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Continuity of solutions for parametric generalized quasi-variational relation problems

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Abstract

In this article, we establish sufficient conditions for the solution sets of parametric generalized quasi-variational relation problems with the stability properties such as the upper semicontinuity, lower semi-continuity, the Hausdorff lower semicontinuity, continuity, Hausdorff continuity, and closedness. Our results improve recent existing ones in the literature.

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Introduction and preliminaries

Let X, Y be Hausdorff topological vector spaces and Λ, Γ, M be topological spaces. Let $A \subseteq X$ and $B \subseteq Y$ be nonempty sets. Let $K_1: A \times \Lambda \rightarrow 2^A$, $K_2: A \times \Lambda \rightarrow 2^A$, $T: A \times \Gamma \rightarrow 2^B$ be multifunctions and $R(x, t, y, \mu)$ be a relation linking $x \in A$, $t \in B$, $y \in A$ and $\mu \in M$.

For the sake of simplicity, we adopt the following notations (see [1,2]). Letters w, m , and s are used for weak, middle, and strong, respectively, kinds of considered problems. For subsets U and V under consideration we adopt the notations

$$\begin{aligned} (u, v) w U \times V & \text{ means } \forall u \in U, \exists v \in V, \\ (u, v) m U \times V & \text{ means } \exists v \in V, \forall u \in U, \\ (u, v) s U \times V & \text{ means } \forall u \in U, \forall v \in V, \\ \rho_1(U, V) & \text{ means } U \subseteq V, \\ \rho_2(U, V) & \text{ means } U \cap V \neq \emptyset, \\ (u, v) \bar{w} U \times V & \text{ means } \exists u \in U, \forall v \in V \text{ and similarly for } \bar{m}, \bar{s}, \\ \bar{\rho}_1(U, V) & \text{ means } U \not\subseteq V \text{ and similarly for } \bar{\rho}_2. \end{aligned}$$

Let $\alpha \in \{w, m, s\}$, $\bar{\alpha} \in \{\bar{w}, \bar{m}, \bar{s}\}$, $\rho \in \{\rho_1, \rho_2\}$, and $\bar{\rho} \in \{\bar{\rho}_1, \bar{\rho}_2\}$. We consider the following for parametric generalized quasi-variational relation problem (in short, (QVR_α)):

(QVR_α) : Find $\bar{x} \in K_1(\bar{x}, \lambda)$ such that $(\gamma, t) \alpha K_2(\bar{x}, \lambda) \times T(\bar{x}, \gamma, \gamma)$ satisfying

$$R(\bar{x}, t, \gamma, \mu) \text{ holds.}$$

For each $\lambda \in \Lambda$, $\gamma \in \Gamma$, $\mu \in M$, we let $E(\lambda) := \{x \in A | x \in K_1(x, \lambda)\}$ and let $S_\alpha: \Lambda \times \Gamma \times M \rightarrow 2^A$ be a set-valued mapping such that $S_\alpha(\lambda, \gamma, \mu)$ is the solution set of (QVR_α) .

Throughout the article, we assume that $S_\alpha(\lambda, \gamma, \mu) \neq \emptyset$ for each (λ, γ, μ) in the neighborhoods $(\lambda_0, \gamma_0, \mu_0) \in \Lambda \times \Gamma \times M$.

The parametric generalized quasi-variational relation problems are more general than many following problems.

(a) The parametric variational relation problem (VR):

Let $A, B, X, Y, M = \Gamma = \Lambda, K_1, K_2, T, \alpha = s$ as in (QVR_α) . Then, (QVR_α) becomes (VR) is studied in [3]:

Find $\bar{x} \in K_1(\bar{x}, \lambda)$ such that

$$R(\bar{x}, t, \gamma, \lambda) \text{ holds, } \forall t \in T(\bar{x}, \gamma, \lambda), \forall \gamma \in K_2(\bar{x}, \lambda).$$

(b) The parametric generalized quasi-variational inclusion problem (QGVIP $_\alpha$):

Let $A, B, X, Y, M, \Gamma, \Lambda, K_1, K_2, T$ as in (QVR_α) and let Z be a Hausdorff topological vector space. Given a mapping $F : A \times B \times A \times M \rightarrow 2^Z$, the relation R is defined as follows

$$R(x, t, \gamma, \mu) \text{ holds iff } 0 \in F(x, t, \gamma, \mu).$$

Then, (QVR_α) becomes $(QGVIP_\alpha)$

Find $\bar{x} \in K_1(\bar{x}, \lambda)$ such that $(\gamma, t) \alpha K_2(\bar{x}, \lambda) \times T(\bar{x}, \gamma, \gamma)$ satisfying

$$0 \in F(\bar{x}, t, \gamma, \mu).$$

(c) The parametric quasi-variational inclusion problem ($P_{\alpha\rho}$):

Let $A, B, X, Y, M, \Gamma, \Lambda, K_1, K_2, T, R$ as in (QVR_α) and let Z be a Hausdorff topological vector space. Let $F : A \times B \times A \times M \rightarrow 2^Z$ and $G : A \times B \times A \times M \rightarrow 2^Z$ be multi-valued mappings. The relation R is defined as follows

$$R(x, t, \gamma, \mu) \text{ holds iff } \rho(F(x, t, \gamma, \mu), G(x, t, x, \mu)).$$

Then, (QVR_α) becomes $(P_{\alpha\rho})$ is studied in [1,2]:

Find $\bar{x} \in K_1(\bar{x}, \lambda)$ such that $(\gamma, t) \alpha K_2(\bar{x}, \lambda) \times T(\bar{x}, \gamma, \gamma)$ satisfying

$$\rho(F(\bar{x}, t, \gamma, \mu), G(\bar{x}, t, \bar{x}, \mu)).$$

(d) The parametric vector quasi-equilibrium problems:

Let $A, X, M, \Gamma, \Lambda, K_1 \equiv K_2 \equiv K, T$ as in (QVR_α) and let Y be a Hausdorff topological vector space. Given a mapping $F : A \times A \times M \rightarrow 2^Y$ and $C \subseteq Y$ be a closed subset with nonempty interior, the relation R is defined as follows

$$R(x, t, \gamma, \mu) \text{ holds iff } \rho(F(t, \gamma, \mu), (Y \setminus \text{int}C)).$$

Then, (QVR_α) becomes the parametric vector quasi-equilibrium problems is studied in [4]. Find $\bar{x} \in \text{cl}K(\bar{x}, \lambda)$ such that $(\gamma, t) \alpha K(\bar{x}, \lambda) \times T(\bar{x}, \gamma, \gamma)$ satisfying

$$\rho(F(t, \gamma, \mu), (Y \setminus \text{int}C)).$$

(e) The parametric multivalued vector quasi-equilibrium problems:

Let $A = B, X = Y, M = \Gamma, \Lambda, K_1 = \text{cl}K, K_2 = K, T = \{t\}$ as in (QVR_α) and let Z be a Hausdorff topological vector space. Given a mapping $F : A \times A \times M \rightarrow 2^Z$ and $C \subseteq Z$ be a closed subset with nonempty interior, the relation R is defined as follows

$$R(x, t, \gamma, \mu) \text{ holds iff } \rho(F(x, \gamma, \mu), (Z \setminus \text{int}C)).$$

Then, (QVR_α) becomes the parametric multivalued vector quasi-equilibrium problems is studied in [5]. Find $\bar{x} \in \text{cl}K(\bar{x}, \lambda)$ such that

$$\rho(F(\bar{x}, \gamma, \mu), (Z \setminus -\text{int}C)), \forall \gamma \in K(\bar{x}, \lambda).$$

(f) The parametric generalized vector quasi-equilibrium problems $(QEP_{\alpha p})$:

Let $A, B, X, Y, M, \Gamma, \Lambda, K_1, K_2, T$ as in (QVR_α) and let Z be a Hausdorff topological vector space. Given a mapping $F : A \times B \times A \times M \rightarrow 2^Z$ and $C \subseteq Z$ be a closed subset with nonempty interior, the relation R is defined as follows

$$R(x, t, \gamma, \mu) \text{ holds iff } \rho(F(x, t, \gamma, \mu), C).$$

Then, (QVR_α) becomes $(QEP_{\alpha p})$

Find $\bar{x} \in K_1(\bar{x}, \lambda)$ such that $(\gamma, t) \in K_2(\bar{x}, \lambda) \times T(\bar{x}, \gamma, \gamma)$ satisfying

$$\rho(F(\bar{x}, t, \gamma, \mu), C).$$

Stability properties of solution sets for parametric generalized quasi-variational relation problem is an important topic in optimization theory and applications. Recently, the continuity, especially the upper semicontinuity, the lower semicontinuity and the Hausdorff lower semicontinuity of the solution sets have been investigated in models as equilibrium problems [1,2,4-13], variational inequality problems [14-19], and the references therein.

The structure of this article is as follows. In the remaining part of this section, we recall definitions for later uses. Section “Main results” is devoted to the upper semicontinuity, the lower semicontinuity, and the Hausdorff lower semicontinuity of solutions for problem (QVR_α) . Applications to the parametric vector quasi-equilibrium problem are presented in Section “Applications”.

Now we recall some notions see [5,6,20,21]. Let X and Y be as above and $G : X \rightarrow 2^Y$ be a multifunction. G is said to be lower semicontinuous (lsc) at x_0 if $G(x_0) \cap U \neq \emptyset$ for some open set $U \subseteq Y$ implies the existence of a neighborhood N of x_0 such that, for all $x \in N$, $G(x) \cap U \neq \emptyset$. An equivalent formulation is that: G is lsc at x_0 if $\forall x_\alpha \rightarrow x_0, \forall z_0 \in G(x_0), \exists z_\alpha \in G(x_\alpha), z_\alpha \rightarrow z_0$. G is called upper semicontinuous (usc) at x_0 if for each open set $U \supseteq G(x_0)$, there is a neighborhood N of x_0 such that $U \supseteq G(x)$, for all $x \in N$. G is said to be Hausdorff upper semicontinuous (H-usc in short; Hausdorff lower semicontinuous, H-lsc, respectively) at x_0 if for each neighborhood B of the origin in Y , there exists a neighborhood N of x_0 such that, $G(x) \subseteq G(x_0) + B, \forall x \in N$ ($G(x_0) \subseteq G(x) + B, \forall x \in N$). G is said to be continuous at x_0 if it is both lsc and usc at x_0 and to be H-continuous at x_0 if it is both H-lsc and H-usc at x_0 . G is called closed at x_0 if for each net $\{(x_\alpha, z_\alpha)\}$ $\text{graph} G := \{(x, z) \mid z \in G(x)\}, (x_\alpha, z_\alpha) \rightarrow (x_0, z_0), z_0$ must belong to $G(x_0)$. We say that G satisfies a certain property in a subset $A \subseteq X$ if G satisfies it at every points of A . If $A = X$ we omit “in X ” in the statement.

Let A and Y be as above and $G : A \rightarrow 2^Y$ be a multifunction.

(i) If G is usc at x_0 , then G is H-usc at x_0 . Conversely if G is H-usc at x_0 and if $G(x_0)$ is compact, then G is usc at x_0 ;

(ii) If G is H-lsc at x_0 , then G is lsc at x_0 . The converse is true if $G(x_0)$ is compact;

(iii) If Y is compact and G is closed at x_0 , then G is usc at x_0 ;

(iv) If G is usc at x_0 and $G(x_0)$ is closed, then G is closed at x_0 ;

(v) If G has compact values, then G is usc at x_0 if and only if, for each net $\{x_\alpha\} \subseteq A$ which converges to x_0 and for each net $\{y_\alpha\} \subseteq G(x_\alpha)$, there are $y_0 \in G(x_0)$ and a subnet $\{y_\beta\}$ of $\{y_\alpha\}$ such that $y_\beta \rightarrow y_0$.

Now we let $A, B, X, Y, M, \Gamma, \Lambda, R$ as in (QVR_α) , we use the following notations for level sets of R

$$\begin{aligned} 1\text{ev}_{\text{upper}}R &:= \{(x, t, \gamma, \mu) | R(x, t, \gamma, \mu) \text{ holds}\}. \\ 1\text{ev}_{\text{upper}}R(\cdot, \cdot, \cdot, \mu_0) &:= \{(x, t, \gamma) | R(x, t, \gamma, \mu_0) \text{ holds}\}. \\ 1\text{ev}_{\text{lower}}R &:= \{(x, t, \gamma, \mu) | R(x, t, \gamma, \mu) \text{ does not hold}\}. \end{aligned}$$

Main results

In this section, we discuss the upper semicontinuity, the lower semicontinuity, the Hausdorff lower semicontinuity, continuity, and H-continuity of solution sets for parametric quasi-variational relation problem (QVR_α) .

Theorem 1 Assume for problem (QVR_α) that

- (i) E is usc at λ_0 and $E(\lambda_0)$ is compact, and K_2 is lsc in $K_1(A, \Lambda) \times \{\lambda_0\}$;
- (ii) in $K_1(A, \Lambda) \times K_2(K_1(A, \Lambda), \Lambda) \times \{\gamma_0\}$, T is usc and compact-valued if $\alpha = w$ (or $\alpha = m$), and lsc if $\alpha = s$;
- (iii) in $K_1(A, \Lambda) \times T(K_1(A, \Lambda), K_2(K_1(A, \Lambda), \Lambda), \Gamma) \times K_2(K_1(A, \Lambda), \Lambda) \times \{\mu_0\}$, $1\text{ev}_{\text{upper}}R$ is closed.

Then S_α is both usc and closed at $(\lambda_0, \gamma_0, \mu_0)$.

Proof. Since $\alpha = \{w, m, s\}$, we have in fact three cases. However, the proof techniques are similar. We consider only the cases $\alpha = w$. We first prove that S_w is upper semicontinuous at $(\lambda_0, \gamma_0, \mu_0)$. Indeed, we suppose to the contrary that S_w is not upper semicontinuous at $(\lambda_0, \gamma_0, \mu_0)$, i.e., there is an open subset U of $S_w(\lambda_0, \gamma_0, \mu_0)$ such that for all nets $\{(\lambda_n, \gamma_n, \mu_n)\}$ convergent to $(\lambda_0, \gamma_0, \mu_0)$, there exists $x_n \in S_w(\lambda_n, \gamma_n, \mu_n)$, $x_n \notin U$, $\forall n$. By the upper semicontinuity of E and the compactness of $E(\lambda_0)$, one can assume that $x_n \rightarrow x_0$ for some $x_0 \in E(\lambda_0)$. If $x_0 \notin S_w(\lambda_0, \gamma_0, \mu_0)$, then $\exists y_0 \in K_2(x_0, \lambda_0)$, $\forall t_0 \in T(x_0, y_0, \gamma_0)$ such that

$$R(x_0, t_0, \gamma_0, \mu_0) \text{ does not hold.} \quad (1)$$

By the lower semicontinuity of K_2 at (x_0, λ_0) , there exists $y_n \in K_2(x_n, \lambda_n)$ such that $y_n \rightarrow y_0$. Since $x_n \in S_w(\lambda_n, \gamma_n, \mu_n)$, $\exists t_n \in T(x_n, y_n, \gamma_n)$ such that

$$R(x_n, t_n, \gamma_n, \mu_n) \text{ holds.} \quad (2)$$

Since T is usc at (x_0, y_0, γ_0) and $T(x_0, y_0, \gamma_0)$ is compact, there exists $t_0 \in T(x_0, y_0, \gamma_0)$ such that $t_n \rightarrow t_0$ (can take a subnet if necessary). By the condition (iii) and (2), we have

$$R(x_0, t_0, \gamma_0, \mu_0) \text{ holds,} \quad (3)$$

we see a contradiction between (1) and (3). Thus, $x_0 \in S_w(\lambda_0, \gamma_0, \mu_0) \subseteq U$, this contradicts to the fact $x_n \notin U$, $\forall n$. Hence, S_w is upper semicontinuous at $(\lambda_0, \gamma_0, \mu_0)$.

Now we prove that S_w is closed at $(\lambda_0, \gamma_0, \mu_0)$. Indeed, we supposed that S_w is not closed at $(\lambda_0, \gamma_0, \mu_0)$, i.e., there is a net $\{(x_n, \lambda_n, \gamma_n, \mu_n)\} \rightarrow (\lambda_0, \lambda_0, \gamma_0, \mu_0)$ with $x_n \in S_w(\lambda_n, \gamma_n, \mu_n)$ but $x_0 \notin S_w(\lambda_0, \gamma_0, \mu_0)$. The further argument is the same as above. And so we have S_w is closed at $(\lambda_0, \gamma_0, \mu_0)$. \square

The following example shows that the upper semicontinuity and the compactness of E are essential.

Example 2 Let $A = B = X = Y = \mathbb{R}$, $\Lambda = \Gamma = M = [0, 1]$, $\lambda_0 = 0$, $F(x, t, y, \lambda) = 2^{\lambda+1}$, $K_1(x, \lambda) = (-\lambda - 1, \lambda]$, $K_2(x, \lambda) = \{-1\}$ and $T(x, y, \lambda) = [0, e^{2^{\lambda} + \cos \lambda}]$. We let relation R be defined by $R(x, t, y, \lambda)$ holds iff $F(x, t, y, \lambda) \subseteq \mathbb{R}_+$. Then, we have $E(0) = (-1, 0]$ and $E(\lambda) = (-\lambda - 1, \lambda]$, $\forall \lambda \in (0, 1]$. We show that K_2 is lsc and assumptions (ii) and (iii) of Theorem 1 are fulfilled. But S_α is neither usc nor closed at $(0, 0, 0)$. The reason is that E is not usc at 0 and $E(0)$ is not compact. In fact, $S_\alpha(0, 0, 0) = (-1, 0]$ and $S_\alpha(\lambda, \gamma, \mu) = (-\lambda - 1, \lambda]$, $\forall \lambda \in (0, 1]$.

The following example shows that the lower semicontinuity of K_2 is essential.

Example 3 Let $X, Y, \Lambda, \Gamma, M, \lambda_0$ as in Example 2 and let $A = B = [-3, 3]$, $F(x, t, y, \lambda) = x + y + \lambda$, $K_1(x, \lambda) = [0, 3]$, $T(x, y, \lambda) = \{t\}$. Let relation R be defined by $R(x, t, y, \lambda)$ holds iff $F(x, t, y, \lambda) \subseteq \mathbb{R}_+$ and

$$K_2(x, \lambda) = \begin{cases} \{-3, 0, 3\} & \text{if } \lambda = 0, \\ \{0, 3\} & \text{otherwise.} \end{cases}$$

We have $E(\lambda) = [0, 3]$, $\forall \lambda \in [0, 1]$. Hence E is usc at 0 and $E(0)$ is compact and the conditions (ii) and (iii) of Theorem 1 are easily seen to be fulfilled. But S_α is not upper semicontinuous at $(0, 0, 0)$. The reason is that K_2 is not lower semicontinuous. In fact,

$$S_\alpha(\lambda, \gamma, \mu) = \begin{cases} \{3\} & \text{if } \lambda = 0, \\ [0, 3] & \text{if } \lambda \in (0, 1]. \end{cases}$$

The following example shows that the condition (iii) of Theorem 1 is essential.

Example 4 Let $\Lambda, \Gamma, M, T, \lambda_0$ as in Example 3 and let $X = Y = A = B = [0, 1]$. Let relation R be defined by $R(x, t, y, \lambda)$ holds iff $F(x, t, y, \lambda) \subseteq \mathbb{R}_+$, $K_1(x, \lambda) = K_2(x, \lambda) = [0, 1]$ and $F(x, t, y, 0) = \frac{x}{2} - \frac{y}{2}$, $F(x, t, y, \lambda) = \frac{y}{2} - \frac{x}{3}$, $\forall \lambda \in (0, 1]$. We show that the assumptions (i) and (ii) of Theorem 1 are easily seen to be fulfilled and

$$S_\alpha(\lambda, \gamma, \mu) = \begin{cases} \{0\} & \text{if } \lambda \in (0, 1], \\ \{1\} & \text{if } \lambda = 0. \end{cases}$$

But S_α is not usc at $(0, 0, 0)$. The reason is that assumption (iii) is violated. Indeed, taking $x_n = 0$, $t_n = 0$, $y_n = \frac{1}{2}$, $\lambda_n = \frac{1}{n} \rightarrow 0$ as $n \rightarrow \infty$, then $\{(x_n, t_n, y_n, \lambda_n)\} \rightarrow (0, 0, \frac{1}{2}, 0)$ and $F(x_n, t_n, y_n, \lambda_n) = F(0, 0, \frac{1}{2}, \frac{1}{n}) = \frac{1}{4} > 0$, but $F(0, 0, \frac{1}{2}, 0) = -\frac{1}{4} < 0$.

The following example shows that all assumptions of Theorem 1 are fulfilled. But Theorem 3.2 in [5] cannot be applied.

Example 5 Let $A, B, X, Y, \Lambda, \Gamma, M, \lambda_0$ as in Example 2 and let $K_1(x, \lambda) = K_2(x, \lambda) = [0, 1]$, $T(x, y, \gamma) = [0, 2^{\cos^6 x + \sin^4 x + 2}]$ and

$$F(x, t, y, \lambda) = \begin{cases} \{0\} & \text{if } \lambda = 0, \\ 3^{\sin^4 x + \cos^2 x + 2} & \text{otherwise.} \end{cases}$$

Let relation R be defined by $R(x, t, y, \lambda)$ holds iff $F(x, t, y, \lambda) \subseteq \mathbb{R}_+$. We show that the assumptions (i), (ii), and (iii) of Theorem 1 are easily seen to be fulfilled and

$$S_\alpha(\lambda, \gamma, \mu) = [0, 1], \forall \lambda \in [0, 1]$$

Hence, S_α is usc at $(0, 0, 0)$. But Theorem 3.2 in [5] cannot be applied. The reason is that F is not usc at $(x, t, y, 0)$.

The following example shows that all assumptions of Theorem 1 are fulfilled. But Theorem 3.4 in [5] cannot be applied.

Example 6 Let $A, B, X, Y, \Lambda, \Gamma, M, \lambda_0$, as in, Example, 5 and, let, $K_1(x, \lambda) = K_2(x, \lambda) = [0, 3]$, $T(x, y, \gamma) = \{t\}$ and

$$F(x, t, y, \lambda) = \begin{cases} \{0\} & \text{if } \lambda = 0, \\ e^{\cos^2 \lambda + 1} & \text{otherwise.} \end{cases}$$

Let relation R be defined by $R(x, t, y, \lambda)$ holds iff $F(x, t, y, \lambda) \subseteq \mathbb{R}_+$. We show that the assumption (i), (ii,) and (iii) of Theorem 1 are easily seen to be fulfilled

Hence, S_α is usc at $(0, 0, 0)$. But Theorem 3.4 in [5] cannot be applied. The reason is that F is not usc $(x, t, y, 0)$.

Assumptions in Theorem 1, we have K_2 is lsc in $K_1(A, \Lambda) \times \{\lambda_0\}$ (which is not imposed in this Theorem 4.1 of [10]). The Example 3 shows that the lower semicontinuity of K_2 needs to be added to Theorem 4.1 of [10].

Remark 7 (i) In the special case, if $T(x, y, \gamma) = \{t\}$, $\Lambda = \Gamma = M$, $A = B$, $X = Y$, $K_1 = K_2 = K$ and the variational relation R is defined as follows $R(x, t, y, \lambda)$ holds iff $F(x, y, \lambda) \not\subseteq -\text{int}C(x, \lambda)$ (or $F(x, y, \lambda) \cap -\text{int}C(x, \lambda) = \emptyset$), where $F : A \times A \times \Lambda \rightarrow 2^Y$ and $C : A \times \Lambda \rightarrow 2^Y$ be multifunctions, with $C(x, \lambda)$ being a convex cone. Then, (QVR_α) becomes (PGQVEP) and (PEQVEP) in [10].

(ii) In the special case as in Remark 7 (i). Then, Theorem 1 reduces to Theorem 4.1 in [10]. However the proof of the Theorem 4.1 in a different way. Its assumptions (i)-(iv) derive (i) Theorem 1, assumptions (v) and (vi) coincide with (iii) of Theorem 1.

The following example shows a case where the assumed compactness in Theorem 4.1 of [10] is violated but the assumptions of Theorem 1 are fulfilled.

Example 8 Let $X, Y, \Lambda, \Gamma, M, T, \lambda_0$, as in Example 6 and we let $A = B = [0, 3]$, $F(x, y, \lambda) = x - y$ and $K_1(x, \lambda) = K_2(x, \lambda) = [1, 2]$. Let relation R be defined by $R(x, t, y, \lambda)$ holds iff $F(x, t, y, \lambda) \subseteq \mathbb{R}_+$. We show that the assumptions of Theorem 1 are easily seen to be fulfilled and so S_α is usc and closed at $(0, 0, 0)$, although A is not compact. In fact, $S_\alpha(\lambda, \gamma, \mu) = \{2\}, \forall \lambda \in [0, 1]$.

Theorem 9 Assume for problem (QVR_α) that

- (i) E is lsc at λ_0 , K_2 is usc and compact-valued in $K_1(A, \Lambda) \times \{\lambda_0\}$;
- (ii) in $K_1(A, \Lambda) \times K_2(K_1(A, \Lambda), \Lambda) \times \{\gamma_0\}$, T is usc and compact-valued if $\alpha = s$, and lsc if $\alpha = w$ (or $\alpha = m$);
- (iii) in $K_1(A, \Lambda) \times T(K_1(A, \Lambda), K_2(K_1(A, \Lambda), \Lambda), \Gamma) \times K_2(K_1(A, \Lambda), \Lambda) \times \{\mu_0\}$, $\text{lev}_{\text{lower}} R$ is closed.

Then S_α is lower semicontinuous at $(\lambda_0, \gamma_0, \mu_0)$.

Proof. Since $\alpha = \{w, m, s\}$, we have in fact three cases. However, the proof techniques are similar. We consider only the cases $\alpha = s$. Suppose to the contrary that S_s is not lsc at $(\lambda_0, \gamma_0, \mu_0)$, i.e., there are $x_0 \in S_s(\lambda_0, \gamma_0, \mu_0)$ and net $\{(\lambda_m, \gamma_m, \mu_m)\}$, $(\lambda_m, \gamma_m, \mu_m) \rightarrow (\lambda_0, \gamma_0, \mu_0)$ such that $\forall x_n \in S_s(\lambda_m, \gamma_m, \mu_m)$, $x_n \rightarrow x_0$. Since E is lsc at λ_0 , there is $x'_n \in E(\lambda_n)$ with $x'_n \rightarrow x_0$. By the above contradiction assumption, there must be a subnet $\{x'_m\}$ of $\{x'_n\}$ such that, $\forall m$, $x'_m \notin S_s(\lambda_m, \gamma_m, \mu_m)$, i.e., $\exists \gamma_m \in K_2(x'_m, \lambda_m)$, $\exists t_m \in T(x'_m, \gamma_m, \gamma_m)$ such that

$$R(x'_m, t_m, \gamma_m, \mu_m) \quad \text{does not hold.} \quad (4)$$

As K_2 is usc at (x_0, λ_0) and $K_2(x_0, \lambda_0)$ is compact, one has $y_0 \in K_2(x_0, \lambda_0)$ such that $y_m \rightarrow y_0$ (taking a subnet if necessary). By the upper semicontinuity of T at (x_0, y_0, γ_0) , one has $t_0 \in T(x_0, y_0, \gamma_0)$ such that $t_m \rightarrow t_0$.

Since $(x'_m, t_m, \gamma_m, \lambda_m, \gamma_m, \mu_m) \rightarrow (x_0, t_0, \gamma_0, \lambda_0, \gamma_0, \mu_0)$ and by the condition (iii) and (4), yields that

$$R(x_0, t_0, \gamma_0, \mu_0) \quad \text{does not hold,}$$

which is impossible since $x_0 \in S_s(\lambda_0, \gamma_0, \mu_0)$. Therefore, S_s is lsc at $(\lambda_0, \gamma_0, \mu_0)$. \square

The following example shows that the lower semicontinuity of E is essential

Example 10 Let $A, B, X, Y, \Lambda, \Gamma, M, \lambda_0$ as in Example 2 and let $F(x, t, y, \lambda) = 2^\lambda$, $T(x, y, \lambda) = \{t\}$, $K_2(x, \lambda) = [0, 1]$. Let relation R be defined by $R(x, t, y, \lambda)$ holds iff $F(x, t, y, \lambda) \subseteq (0, +\infty)$ and

$$K_1(x, \lambda) = \begin{cases} [-1, 1] & \text{if } \lambda = 0, \\ [-\lambda - 1, 0] & \text{otherwise.} \end{cases}$$

We have $E(0) = [-1, 1]$, $E(\lambda) = [-\lambda - 1, 0]$, $\forall \lambda \in (0, 1]$. Hence K_2 is usc and the conditions (ii) and (iii) of Theorem 9 are easily seen to be fulfilled. But S is not lower semicontinuous at $(0, 0, 0)$. The reason is that E is not lower semicontinuous at 0. In fact, $S_\alpha(0, 0, 0) = [-1, 1]$ and $S_\alpha(\lambda, \gamma, \mu) = [-\lambda - 1, 0]$, $\forall \lambda \in (0, 1]$.

The following example shows that all assumptions of Theorem 9 are fulfilled. But Theorems 2.1 and 2.3 in [5] and Theorem 2.2 in [4] are not fulfilled.

Example 11 Let $A, B, X, Y, T, \Lambda, \Gamma, M, \lambda_0$ as in Example 10, let $K_1(x, \lambda) = K_2(x, \lambda) = [0, \frac{1}{2}]$ and

$$F(x, y, \lambda) = \begin{cases} [\frac{1}{2}, 1] & \text{if } \lambda = 0, \\ [2, 3^{\lambda+2}] & \text{otherwise.} \end{cases}$$

and we let relation R be defined by $R(x, t, y, \mu)$ holds iff $F(x, y, \lambda) \subseteq (0, +\infty)$. We show that the assumptions (i), (ii) and (iii) of Theorem 9 are satisfied and $\forall \lambda \in [0, 1], \forall \gamma \in [0, 1]$. Theorems 2.1 and 2.3 in [5] and Theorem 2.2 in [4] are not fulfilled. The reason is that F is neither usc nor lsc at $(x, y, 0)$.

Theorem 12 *Impose the assumption of Theorem 9 and the following additional conditions:*

- (iv) $K_2(\cdot, \lambda_0)$ is lsc in $K_1(A, \Lambda)$ and $E(\lambda_0)$ is compact;
- (v) in $K_1(A, \Lambda) \times K_2(K_1(A, \Lambda), \Lambda)$, $T(\cdot, \cdot, \gamma_0)$ is usc and compact-valued if $\alpha = w$ (or $\alpha = m$), and lsc if $\alpha = s$;
- (vi) in $K_1(A, \Lambda) \times T(K_1(A, \Lambda), K_2(K_1(A, \Lambda), \Lambda), \Gamma) \times K_2(K_1(A, \Lambda), \Lambda)$, $lev_{upper}R(\cdot, \cdot, \mu_0)$ is closed ;

Then S_α is Hausdorff lower semicontinuous at $(\lambda_0, \gamma_0, \mu_0)$.

Proof. We consider only for the cases $\alpha = s$. We first prove that $S_s(\lambda_0, \gamma_0, \mu_0)$ is closed. Indeed, we let $x_n \in S_s(\lambda_0, \gamma_0, \mu_0)$ such that $x_n \rightarrow x_0$. If $x_0 \notin S_s(\lambda_0, \gamma_0, \mu_0)$, then $\exists y_0 \in K_2(x_0, \lambda_0)$, $\exists t_0 \in T(x_0, y_0, \gamma_0)$ such that

$$R(x_0, t_0, \gamma_0, \mu_0) \quad \text{does not hold.} \tag{5}$$

By the lower semicontinuity of $K_2(\cdot, \lambda_0)$ at x_0 , one has $y_n \in K_2(x_n, \lambda_0)$ such that $y_n \rightarrow y_0$. By the lower semicontinuity of $T(\cdot, \cdot, \gamma_0)$ at (x_0, y_0) , one has $t_n \in T(x_n, y_n, \gamma_0)$ such that $t_n \rightarrow t_0$. Since $x_n \in S_s(\lambda_0, \gamma_0, \mu_0)$, we have

$$R(x_n, t_n, y_n, \mu_0) \text{ holds.} \quad (6)$$

Since $(x_n, t_n, y_n) \rightarrow (x_0, t_0, y_0)$ and by the condition (vi) and (6) yields that

$$R(x_0, t_0, y_0, \mu_0) \text{ holds,} \quad (7)$$

we see a contradiction between (5) and (7). Therefore, $S_s(\lambda_0, \gamma_0, \mu_0)$ is closed.

On the other hand, since $S_s(\lambda_0, \gamma_0, \mu_0) \subseteq E(\lambda_0)$ is compact by $E(\lambda_0)$ compact. Since S_s is lower semicontinuous at $(\lambda_0, \gamma_0, \mu_0)$ and $S_s(\lambda_0, \gamma_0, \mu_0)$ compact. Hence S_s is Hausdorff lower, semicontinuous at $(\lambda_0, \gamma_0, \mu_0)$. And so we complete the proof. \square

The following example shows that the assumed compactness in (iv) is essential

Example 13 Let $X = A = B = \mathbb{R}^2$, $Y = \mathbb{R}$, $\Lambda = \Gamma = M = [0, 1]$, $\lambda_0 = 0$, and $x = (x_1, x_2) \in \mathbb{R}^2$, $T(x, y, \lambda) = [0, 3^{\sin^4 x + \sin^2 x + 1}]$, $T(x, y, \lambda) = [0, 3^{\sin^4 x + \sin^2 x + 1}]$ and

$$F(x, t, y, \lambda) = \begin{cases} \left\{ \frac{1}{2} \right\} & \text{if } \lambda = 0, \\ \left\{ \frac{1}{2} + \frac{\lambda}{2^{x+1}} \right\} & \text{otherwise.} \end{cases}$$

Let relation R be defined by $R(x, t, y, \lambda)$ holds iff $F(x, t, y, \lambda) \subseteq (0, +\infty)$. We have $E(0) = \{x \in \mathbb{R}^2 \mid x^2 = 0\}$ and $E(\lambda) = \{x \in \mathbb{R}^2 \mid x_2 = \lambda x_1^4\}$, $\forall \lambda \in (0, 1]$. We show that the assumptions, of Theorem 12 are satisfied, but the compactness of $E(0)$ is not satisfied. Hence, S_α is not, Hausdorff lower semicontinuous at $(0, 0, 0)$. In fact, $S_\alpha(0, 0, 0) = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_2 = 0\}$ and $S_\alpha(\lambda, \gamma, \mu) = \{(x_1, x_2) \in \mathbb{R}^2 \mid x_2 = \lambda x_1^4\}$, $\forall \lambda \in (0, 1]$.

Corollary 14 Suppose that all conditions in Theorems 1 and 9 are satisfied. Then, we have S_α is both continuous and closed at $(\lambda_0, \gamma_0, \mu_0)$.

Corollary 15 Suppose that all conditions in Theorems 1 and 12 are satisfied. Then, we have S_α is Hausdorff continuous and closed at $(\lambda_0, \gamma_0, \mu_0)$.

Applications

Since our generalized quasi-variational relation problems include many rather general problems as particular cases as mentioned in Section "Introduction". The results of Section "Main results" can derive corresponding to results of these special cases. In Section "Applications" we discuss only some corollaries for generalized vector quasi-equilibrium problems as example.

In this section, we discuss the upper semicontinuity, the lower semicontinuity, the Hausdorff lower semicontinuity, continuity, H-continuity of solution sets for generalized parametric vector quasi-equilibrium problems $(QEP_{\alpha\rho})$.

For each $\lambda \in \Lambda$, $\gamma \in \Gamma$, $\mu \in M$, let $\Psi_{\alpha\rho} : \Lambda \times \Gamma \times M \rightarrow 2^A$ be a set-valued mapping such that $\Psi_{\alpha\rho}(\lambda, \gamma, \mu)$ is the solution set of $(QEP_{\alpha\rho})$.

Throughout the article, we assume that $\Psi_{\alpha\rho}(\lambda, \gamma, \mu) \neq \emptyset$ for each (λ, γ, μ) in the neighborhoods $(\lambda_0, \gamma_0, \mu_0) \in \Lambda \times \Gamma \times M$.

Corollary 16 Assume for problem $(QEP_{\alpha\rho})$ that

- (i) E is usc at λ_0 and $E(\lambda_0)$ is compact, and K_2 is lsc in $K_1(A, \Lambda) \times \{\lambda_0\}$;
- (ii) in $K_1(A, \Lambda) \times K_2(K_1(A, \Lambda), \Lambda) \times \{\gamma_0\}$, T is usc and compact-valued if $\alpha = w$ (or $\alpha = m$), and lsc if $\alpha = s$;
- (iii) in $K_1(A, \Lambda) \times T(K_1(A, \Lambda), K_2(K_1(A, \Lambda), \Lambda), \Gamma) \times K_2(K_1(A, \Lambda), \Lambda) \times \{\mu_0\}$, the set $\{(x, t, y, \mu) \in A \times B \times A \times M \mid \rho(F(\bar{x}, t, y, \mu); C)\}$ is closed.

Then $\Psi_{\alpha\rho}$ is both usc and closed at $(\lambda_0, \gamma_0, \mu_0)$.

Proof. Since $\alpha = \{w, m, s\}$, $\rho = \{\rho_1, \rho_2\}$, we have in fact six cases. However, the proof techniques are similar. We consider only the cases $\alpha = w$, $\rho = \rho_1$. Let relation R be defined by $R(x, t, y, \mu)$ holds iff $F(\bar{x}, t, y, \mu) \subseteq C$. To apply Theorem 1, we need to check only that in $K_1(A, \Lambda) \times T(K_1(A, \Lambda), K_2(K_1(A, \Lambda), \Lambda), \Gamma) \times K_2(K_1(A, \Lambda), \Lambda) \times \{\mu_0\}$, the set $\{(x, t, y, \mu) \in A \times B \times A \times M \mid F(\bar{x}, t, y, \mu) \subseteq C\}$ is closed.

Indeed, for all nets $\{(x_n, t_n, y_n, \mu_n)\} \rightarrow (x_0, t_0, y_0, \mu_0)$ such that

$$R(x_n, t_n, y_n, \mu_n) \text{ holds.}$$

By assumption (iii), we have

$$F(x_0, t_0, y_0, \mu_0) \subseteq C.$$

□

Corollary 17 Assume for problem $(QEP_{\alpha\rho})$ that

- (i) E is lsc at λ_0 , K_2 is usc and compact-valued in $K_1(A, \Lambda) \times \{\lambda_0\}$;
- (ii) in $K_1(A, \Lambda) \times K_2(K_1(A, \Lambda), \Lambda) \times \{\gamma_0\}$, T is usc and compact-valued if $\alpha = s$, and lsc if $\alpha = w$ (or $\alpha = m$);
- (iii) in $K_1(A, \Lambda) \times T(K_1(A, \Lambda), K_2(K_1(A, \Lambda), \Lambda), \Gamma) \times K_2(K_1(A, \Lambda), \Lambda) \times \{\mu_0\}$, the set $\{(x, t, y, \mu) \in A \times B \times A \times M \mid \bar{\rho}(F(x, t, y, \mu); C)\}$ is closed.

Then $\Psi_{\alpha\rho}$ is lower semicontinuous at $(\lambda_0, \gamma_0, \mu_0)$.

Proof. Since $\alpha = \{w, m, s\}$, $\rho = \{\rho_1, \rho_2\}$, we have in fact six cases. However, the proof techniques are similar. We consider only the cases $\alpha = s$, $\rho = \rho_1$. Let relation R be defined by $R(x, t, y, \mu)$ holds iff $F(x, t, y, \mu) \subseteq C$. To apply Theorem 9, we need to check only that in $K_1(A, \Lambda) \times T(K_1(A, \Lambda), K_2(K_1(A, \Lambda), \Lambda), \Gamma) \times K_2(K_1(A, \Lambda), \Lambda) \times \{\mu_0\}$, the set $\{(x, t, y, \mu) \in A \times B \times A \times M \mid F(x, t, y, \mu) \subseteq C\}$ is closed.

Indeed, for all nets $\{(x_n, t_n, y_n, \mu_n)\} \rightarrow (x_0, t_0, y_0, \mu_0)$ such that

$$R(x_n, t_n, y_n, \mu_n) \text{ does not hold.}$$

By assumption (iii), we have

$$F(x_0, t_0, y_0, \mu_0) \not\subseteq C.$$

□

Corollary 18 Impose the assumption of Corollary 17 and the following additional conditions:

- (iv) $K_2(\cdot, \lambda_0)$ is lsc in $K_1(A, \Lambda)$ and $E(\lambda_0)$ is compact;
- (v) in $K_1(A, \Lambda) \times K_2(K_1(A, \Lambda), \Lambda)$, $T(\cdot, \cdot, \gamma_0)$ is usc and compact-valued if $\alpha = w$ (or $\alpha = m$), and lsc if $\alpha = s$;
- (vi) in $K_1(A, \Lambda) \times T(K_1(A, \Lambda), K_2(K_1(A, \Lambda), \Lambda), \Gamma) \times K_2(K_1(A, \Lambda), \Lambda)$, the set $\{(x, t, y) \in A \times B \times A \mid \rho(F(x, t, y, \mu_0); C)\}$ is closed.

Then $\Psi_{\alpha\rho}$ is Hausdorff lower semicontinuous at $(\lambda_0, \gamma_0, \mu_0)$.

Proof. Since $\alpha = \{w, m, s\}$, $\rho = \{\rho_1, \rho_2\}$, we have in fact six cases. However, the proof techniques are similar. We consider only the cases $\alpha = s$, $\rho = \rho_1$. Let relation R be defined by $R(x, t, y, \mu)$ holds iff $F(x, t, y, \mu) \subseteq C$. To apply Theorem 12, we need to check only that in $K_1(A, \Lambda) \times T(K_1(A, \Lambda), K_2(K_1(A, \Lambda), \Lambda), \Gamma) \times K_2(K_1(A, \Lambda), \Lambda)$, the set $\{(x, t, y) \in A \times B \times A \mid F(x, t, y, \mu_0) \subseteq C\}$ is closed. Indeed, for all nets $\{(x_n, t_n, y_n)\} \rightarrow (x_0, t_0, y_0)$ such that $R(x_n, t_n, y_n, \mu_0)$ holds. By assumption (vi), we have $F(x_0, t_0, y_0, \mu_0) \subseteq C$. □

Remark 19 (i) Suppose that all conditions in Corollaries 16 and 17 are satisfied. Then, we have Ψ_α is both continuous and closed at $(\lambda_0, \gamma_0, \mu_0)$.

(ii) Suppose that all conditions in Corollaries 16 and 18 are satisfied. Then, we have $\Psi_{\alpha\rho}$ is Hausdorff continuous and closed at $(\lambda_0, \gamma_0, \mu_0)$.

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