ such that for every $n \ge n_o$ we have $S(\mathbb{K}_{rn} \le \mathbb{K}_n) \subset \mathbb{K}_n$, where $\mathbb{K}_{rn} \le \{x \in \mathbb{K}_n \mid \|x\| \le r\}$.

REMARK. If $S: K \to E$ is continuous and r-subordinate to the approximation $(K_n)_{n \in N}$ then $S(K_r \leq) \subset K$.

Indeed, if $x \in K_r^{\leq}$ then we have two cases:

a) ||x|| < r. Since K is a Galerkin cone there is a sequence $\{x_n\}_{n \in N}$ such that $x = \lim_{n \to \infty} x_n$ and for every $n \in N$, $x_n \in K_n$.

There exists $n_1 \in N$ such that $||x_n - x|| < r - ||x||$, for every $n \ge n_1$, which implies, $||x_n|| \le ||x_n - x|| + ||x|| < r$.

Since, for every $n \ge max(n_o, n_1)$ we have $S(x_n) \in K_n \subset K$, we obtain by continuity that $S(x) \in K$.

b) ||x|| = r. If for every $n \in N$, $x_n \in K_n \lim_{n \to \infty} x_n = x$ and $r < ||x_n||$ then considering the sequence $y_n = \left(\frac{r}{||x_n||} - \varepsilon_n\right) x_n$, where $0 < \varepsilon_n < \frac{r}{||x_n||}$; $\forall n \in N$ and $\lim_{n \to \infty} \varepsilon_n = 0$ we have that $y_n \in K_n$, $||y_n|| < r$ and

 $\lim_{n\to\infty} y_n = x, \text{ which imply that } S(x) = \lim_{n\to\infty} S(y_n) \in \mathbb{K}.$

THEOREM 4. Let (E, || ||) be a reflexive Banach space and $K(Kn)n \in N$ a Galerkin cone in E. Let $S: K \to E$ and $T: K \to E^*$ be strongly continuous mappings.

If the following assumptions are satisfied:

1°) S is r-subordinate to the approximation $K(Kn)n \in N$,

2°) there exist $m \in N$ and $u_o \in K_m$ such that $||S(u_o)|| < r$, $S(u_o) \in K_m$ and $< x - S(u_o)$, $T(x) > \ge 0$, for all $x \in K_n$ satisfying $r \le ||x_n|| \le \max(r, r_n)$, where r_n is a number such that $\sup\{||S(u)|| \mid u \in K_n^{\le}\} \le r_n$ and for every $n \ge \max(n_o, m)$,

3°) $\langle S(x), T(x) \rangle \leq \langle x, T(x) \rangle; \forall x \in \mathbf{K}_r^{\leq},$

then the problem ICP(T, S, K) has a solution x_* such that $||x_*|| \leq r$.

PROOF. We remark that for every $n \ge max(n_o, m)$ the all assumptions of Theorem 3 are satisfied for every problem $ICP(T, S, \mathbf{K}_n)$ and hence we have a solution x_n^* for each of these problems.

Since for ever x_n^* (with $n \ge max(n_o, m)$) we have $||x_n^*|| \le r$ we have that $\{x_n\}_{n \in N}$ is a bounded sequence.

Because E is reflexive $\{x_n^*\}_{n \in N}$ has a weakly convergent subsequence $\{x_{nk}^*\}_{k \in N}$. We denote again this subsequence by $\{x_n^*\}_{n \in N}$ and we put $x_* = (w) - \lim_{n \to \infty} x_n^*$. We have that $x_* \in K$ and $||x_*|| \leq r$, since K_r^{\leq} is closed and convex. Hence $S(x_*) \in K$.

Let $x \in K$ be an arbitrary element. For every $n \ge max(n_0, m)$ we have,

$$(10): < P_n(x) - S(x_n^*), \ T(x_n^*) > \ge 0,$$

where $\{P_n\}_{n \in N}$ is a sequence of projections. Since S and T are strongly continuous, computing the limit in (10) we obtain,

(11):
$$\langle x - S(x_*), T(x_*) \rangle \ge 0$$
; for all $x \in K$.

The proof is finished since from (11) by Proposition 1 we have that x_* is a solution of the problem ICP(T, S, K).

We consider now the case when $S(\mathbf{K}) \subseteq \mathbf{K}$.

THEOREM 5. Let (E, || ||) be a Banach space, $K \subset E$ a pointed locally compact convex cone and $S:K \rightarrow K$, $T:K \rightarrow E^*$ continuous mappings.

If the following assumptions are satisfied:

1°) $\langle S(x), T(x) \rangle \leq \langle x, T(x) \rangle; \forall x \in \mathbb{K},$

2°) there is r > 0 such that for every $x \in K$ with $r \leq ||x||$ there is an element $v_x \in K$ such that $||v_x|| < r$ and $\langle S(x) - v_x, T(x) \rangle > 0$, then the problem ICP(T, S, K) has a solution x_* such that $||x_*|| < r$.

PROOF. We denote $D_n = \{x \in K \mid ||x|| \le n\}$. Since K is locally compact we have that for every $n \in N$, D_n is a convex compact set.

We apply Theorem 2 with $D = D_n$ and we obtain a solution x_n^* for the problem $SVI(T, S, D_n)$.

So we have:

(12):
$$\begin{cases} \text{for every } n \in N \text{ there is } x_n^* \in D \text{ such that} \\ < S(x_n^*) - v, \ T(x_n^*) > \le 0; \ \forall v \in D_n \end{cases}$$

The sequence $\{x_n^*\}_{n \in \mathbb{N}}$ is bounded. Indeed, supposing the contrary we have $(\forall k > 0)(\exists n \in \mathbb{N})(||x_n^*|| \ge k)$.

If $k \ge r$ then there is a natural number *n* such that, $n \ge ||x_n^*|| \ge k \ge r$. For this x_n^* , by assumption 2°) there is an element $v_{x_n^*} \in K$ such that $||v_{x_n^*}|| < r$ and,

$$(13): < S(x_n^*) - v_{x_n^*}, \ T(x_n^*) > > 0.$$

But, since $||v_{x^*n}|| < r < ||x_n^*|| \le n$, from (12) we have $< S(x_n^*) - v_{x^*n}$, $T(x_n^*) > \le 0$, which is a contradiction of (13).

Hence, $\{x_n^*\}_{n \in N}$ is bounded and because K is locally compact the sequence $\{x_n^*\}_{n \in N}$ has a norm convergent subsequence $\{x_{n_k}^*\}_{k \in N}$.

Let $x_* = \lim_{h \to \infty} x_{n_h}^*$. We show now that x_* is a solution of the problem ICP(T, S, K).

Indeed, if $v \in K$ is an arbitrary element, then there is $m \in N$ such that for every $n \ge m$ we have, $v \in D_n$ and for every $n_k \ge m$, $v \in D_{n_k}$ and $\langle S(x_{n_k}^*) - v, T(x_{n_k}^*) \rangle \le 0$.

Using the continuity of S and T we obtain,

 $\langle S(x_*)-v, T(x_*) \rangle \leq 0$, $\forall v \in K$, that is x_* is a solution of the problem SVI(T, S, K) which, by Proposition 1 is equivalent to the problem ICP(T, S, K). Obviously, by assumption 2°) we must have $||x_*|| < r$.

From Theorem 5 we deduce two important corollaries.

COROLLARY 1. Let $\mathbf{K} \subset E$ be a pointed locally compact cone and $S: \mathbf{K} \to \mathbf{K}$, $T: \mathbf{K} \to E^*$ continuous mappings. If the following assumptions are satisfied:

1°) $\langle S(x), T(x) \rangle \geq \langle x, T(x) \rangle; \forall x \in \mathbf{K},$

2°) there is a number r > 0 such that for every $x \in K$ with $r \le ||x||$ we have $\langle S(x), T(x) \rangle > 0$,

then the problem ICP(T, S, K) has a solution x_* such that $||x_*|| \leq r$.

PROOF. We apply Theorem 5 with $v_* = 0$ for every $x \in K$ satisfying $||x|| \ge r$.

COROLLARY 2. Let $\mathbf{K} \subset E$ be a pointed locally compact cone and $S: \mathbf{K} \to \mathbf{K}, T: \mathbf{K} \to E^*$ continuous mappings. If the following assumptions are satisfied:

1°) $\langle S(x), T(x) \rangle \leq \langle x, T(x) \rangle; \forall x \in \mathbf{K},$

2°) there is a number $r_o \ge 0$ and $u_o \in K$ such that for every $x \in K$ with $r_o \le ||x||$ we have $\langle S(x) - u_o, T(x) \rangle > 0$.

then the problem ICP(T, S, K) has a solution x_* such that $||x_*|| < 1 + max(r_o, ||u_o||)$.

PROOF. If we denote, $r = max(r_o, ||u_o||) + 1$, we have $r > r_o$ and $r > ||u_o||$.

Now, we can apply Theorem 5 since assumption 2°) of this theorem is satisfied with $v_x = u_0$, for every $x \in K$ with $||x|| \ge r$.

REMARK. Condition 2°) of Corollary 2 is satisfied if T is semicoercive with respect to S in the following sense:

$$(\exists u_o \in \mathbf{K}) \left(\lim_{\|x\| \to \infty} \frac{\langle S(x) - u_o, T(x) \rangle}{\|x\|} = +\infty \right)$$

If S(x) = x, for every $x \in K$, this notion is similar to the semicoercivity used by Stampacchia and Lions [22], [23].

Obviously, condition 2°) is satisfied if there is a number $\alpha > 0$ such that $\langle S(x), T(x) \rangle \geq \alpha ||x||^2$, for every $x \in K$.

Finally, we give an extension of Theorem 5 to Galerkin cone.

THEOREM 6. Let (E, || ||) be a reflexive Banach space and $K(K_n)_{n \in N}$ a Galerkin cone in E. Let $S: K \to K$ and $T: K \to E^*$ be strongly continuous mappings.

If the following assumptions are satisfied:

1°) S is subordinate to the approximation $(\mathbf{K})_{n \ n \in N}$,

2°) $< S(x), T(x) > \le < x, T(x) >; \forall x \in K,$

3°) there is a number r > 0 such that for every $n \ge n_0$ and every $x \in K_n$ with $r \le ||x||$ there is an element $v_x \in K_n$ such that $||v_x|| < r$ and $\langle S(x) - v_x, T(x) \rangle > 0$,

then the problem ICP(T, S, K) has a solution x_* such that $||x_*|| \le r$.

PROOF. Since, for every $n \ge n_0$ we have $S(\mathbf{K}_n) \subseteq \mathbf{K}_n$ and the all assumptions of Theorem 5 are satisfied, we have that for every $n \ge n_0$ the problem $ICP(T, S, \mathbf{K}_n)$ has a solution x_n^* .

Because for every $n \ge n_0$ we have $||x_n^*|| < r$ and E is reflexive the sequence $\{x_n^*\}_{n \in N}$ has a weakly convergent subsequence denoted again by $\{x_n^*\}_{n \in N}$. We put $x_* = (w) - \lim_{n \to \infty} x_n^*$.

Now, as in the proof of Theorem 4 we conclude that x_* is a solution of the problem $ICP(T, S, \mathbf{K})$. Obviously, $||x_*|| \leq r$.

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