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Well-posedness for generalized (η, g, φ) -mixed vector variational-type inequality and optimization problems

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Abstract

The purpose of this paper is to focus on the well-posedness for a generalized (η, g, φ) -mixed vector variational-type inequality and optimization problems with a constraint. We establish a metric characterization of well-posedness in terms of an approximate solution set. Also we prove that well-posedness of optimization problem is closely related to that of generalized (η, g, φ) -mixed vector variational-type inequality problems.

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1 Introduction

The theory of variational inequality for multi-valued mappings has been studied by several authors (see [1, 4, 9, 14, 16, 25]). Since variational inequality theory is closely related to mathematical programming problems under mild conditions, consequently the concept of Tykhonov well-posedness has also been generalized to variational inequalities [7–12] and equilibrium problems, fixed point problems, optimization problems, mixed quasi-variational-like inequality with constraints etc. [15, 17, 18, 24, 26].

In 2000, Lignola and Morgan [20] defined the parametric well-posedness for optimization problems with variational inequality constraints by using the approximating sequences. Lignola [19] discussed the well-posedness, L -well-posedness and metric characterizations of well-posedness for quasi-variational-inequality problems. Ceng and Yao [3] extended these concepts to derive the conditions under which the generalized mixed variational inequality problems are well-posed. Thereafter, Lin and Chuang [21] established well-posedness for variational inclusion, and optimization problems with variational inclusion and scalar equilibrium constraints in a generalized sense. In 2010, Fang et al. [11] extended the notion of well-posedness by perturbations to a mixed variational inequality problem in a Banach space. Recently, Ceng et al. [2] suggested the conditions of well-posedness for hemivariational inequality problems involving Clarkes generalized directional derivative under different types of monotonicity assumptions.

Inspired and motivated by recent work [6, 7, 13–16, 23, 25], we consider and study well-posedness for generalized (η, g, φ) -mixed vector variational-type inequality problems and optimization problems with constrained involving a relaxed η - α_g - P -monotone operator.

2 Preliminaries

Assume that \mathcal{X} and \mathcal{Y} are two real Banach spaces. Let $\mathcal{D} \subset \mathcal{X}$ be a nonempty closed convex subset of \mathcal{X} and $P \subset \mathcal{Y}$ a closed convex and proper cone with nonempty interior. Throughout this paper, we shall use the following inequalities. For all $x, y \in \mathcal{Y}$:

- (i) $x \leq_P y \Leftrightarrow y - x \in P$;
- (ii) $x \not\leq_P y \Leftrightarrow y - x \notin P$;
- (iii) $x \leq_{P^0} y \Leftrightarrow y - x \in P^0$;

where P^0 denotes the interior of P .

If \leq_P is a partial order, then (\mathcal{Y}, \leq_P) is called an ordered Banach space ordered by P . Let $T : \mathcal{X} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$ be a set-valued mapping where $L(\mathcal{X}, \mathcal{Y})$ denotes the space of all continuous linear mappings from \mathcal{X} into \mathcal{Y} . Assume that $Q : L(\mathcal{X}, \mathcal{Y}) \times \mathcal{D} \rightarrow L(\mathcal{X}, \mathcal{Y})$, $\varphi : \mathcal{D} \times \mathcal{D} \rightarrow \mathcal{Y}$, $\eta : \mathcal{X} \times \mathcal{X} \rightarrow \mathcal{X}$ are bi-mappings and $g : \mathcal{D} \rightarrow \mathcal{D}$ is single-valued mapping. We consider the following generalized (η, g, φ) -mixed vector variational-type inequality problem for finding $x \in \mathcal{D}$ and $u \in T(x)$ such that

$$\langle Q(u, x), \eta(y, g(x)) \rangle + \varphi(g(x), y) \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}. \quad (2.1)$$

Denote by

$$\Omega = \{x \in \mathcal{D} : \exists u \in T(x) \text{ such that } \langle Q(u, x), \eta(y, g(x)) \rangle + \varphi(g(x), y) \not\leq_{P^0} 0, \forall y \in \mathcal{D}\}$$

the solution set of the problem (2.1).

Definition 2.1 A mapping $\phi : \mathcal{D} \rightarrow \mathcal{Y}$ is said to be

- (i) P -convex, if

$$\phi(\mu x + (1 - \mu)y) \leq_P \mu \phi(x) + (1 - \mu)\phi(y), \quad \forall x, y \in \mathcal{D}, \mu \in [0, 1];$$

- (ii) P -concave, if

$$\phi(\mu x + (1 - \mu)y) \geq_P \mu \phi(x) + (1 - \mu)\phi(y), \quad \forall x, y \in \mathcal{D}, \mu \in [0, 1].$$

Definition 2.2 ([25]) A set-valued mapping $T : \mathcal{D} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$ is said to be monotone with respect to the first variable of Q , if

$$\langle Q(u, \cdot) - Q(v, \cdot), x - y \rangle \geq_P 0, \quad \forall x, y \in \mathcal{D}, u \in T(x), v \in T(y).$$

Definition 2.3 Let $g : \mathcal{D} \rightarrow \mathcal{D}$ be a single-valued mapping. A set-valued mapping $T : \mathcal{D} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$ is said to be relaxed η - α_g - P -monotone with respect to the first variable of Q and g , if

$$\langle Q(u, \cdot) - Q(v, \cdot), \eta(g(x), y) \rangle - \alpha_g(x - y) \geq_P 0, \quad \forall x, y \in \mathcal{D}, u \in T(x), v \in T(y),$$

where $\alpha_g : \mathcal{X} \rightarrow \mathcal{Y}$ is a mapping such that $\alpha_g(tz) = t^p \alpha_g(z)$, $\forall t > 0$, $z \in \mathcal{X}$, and $p > 1$ is a constant.

Definition 2.4 A mapping $\gamma : \mathcal{X} \times \mathcal{X} \rightarrow \mathcal{X}$ is said to be affine with respect to the first variable if, for any $x_i \in \mathcal{D}$ and $\lambda_i \geq 0$ ($1 \leq i \leq n$) with $\sum_{i=1}^n \lambda_i = 1$ and for any $y \in \mathcal{D}$,

$$\gamma\left(\sum_{i=1}^n \lambda_i x_i, y\right) = \sum_{i=1}^n \lambda_i \gamma(x_i, y).$$

Lemma 2.5 ([5]) Let (\mathcal{Y}, P) be an ordered Banach space with closed convex pointed cone P and $P^0 \neq \emptyset$. Then, for all $x, y, z \in \mathcal{Y}$, we have

- (i) $z \not\leq_{P^0} x, x \geq_P y \Rightarrow z \not\leq_{P^0} y$;
- (ii) $z \not\leq_{P^0} x, x \leq_P y \Rightarrow z \not\leq_{P^0} y$.

Lemma 2.6 ([22]) Let $(\mathcal{X}, \|\cdot\|)$ be a normed linear space and \mathfrak{H} be a Hausdorff metric on the collection $CB(\mathcal{X})$ of all nonempty, closed and bounded subsets of \mathcal{X} induced by metric

$$d(u, v) = \|u - v\|,$$

which is defined by

$$\mathfrak{H}(A, B) = \max \left\{ \sup_{u \in A} \inf_{v \in B} \|u - v\|, \sup_{v \in B} \inf_{u \in A} \|u - v\| \right\}, \quad \forall A, B \in CB(\mathcal{X}).$$

If A, B are compact sets in \mathcal{X} , then for each $u \in A$ there exists $v \in B$ such that

$$\|u - v\| \leq \mathfrak{H}(A, B).$$

Definition 2.7 A set-valued mapping $T : \mathcal{D} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$ is said to be \mathfrak{H} -hemicontinuous, if

$$\mathfrak{H}(T(x + \tau(y - x)), T(x)) \rightarrow 0 \quad \text{as } \tau \rightarrow 0^+, \forall x, y \in \mathcal{D}, \tau \in (0, 1),$$

where \mathfrak{H} is the Hausdorff metric defined on $CB(L(\mathcal{X}, \mathcal{Y}))$.

Lemma 2.8 Let \mathcal{D} be a closed convex subset of a real Banach space \mathcal{X} , \mathcal{Y} be a real Banach space ordered by a nonempty closed convex pointed cone P with apex at the origin and $P^0 \neq \emptyset$. Assume that $Q : L(\mathcal{X}, \mathcal{Y}) \rightarrow L(\mathcal{X}, \mathcal{Y})$ is a continuous mapping and $T : \mathcal{D} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$ is a nonempty compact set-valued mapping. If the following conditions are satisfied:

- (i) $\varphi : \mathcal{D} \times \mathcal{D} \rightarrow \mathcal{Y}$ is a P -convex in the second variable with $\varphi(x, x) = 0$, $\forall x \in \mathcal{D}$;
- (ii) $\eta : \mathcal{X} \times \mathcal{X} \rightarrow \mathcal{X}$ is an affine mapping in the first variable with $\eta(x, x) = 0$, $\forall x \in \mathcal{D}$;
- (iii) $T : \mathcal{D} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$ is \mathfrak{H} -hemicontinuous and relaxed η - α - P -monotone with respect to Q ;

then the following two problems are equivalent:

- (a) there exist $x_0 \in \mathcal{D}$ and $u_0 \in T(x_0)$ such that

$$\langle Q(u_0), \eta(y, x_0) \rangle + \varphi(x_0, y) \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D},$$

(b) there exists $x_0 \in \mathcal{D}$ such that

$$\langle Q(v), \eta(y, x_0) \rangle + \varphi(x_0, y) - \alpha(y - x_0) \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}, v \in T(y).$$

3 Well-posedness for problem (2.1)

In this section, we established the well-posedness for problem (2.1) with relaxed η - α_g - P -monotone operator.

Definition 3.1 A sequence $\{x_n\} \in \mathcal{D}$ is said to be an approximating sequence for problem (2.1) if, there exist $u_n \in T(x_n)$ and a sequence of positive real numbers $\epsilon_n \rightarrow 0$ such that

$$\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}, e \in \text{int } P.$$

Definition 3.2 The generalized (η, g, φ) -mixed vector variational-type inequality problem is said to be well-posed if

- (i) there exists a unique solution x_0 of problem (2.1);
- (ii) every approximating sequence of problem (2.1) converges to x_0 .

Corollary 3.3 From Definition 3.2, it follows that if the generalized (η, g, φ) -mixed vector variational-type inequality problem is well-posed, then

- (i) the solution set Ω of problem (2.1) is nonempty;
- (ii) every approximating sequence has a subsequence that converges to some point of Ω .

To investigate well-posedness of problem (2.1), we denote the approximate solution set of problem (2.1) by

$$\Omega_\epsilon = \{x \in \mathcal{D} : \exists u \in T(x) \text{ such that} \\ \langle Q(u, x), \eta(y, g(x)) \rangle + \varphi(g(x), y) + \epsilon e \not\leq_{P^0} 0, \forall y \in \mathcal{D}, \epsilon \geq 0\}.$$

Remark 3.4 We note that, if $\epsilon = 0$ then $\Omega = \Omega_\epsilon$, and if $\epsilon > 0$ then $\Omega \subseteq \Omega_\epsilon$.

Denote by $\text{diam } \mathcal{B}$ the diameter of a set \mathcal{B} which is defined as

$$\text{diam } \mathcal{B} = \sup_{a, b \in \mathcal{B}} \|a - b\|.$$

Theorem 3.5 Let $g : \mathcal{D} \rightarrow \mathcal{D}$ and $Q : L(\mathcal{X}, \mathcal{Y}) \times \mathcal{D} \rightarrow L(\mathcal{X}, \mathcal{Y})$ be two continuous mappings. Let $\varphi(\cdot, y)$, $\eta(y, \cdot)$ and α_g be continuous functions for all $y \in \mathcal{D}$. If the conditions in Lemma 2.8 are satisfied, then problem (2.1) is well-posed if and only if

$$\Omega_\epsilon \neq \emptyset, \quad \forall \epsilon > 0$$

and

$$\text{diam } \Omega_\epsilon \rightarrow 0 \quad \text{as } \epsilon \rightarrow 0.$$

Proof Assume that problem (2.1) is well-posed, then it has a unique solution $x_0 \in \Omega$. Since $\Omega \subseteq \Omega_\epsilon$, $\forall \epsilon > 0$, this implies that $\Omega_\epsilon \neq \emptyset$, $\forall \epsilon > 0$. On the contrary, if

$$\text{diam } \Omega_\epsilon \not\rightarrow 0 \quad \text{as } \epsilon \rightarrow 0,$$

then there exist $r > 0$, m (a positive integer), and a sequence $\{\epsilon_n > 0\}$ with $\epsilon_n \rightarrow 0$ and $x_n, x'_n \in \Omega_{\epsilon_n}$ such that

$$\|x_n - x'_n\| > r, \quad \forall n \geq m. \quad (3.1)$$

Since $x_n, x'_n \in \Omega_{\epsilon_n}$, there exist $u_n \in T(x_n)$ and $u'_n \in T(x'_n)$ such that

$$\begin{aligned} \langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e &\not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}, \\ \langle Q(u'_n, x'_n), \eta(y, g(x'_n)) \rangle + \varphi(g(x'_n), y) + \epsilon_n e &\not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}. \end{aligned}$$

Since the problem is well-posed, the approximating sequences $\{x_n\}$ and $\{x'_n\}$ of problem (2.1) converge to x_0 . Therefore we have

$$\|x_n - x'_n\| = \|x_n - x_0 + x_0 - x'_n\| \leq \|x_n - x_0\| + \|x_0 - x'_n\| \leq \epsilon,$$

which contradicts to (3.1), for some $\epsilon = r$.

Conversely, assume that $\{x_n\}$ is an approximating sequence of problem (2.1). Then there exist $u_n \in T(x_n)$ and a sequence of positive real numbers $\epsilon_n \rightarrow 0$ such that

$$\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}, \quad (3.2)$$

which implies that $x_n \in \Omega_{\epsilon_n}$. Since $\text{diam } \Omega_{\epsilon_n} \rightarrow 0$ as $\epsilon_n \rightarrow 0$, $\{x_n\}$ is a Cauchy sequence, which converges to some $x_0 \in \mathcal{D}$ (because \mathcal{D} is closed). Again since T is relaxed η - α_g - P -monotone with respect to the first variable of Q and g on \mathcal{D} , it follows from Definition 2.3, for any $y \in \mathcal{D}$ and $u \in T(y)$, we have

$$\begin{aligned} &\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) \\ &\leq_P \langle Q(u, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) - \alpha_g(y - x_n). \end{aligned} \quad (3.3)$$

From the continuity of g , φ , η and α_g , we have

$$\begin{aligned} &\langle Q(u, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) - \alpha_g(y - x_0) \\ &= \lim_{n \rightarrow \infty} \{ \langle Q(u, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) - \alpha_g(y - x_n) \}. \end{aligned}$$

This together with (3.3) shows that

$$\begin{aligned} &\langle Q(u, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) - \alpha_g(y - x_0) \\ &\geq_P \lim_{n \rightarrow \infty} \{ \langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) \}. \end{aligned} \quad (3.4)$$

Taking the limit in (3.2), we have

$$\lim_{n \rightarrow \infty} \{ \langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) \} \not\leq_{P^0} 0. \quad (3.5)$$

Combining (3.4) and (3.5) and using Lemma 2.5(ii), we get

$$\langle Q(u, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) - \alpha_g(y - x_0) \not\leq_{P^0} 0.$$

Thus, by Lemma 2.8, there exist $x_0 \in \mathcal{D}$ and $u_0 \in T(x_0)$ such that

$$\langle Q(u_0, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D},$$

which implies that $x_0 \in \Omega$. It remains to prove that x_0 is a unique solution of the problem (2.1).

Assume contrary that x_1 and x_2 are two distinct solutions of (2.1). Then

$$0 < \|x_1 - x_2\| \leq \text{diam } \Omega_\epsilon \rightarrow 0 \quad \text{as } \epsilon \rightarrow 0.$$

This is absurd and the proof is completed. \square

Corollary 3.6 Assume that all assumptions of Lemma 2.8 hold and $g, \varphi(\cdot, y), \eta(y, \cdot)$ and α_g are continuous functions for all $y \in \mathcal{D}$. Then the problem (2.1) is well-posed if and only if

$$\Omega \neq \emptyset$$

and

$$\text{diam } \Omega_\epsilon \rightarrow 0 \quad \text{as } \epsilon \rightarrow 0.$$

Theorem 3.7 Let \mathcal{D} be a closed convex subset of a real Banach space \mathcal{X} . Let \mathcal{Y} be a real Banach space ordered by a nonempty closed convex pointed cone P with the apex at the origin and $P^0 \neq \emptyset$. Assume that $Q: L(\mathcal{X}, \mathcal{Y}) \times \mathcal{D} \rightarrow L(\mathcal{X}, \mathcal{Y})$ is a continuous mapping and $T: \mathcal{D} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$ is a nonempty compact set-valued mapping. If the following conditions are satisfied:

- (i) $g: \mathcal{D} \rightarrow \mathcal{D}$ is continuous and P -convex;
- (ii) $\varphi: \mathcal{D} \times \mathcal{D} \rightarrow \mathcal{Y}$ is P -convex in the second variable and P -concave in the first argument with $\varphi(g(x), x) = 0, \forall x \in \mathcal{D}$;
- (iii) $\eta: \mathcal{X} \times \mathcal{X} \rightarrow \mathcal{X}$ is an affine mapping in the first and second variables with $\eta(g(x), x) = 0, \forall x \in \mathcal{D}$;
- (iv) $T: \mathcal{D} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$ is \mathfrak{H} -hemicontinuous and relaxed η - α_g - P -monotone with respect to first the variable of Q and g ;
- (v) $\varphi(\cdot, y), \eta(y, \cdot)$ and α_g are continuous functions for all $y \in \mathcal{D}$.

Then problem (2.1) is well-posed if and only if it has a unique solution.

Proof Assume that problem (2.1) is well-posed, then it has a unique solution.

Conversely, let (2.1) have a unique solution x_0 . If the problem (2.1) is not well-posed, then there exists an approximating sequence $\{x_n\}$ of (2.1) which does not converge to x_0 . Since $\{x_n\}$ is an approximating sequence, there exist $u_n \in T(x_n)$ and a sequence of positive real numbers $\epsilon_n \rightarrow 0$ such that

$$\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}. \quad (3.6)$$

Now, we prove that $\{x_n\}$ is bounded. Suppose that $\{x_n\}$ is not bounded. Then, without loss of generality, we can suppose that

$$\|x_n\| \rightarrow +\infty \quad \text{as } n \rightarrow +\infty.$$

Let

$$t_n = \frac{1}{\|x_n - x_0\|}$$

and

$$w_n = x_0 + t_n(x_n - x_0).$$

Without loss of generality, we can assume that $t_n \in (0, 1)$ and

$$w_n \rightarrow w \neq x_0.$$

By the hypothesis, T is relaxed $\eta - \alpha_g - P$ -monotone with respect to the first variable of Q and g ; therefore, for any $x, y \in \mathcal{D}$, we have

$$\langle Q(u, x_0) - Q(u_0, x_0), \eta(y, g(x_0)) \rangle - \alpha_g(y - x_0) \geq_P 0, \quad \forall u_0 \in T(x_0), u \in T(y),$$

which implies that

$$\begin{aligned} & \langle Q(u_0, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) \\ & \leq_P \langle Q(u, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) - \alpha_g(y - x_0). \end{aligned} \quad (3.7)$$

Since x_0 is a solution of (2.1), there exists $u_0 \in T(x_0)$ such that

$$\langle Q(u_0, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}. \quad (3.8)$$

Combining (3.7) and (3.8) and, using Lemma 2.5(ii), we get

$$\langle Q(u, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) - \alpha_g(y - x_0) \not\leq_{P^0} 0. \quad (3.9)$$

From the continuity of g , φ , η and α_g , we obtain

$$\begin{aligned} & \langle Q(u, w), \eta(y, g(w)) \rangle + \varphi(g(w), y) - \alpha_g(y - w) \\ & = \lim_{n \rightarrow \infty} \{ \langle Q(u, w_n), \eta(y, g(w_n)) \rangle + \varphi(g(w_n), y) - \alpha_g(y - w_n) \}. \end{aligned}$$

Since η is affine in the second variable, φ is P -concave in the first variable and using $w_n = x_0 + t_n(x_n - x_0)$, the above equation can be rewritten as

$$\begin{aligned} & \langle Q(u, w), \eta(y, g(w)) \rangle + \varphi(g(w), y) - \alpha_g(y - w) \\ & \geq_P \langle Q(u, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) - \alpha_g(y - x_0). \end{aligned} \quad (3.10)$$

Using (3.9), (3.10) and Lemma 2.5(ii), we obtain

$$\langle Q(u, w), \eta(y, g(w)) \rangle + \varphi(g(w), y) - \alpha_g(y - w) \not\leq_{P^0} 0.$$

Therefore, by Lemma 2.8, there exist $w \in \mathcal{D}$ and $w_0 \in T(w)$ such that

$$\langle Q(w_0, w), \eta(y, g(w)) \rangle + \varphi(g(w), y) \leq_P 0, \quad \forall y \in \mathcal{D}.$$

The above inequality implies that w is also a solution of (2.1), which contradicts the uniqueness of x_0 . Hence, $\{x_n\}$ is a bounded sequence having a convergent subsequence $\{x_{n_\ell}\}$ which converges to \bar{x} (say) as $\ell \rightarrow \infty$. Therefore from the definition of relaxed η - α_g - P -monotonicity, for any $x_{n_\ell}, y \in \mathcal{D}$, we have

$$\langle Q(u, y) - Q(u_{n_\ell}, y), \eta(y, g(x_{n_\ell})) \rangle - \alpha_g(y - x_{n_\ell}) \geq_P 0, \quad \forall u_{n_\ell} \in T(x_{n_\ell}), u \in T(y).$$

This implies that

$$\begin{aligned} & \langle Q(u_{n_\ell}, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle + \varphi(g(x_{n_\ell}), y) \\ & \leq_P \langle Q(u, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle + \varphi(g(x_{n_\ell}), y) - \alpha_g(y - x_{n_\ell}). \end{aligned} \quad (3.11)$$

Again from the continuity of g , φ , η and α_g , we have

$$\begin{aligned} & \langle Q(u, \bar{x}), \eta(y, g(\bar{x})) \rangle + \varphi(g(\bar{x}), y) - \alpha_g(y - \bar{x}) \\ & = \lim_{\ell \rightarrow \infty} \{ \langle Q(u, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle + \varphi(g(x_{n_\ell}), y) - \alpha_g(y - x_{n_\ell}) \}. \end{aligned}$$

This together with (3.11) shows that

$$\begin{aligned} & \langle Q(u, \bar{x}), \eta(y, g(\bar{x})) \rangle + \varphi(g(\bar{x}), y) - \alpha_g(y - \bar{x}) \\ & \geq_P \lim_{\ell \rightarrow \infty} \{ \langle Q(u_{n_\ell}, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle + \varphi(g(x_{n_\ell}), y) \}. \end{aligned} \quad (3.12)$$

By virtue of (3.6), we can obtain

$$\lim_{\ell \rightarrow \infty} \{ \langle Q(u_{n_\ell}, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle + \varphi(g(x_{n_\ell}), y) \} \not\leq_P 0. \quad (3.13)$$

From (3.12), (3.13) and Lemma 2.5(ii), we get

$$\langle Q(u, \bar{x}), \eta(y, g(\bar{x})) \rangle + \varphi(g(\bar{x}), y) - \alpha_g(y - \bar{x}) \not\leq_P 0.$$

Thus, by Lemma 2.8, there exist $\bar{x} \in \mathcal{D}$ and $\bar{u} \in T(\bar{x})$ such that

$$\langle Q(\bar{u}, \bar{x}), \eta(y, g(\bar{x})) \rangle + \varphi(g(\bar{x}), y) \not\leq_P 0,$$

which shows that \bar{x} is a solution to (2.1). Hence,

$$x_{n_\ell} \rightarrow \bar{x}, \quad \text{i.e.,} \quad x_{n_\ell} \rightarrow x_0.$$

Since $\{x_n\}$ is an approximating sequence, we have

$$x_n \rightarrow x_0.$$

The proof of Theorem 3.7 is completed. \square

Example 3.8 Let $\mathcal{X} = \mathcal{Y} = \mathbb{R}$, $\mathcal{D} = [0, 1]$ and $P = [0, \infty)$. Let us define the mappings $T : \mathcal{D} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$, $\varphi : \mathcal{D} \times \mathcal{D} \rightarrow \mathcal{Y}$, $\eta : \mathcal{X} \times \mathcal{X} \rightarrow \mathcal{X}$, and $Q : L(\mathcal{X}, \mathcal{Y}) \times \mathcal{D} \rightarrow L(\mathcal{X}, \mathcal{Y})$ as follows:

$$\begin{cases} T(x) = \{u : \mathbb{R} \rightarrow \mathbb{R} \mid u \text{ is a continuous linear mapping such that } u(x) = -x\}; \\ g(x) = x; \\ \varphi(g(x), y) = y - x; \\ \eta(y, g(x)) = \frac{1}{2}(y - x); \\ Q(v, y) = v; \\ \alpha_g = -x^2. \end{cases}$$

In this case, the generalized (η, g, φ) -mixed vector variational-type inequality problem (2.1) is to find $x \in \mathcal{D}$ and $u \in T(x)$ such that

$$\left\langle u, \frac{1}{2}(x - y) \right\rangle + y - x \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}. \quad (*)$$

It easy to see that $\Omega = \{0\}$ and T is relaxed η - α_g - P -monotone with respect to the first variable of Q and g , and all conditions in Theorem 3.7 are satisfied. Therefore the problem $(*)$ is well-posed.

Theorem 3.9 Suppose that all the conditions in Lemma 2.8 are satisfies. Further, assume that \mathcal{D} is a compact set and $g, \varphi(\cdot, y), \eta(y, \cdot), \alpha_g$ are continuous functions for all $y \in \mathcal{D}$. Then problem (2.1) is well-posed if and only if the solution set Ω is nonempty.

Proof Suppose that problem (2.1) is well-posed. Then its solution set Ω is nonempty. Conversely, let $\{x_n\}$ be an approximating sequence of problem (2.1). Then there exist $u_n \in T(x_n)$ and a sequence of positive real numbers $\epsilon_n \rightarrow 0$ such that

$$\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}. \quad (3.14)$$

By the hypothesis, Ω is compact; hence, $\{x_n\}$ has a subsequence $\{x_{n_\ell}\}$ converging to some point $x_0 \in \mathcal{D}$. Since T is relaxed η - α_g - P -monotone with respect to the first variable of Q and g , by Definition 2.3, for any $y \in \mathcal{D}$, we have

$$\begin{aligned} & \langle Q(u, x_{n_\ell}) - Q(u_{n_\ell}, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle - \alpha_g(y - x_{n_\ell}) \\ & \geq_P 0, \quad \forall x_{n_\ell} \in \mathcal{D}, u_{n_\ell} \in T(x_{n_\ell}), u \in T(y), \end{aligned}$$

which implies

$$\begin{aligned} & \lim_{\ell \rightarrow \infty} \{ \langle Q(u, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle + \varphi(g(x_{n_\ell}), y) - \alpha_g(y - x_{n_\ell}) \} \\ & \geq_P \lim_{\ell \rightarrow \infty} \{ \langle Q(u_{n_\ell}, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle + \varphi(g(x_{n_\ell}), y) \}. \end{aligned}$$

Since $g, \eta, \varphi, \alpha_g$ are continuous,

$$\begin{aligned} & \langle Q(u, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) - \alpha_g(y - x_0) \\ & = \lim_{\ell \rightarrow \infty} \{ \langle Q(u, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle + \varphi(g(x_{n_\ell}), y) - \alpha_g(y - x_{n_\ell}) \}. \end{aligned}$$

Using the above inequality, we obtain

$$\begin{aligned} & \langle Q(u, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) - \alpha_g(y - x_0) \\ & \geq_P \lim_{\ell \rightarrow \infty} \{ \langle Q(u_{n_\ell}, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle + \varphi(g(x_{n_\ell}), y) \}. \end{aligned} \quad (3.15)$$

By virtue of (3.14), it can be written as

$$\lim_{\ell \rightarrow \infty} \{ \langle Q(u_{n_\ell}, x_{n_\ell}), \eta(y, g(x_{n_\ell})) \rangle + \varphi(g(x_{n_\ell}), y) \} \not\leq_{P^0} 0. \quad (3.16)$$

It follows from (3.15), (3.16) and Lemma 2.5(ii) that

$$\langle Q(u, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) - \alpha_g(y - x_0) \not\leq_{P^0} 0.$$

Thus, by Lemma 2.8, there exist $x_0 \in \mathcal{D}$ and $u_0 \in T(x_0)$ such that

$$\langle Q(u_0, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) \not\leq_{P^0} 0.$$

This implies that $x_0 \in \Omega$.

The proof is completed. \square

Example 3.10 Let $\mathcal{X} = \mathcal{Y} = \mathbb{R}^2$, $\mathcal{D} = [0, 1] \times [0, 1]$ and $P = [0, \infty) \times [0, \infty)$. Let us define the mappings $T : \mathcal{D} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$, $\varphi : \mathcal{D} \times \mathcal{D} \rightarrow \mathcal{Y}$, $\eta : \mathcal{X} \times \mathcal{X} \rightarrow \mathcal{X}$, and $Q : L(\mathcal{X}, \mathcal{Y}) \times \mathcal{D} \rightarrow L(\mathcal{X}, \mathcal{Y})$ as follows:

$$\left\{ \begin{array}{l} T(x) = \{w, z : \mathbb{R}^2 \rightarrow \mathbb{R} \mid w, z \text{ are continuous linear mappings} \\ \quad \text{such that } w(x_1, x_2) = x_1, z(x_1, x_2) = x_2\}; \\ g(x) = x; \\ \varphi(g(x), y) = y - x; \\ \eta(y, g(x)) = y - x; \\ Q(u, x) = -u; \\ \alpha_g = 0. \end{array} \right.$$

In this case, the generalized (η, g, φ) -mixed vector variational-type inequality problem (2.1) is to find $x \in \mathcal{D}$ and $u \in T(x)$ such that

$$\langle -u, x - y \rangle + y - x \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}. \quad (**)$$

Clearly, $\Omega = [0, 1] \times [0, 1]$. It can be easily verified that T is relaxed η - α_g - P -monotone with respect to the first variable of Q and g , and all conditions in Theorem 3.9 are satisfied. Hence, problem (**) is well-posed.

Theorem 3.11 Assume that all conditions in Lemma 2.8 are satisfied and assume that $g, \varphi(\cdot, y), \eta(y, \cdot), \alpha_g$ are continuous functions for all $y \in \mathcal{D}$. If there exists some $\epsilon > 0$ such that $\Omega_\epsilon \neq \emptyset$ and is bounded. Then problem (2.1) is well-posed.

Proof Let $\epsilon > 0$ such that

$$\Omega_\epsilon \neq \emptyset$$

and suppose $\{x_n\}$ is an approximating sequence of problem (2.1). Then there exist $u_n \in T(x_n)$ and a sequence of positive real numbers $\epsilon_n \rightarrow 0$ such that

$$\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D},$$

which implies that

$$x_n \in \Omega_\epsilon, \quad \forall n > m.$$

Therefore, $\{x_n\}$ is a bounded sequence which has a convergent subsequence $\{x_{n_\ell}\}$ converging to x_0 as $\ell \rightarrow \infty$. Following lines similar to the proof of Theorem 3.9, we get $x_0 \in \Omega$. The proof is completed. \square

4 Well-posedness of optimization problems with constraints

This section is devoted to a study of the well-posedness of optimization problems with generalized (η, g, φ) -mixed vector variational-type inequality constraints:

$$\begin{aligned} &P\text{-minimize } \Psi(x) \\ &\text{subject to } x \in \Omega, \end{aligned} \tag{4.1}$$

where $\Psi : \mathcal{D} \rightarrow \mathbf{R}$ is a function, and Ω is the solution set of problem (2.1).

Denote by ζ the solution set of (4.1), i.e.,

$$\begin{aligned} \zeta = \Big\{ x \in \mathcal{D} \mid \exists u \in T(x) \text{ such that } \Psi(x) \leq_P \inf_{y \in \Omega} \Psi(y) \text{ and} \\ \langle Q(u, x), \eta(y, g(x)) \rangle + \varphi(g(x), y) \not\leq_{P^0} 0, \forall y \in \mathcal{D} \Big\}. \end{aligned}$$

Definition 4.1 A sequence $\{x_n\} \in \mathcal{D}$ is said to be an approximating sequence for problem (4.1), if

- (i) $\lim_{n \rightarrow \infty} \sup \Psi(x_n) \leq_P \inf_{y \in \Omega} \Psi(y)$,
- (ii) there exist $u_n \in T(x_n)$ and a sequence of positive real numbers $\epsilon_n \rightarrow 0$ such that

$$\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}.$$

For $\delta, \epsilon \geq 0$, we denote the approximating solution set of (4.1) by $\zeta(\delta, \epsilon)$, i.e.,

$$\begin{aligned} \zeta(\delta, \epsilon) = \Big\{ x \in \mathcal{D} \mid \exists u \in T(x) \text{ such that } \Psi(x) \leq_P \inf_{y \in \Omega} \Psi(y) + \delta \text{ and} \\ \langle Q(u, x), \eta(y, g(x)) \rangle + \varphi(g(x), y) + \epsilon e \not\leq_{P^0} 0, \forall y \in \mathcal{D} \Big\}. \end{aligned}$$

Remark 4.2 It is obvious that $\zeta = \zeta(\delta, \epsilon)$ when $(\delta, \epsilon) = (0, 0)$ and

$$\zeta \subseteq \zeta(\delta, \epsilon), \quad \forall \delta, \epsilon > 0.$$

Theorem 4.3 Assume that all assumptions of Theorem 3.5 are satisfied and Ψ is lower semicontinuous. Then (4.1) is well-posed if and only if

$$\zeta(\delta, \epsilon) \neq \emptyset, \quad \forall \delta, \epsilon > 0$$

and

$$\text{diam } \zeta(\delta, \epsilon) \rightarrow 0 \quad \text{as } (\delta, \epsilon) \rightarrow (0, 0).$$

Proof The necessary part directly follows from the proof of Theorem 3.5, so it is omitted. Conversely, suppose that $\{x_n\}$ is an approximating sequence of (4.1). Then there exist $u_n \in T(x_n)$ and a sequence of positive real number $\epsilon_n \rightarrow 0$ such that

$$\limsup_{n \rightarrow \infty} \Psi(x_n) \leq_P \inf_{y \in \Omega} \Psi(y), \quad (4.2)$$

$$\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}, \quad (4.3)$$

which implies that

$$x_n \in \zeta(\delta_n, \epsilon_n), \quad \text{for } \delta_n \rightarrow 0.$$

Since

$$\text{diam } \zeta(\delta, \epsilon) \rightarrow 0 \quad \text{as } (\delta, \epsilon) \rightarrow (0, 0),$$

and $\{x_n\}$ is a Cauchy sequence converging to $x_0 \in \mathcal{D}$ (because \mathcal{D} is closed). By the same argument as in Theorem 3.5, we get

$$\langle Q(u_0, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) \not\leq_{P^0} 0, \quad \forall u_0 \in T(x_0), y \in \mathcal{D}. \quad (4.4)$$

Since Ψ is lower semicontinuous,

$$\Psi(x_0) \leq_P \liminf_{n \rightarrow \infty} \Psi(x_n) \leq_P \limsup_{n \rightarrow \infty} \Psi(x_n).$$

By using (4.1), the above inequality reduces to

$$\Psi(x_0) \leq_P \inf_{y \in \Omega} \Psi(y). \quad (4.5)$$

Thus, from (4.3) and (4.4), we conclude that x_0 solve (4.1). The uniqueness of x_0 directly follows from the assumption

$$\text{diam } \zeta(\delta, \epsilon) \rightarrow 0 \quad \text{as } (\delta, \epsilon) \rightarrow (0, 0).$$

This completes the proof. \square

Example 4.4 Let $\mathcal{X} = \mathcal{Y} = \mathbb{R}$, $\mathcal{D} = [0, 1]$ and $P = [0, \infty)$. Let us define the mappings $\Psi : \mathcal{D} \rightarrow \mathbb{R}$, $T : \mathcal{D} \rightarrow 2^{L(\mathcal{X}, \mathcal{Y})}$, $\varphi : \mathcal{D} \times \mathcal{D} \rightarrow \mathcal{Y}$, $\eta : \mathcal{X} \times \mathcal{X} \rightarrow \mathcal{X}$, and $Q : L(\mathcal{X}, \mathcal{Y}) \times \mathcal{D} \rightarrow L(\mathcal{X}, \mathcal{Y})$ as follows:

$$\begin{cases} \Psi(x) = |x^3|; \\ T(x) = \{u : \mathbb{R} \rightarrow \mathbb{R} \mid u \text{ is a continuous linear mapping such that } u(x) = -x\}; \\ g(x) = x; \\ \varphi(g(x), y) = y - x; \\ \eta(g(x), y) = \frac{1}{2}(y - x); \\ Q(v, x) = v; \\ \alpha_g = -x^2. \end{cases}$$

Consider the optimization problem with generalized (η, g, φ) -mixed vector variational-type inequality constraints:

$$\begin{aligned} &P\text{-minimize } |x^3| \\ &\text{subject to } x \in \Omega, \end{aligned} \tag{4.6}$$

where

$$\Omega = \left\{ x \in \mathcal{D} \mid \exists u \in T(x) \text{ such that } \left\langle u, \frac{1}{2}(x - y) \right\rangle + y - x \not\leq_{P^0} 0, \forall y \in \mathcal{D} \right\}.$$

We see that $\Omega = \{0\}$. Since

$$\zeta(\delta, \epsilon) = \left\{ x \in \mathcal{D} \mid \exists u \in T(x) \text{ such that } |x^3| \leq_P \delta \text{ and } (y - x) \left(1 + \frac{x}{2} \right) + \epsilon \not\leq_{P^0} 0, \forall y \in \mathcal{D} \right\},$$

we have

$$\text{diam } \zeta(\delta, \epsilon) \rightarrow 0 \quad \text{as } (\delta, \epsilon) \rightarrow (0, 0).$$

It is easily verified that T is relaxed η - α_g - P -monotone with respect to the first variable of Q and g , and all assumptions of Theorem 4.3 are satisfied. Hence (4.6) is well-posed.

Theorem 4.5 *Let all conditions in Theorem 3.7 hold and let Ψ be lower semicontinuous. Then the problem (4.1) is well-posed if and only if it has a unique solution.*

Proof The necessary condition is obvious. Conversely, let (4.1) have a unique solution x_0 . Then

$$\begin{aligned} \Psi(x_0) &= \inf_{y \in \Omega} \Psi(y), \\ \langle Q(u_0, x_0), \eta(y, g(x_0)) \rangle + \varphi(g(x_0), y) &\not\leq_{P^0} 0, \quad \forall u_0 \in T(x_0), y \in \mathcal{D}. \end{aligned}$$

Let $\{x_n\}$ be an approximating sequence. Then there exist $u_n \in T(x_n)$ and a sequence of positive real numbers $\epsilon_n \rightarrow 0$ such that

$$\lim_{n \rightarrow \infty} \sup \Psi(x_n) \leq_P \inf_{y \in \Omega} \Psi(y),$$

$$\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}.$$

Now, following lines similar to the proof of Theorem 3.7, we find that the sequence $\{x_n\}$ has a subsequence $\{x_{n_\ell}\}$ converging to \bar{x} , for any $\bar{x} \in \mathcal{D}$ and

$$\langle Q(\bar{u}, \bar{x}), \eta(y, g(\bar{x})) \rangle + \varphi(g(\bar{x}), y) \not\leq_{P^0} 0, \quad \forall \bar{u} \in T(\bar{x}), y \in \mathcal{D}. \quad (4.7)$$

Since Ψ is lower semicontinuous, therefore,

$$\Psi(\bar{x}) \leq_P \lim_{\ell \rightarrow \infty} \inf \Psi(x_{n_\ell}) \leq_P \lim_{\ell \rightarrow \infty} \sup \Psi(x_{n_\ell}) \leq_P \inf_{y \in \Omega} \Psi(y). \quad (4.8)$$

Thus, from (4.7) and (4.8), we conclude that $\bar{x} \in \zeta$, and the proof is completed. \square

Theorem 4.6 Assume that all assumptions of Theorem 4.5 are satisfied and Ψ is lower semicontinuous, and there exists some $\epsilon > 0$ such that $\zeta(\epsilon, \epsilon) \neq \emptyset$, and it is bounded. Then (4.1) is well-posed.

Proof Let $\epsilon > 0$ such that

$$\zeta(\epsilon, \epsilon) \neq \emptyset$$

and suppose $\{x_n\}$ is an approximating sequence of problem (2.1). Then

- (i) $\lim_{n \rightarrow \infty} \sup \Psi(x_n) \leq_P \inf_{y \in \Omega} \Psi(y)$,
- (ii) there exist $u_n \in T(x_n)$ and a sequence of positive real numbers $\epsilon_n \rightarrow 0$ such that

$$\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}, n \in \mathbb{N},$$

which implies that for some positive integer m

$$x_n \in \zeta(\epsilon, \epsilon), \quad \forall n > m.$$

Therefore, $\{x_n\}$ is a bounded sequence and there exists a subsequence $\{x_{n_\ell}\}$ such that $\{x_{n_\ell}\}$ converges to x_0 as $\ell \rightarrow \infty$. Following the lines similar to the proof of Theorem 4.5, we conclude that $x_0 \in \zeta$. Hence, (4.1) is well-posed and the proof is completed. \square

5 Well-posedness of optimization problems by using well-posedness of constraints

In this section, we derive the well-posedness of problem (4.1) by using the well-posedness of problem (2.1).

Theorem 5.1 Let \mathcal{D} be a nonempty compact set and Ψ be lower semicontinuous. Suppose problem (4.1) has a unique solution. If problem (2.1) is well-posed, then problem (4.1) is also well-posed.

Proof If problem (4.1) has a unique solution x_0 , and $\{x_n\}$ is an approximating sequence for problem (4.1), then there exist $u_n \in T(x_n)$ and a sequence of positive real numbers $\epsilon_n \rightarrow 0$ such that

$$\limsup_{n \rightarrow \infty} \Psi(x_n) \leq_P \inf_{y \in \Omega} \Psi(y),$$
$$\langle Q(u_n, x_n), \eta(y, g(x_n)) \rangle + \varphi(g(x_n), y) + \epsilon_n e \not\leq_{P^0} 0, \quad \forall y \in \mathcal{D}.$$

Since \mathcal{D} is compact, there exists a subsequence $\{x_{n_\ell}\}$ of $\{x_n\}$ such that $\{x_{n_\ell}\}$ converges to a \bar{x} (say) as $\ell \rightarrow \infty$. Since problem (2.1) is well-posed, \bar{x} solves (2.1), i.e.,

$$\langle Q(\bar{u}, \bar{x}), \eta(y, g(\bar{x})) \rangle + \varphi(g(\bar{x}), y) \not\leq_{P^0} 0, \quad \forall \bar{u} \in T(\bar{x}), y \in \mathcal{D}. \quad (5.1)$$

Since Ψ is lower semicontinuous, we have

$$\Psi(\bar{x}) \leq_P \liminf_{\ell \rightarrow \infty} \Psi(x_{n_\ell}) \leq_P \limsup_{\ell \rightarrow \infty} \Psi(x_{n_\ell}) \leq_P \inf_{y \in \Omega} \Psi(y). \quad (5.2)$$

Thus, from (5.1) and (5.2) we conclude that \bar{x} solves problem (4.1). But (4.1) has a unique solution x_0 ; therefore,

$$\bar{x} = x_0 \quad \text{and} \quad x_n \rightarrow x_0.$$

Hence, (4.1) is well-posed. The proof is completed. \square

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Authors' contributions

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