

On a Class of Perturbed Variational-Like Inequalities

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Abstract

In this work, we present and examine perturbed mixed quasi variational-like inequalities, a novel class of variational-like inequalities. We prove the existence and the uniqueness of the solution, using the auxiliary principle technique. In addition, we examine a few iterative techniques for solving quasi variational-like perturbed mixed inequality problems.

Keywords: perturbed mixed quasi variational-like inequalities; auxiliary principle technique; iterative methods.

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1. Introduction

Variational inequality theory is a significant area of mathematics with several applications in the pure and applied sciences. This theory offers a comprehensive framework for addressing a wide variety of linear and nonlinear problems, see, for example [2,7,8,10,16]. The concept of convexity has been expanded in multiple directions, finding applications in areas like nonlinear optimization, network equilibrium, and economics, see, for example [4,17]. The concepts of invex and preinvex functions represent a significant generalization of convex functions, see, for example [3,9,12]. Parida demonstrated that the minimum of preinvex functions can be described using a type of variational inequalities called variational-like inequalities, see [15]. Recently many extensions and generalizations of the variational-like inequality theory have been considered and studied, see, for example [5,11,13,14]. In this work, we present and examine a new category of perturbed variational-like inequalities. We use the auxiliary principle technique to prove the existence and the uniqueness of the solution of perturbed mixed quasi variational-like inequality. Additionally, we propose and evaluate several iterative methods for solving these types of variational-like inequalities.

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2. Preliminaries

Let H be a real Hilbert space, with its norm denoted by $\|\cdot\|$ and $\langle \cdot, \cdot \rangle$, respectively. Let K be a nonempty subset of H and $\eta: K \times K \rightarrow H$ be a continuous function. We now recall some basic definitions and concepts.

Definition 2.1 ([17]). *A set K is said to be an invex set, if there exists a function $\eta(\cdot, \cdot)$, such that*

$$u + t\eta(v, u) \in K, \quad \forall u, v \in K, t \in [0, 1].$$

From now on, the set K is an invex set in H , unless otherwise specified.

Definition 2.2 ([17]). *A function $F: K \rightarrow \mathbb{R}$ is said to be a preinvex function, if there exists a function $\eta(\cdot, \cdot)$, such that*

$$F(u + t\eta(v, u)) \leq (1 - t)F(u) + tF(v), \quad \forall u, v \in K, t \in [0, 1].$$

It follows that a minimum of a differentiable preinvex function F on the invex set K can be characterized by the variational-like inequality

$$\langle F'(u), \eta(v, u) \rangle \geq 0, \quad \forall v \in K.$$

Definition 2.3 ([12]). *A function $F: K \rightarrow \mathbb{R}$ is said to be a strongly preinvex function, if there exists a function $\eta(\cdot, \cdot)$ and a constant $\mu > 0$ such that*

$$F(u + t\eta(v, u)) \leq (1 - t)F(u) + tF(v) - \mu(1 - t)t \|\eta(v, u)\|^2, \quad \forall u, v \in K, t \in [0, 1].$$

We note that the differentiable strongly preinvex function is a strongly invex function, i.e.,

$$F(v) - F(u) \geq \langle F'(u), \eta(v, u) \rangle + \mu \|\eta(v, u)\|^2.$$

It is clear that, for $\eta(v, u) = v - u$, the invex set K is a convex set, the preinvex functions are convex functions and strongly preinvex functions reduce to strongly convex functions. Let K be a invex set in H . Given an operator $A: H \rightarrow H$ and $\eta: K \times K \rightarrow H$, we consider the problem of finding $u \in K$ and constant $\rho > 0$ such that

$$\langle Au, \eta(v, u) \rangle + \varphi(u, v) - \varphi(u, u) + \rho \|\eta(v, u)\|^2 \geq 0, \quad \text{for all } v \in K, \quad (1)$$

where the form $\varphi: H \times H \rightarrow \mathbb{R}$, is non-differentiable and satisfies the following properties:

- (i) $\varphi(u, v)$ is linear in the first argument;

(ii) $\varphi(u, v)$ is bounded, that is, there exists a constant $\gamma > 0$ such that,

$$\varphi(u, v) \leq \gamma \|u\| \|v\|, \quad \text{for all } u, v \in H$$

(iii) $\varphi(u, v) - \varphi(u, w) \leq \varphi(u, v - w)$, for all $u, v, w \in H$.

The problem (1) is called perturbed mixed quasi variational-like inequality.

We now discuss some special cases of the problem (1):

(I) For $\rho = 0$, problem (1) reduces to

$$\langle Au, \eta(v, u) \rangle + \varphi(u, v) - \varphi(u, u) \geq 0, \quad \text{for all } v \in K, \quad (2)$$

which is known as the mixed quasi variational-like inequality, studied by Noor [13]. Moreover, if $\eta(v, u) = v - u$, then the problem (1) is equivalent to finding $u \in K$ such that

$$\langle Au, v - u \rangle + \varphi(u, v) - \varphi(u, u) \geq 0, \quad \text{for all } v \in K, \quad (3)$$

which is known as mixed quasi variational inequality studied by Kikuchi and Oden [7].

(II) If $\varphi(u, v) = j(v)$ where j is a convex, lower semi-continuous, proper and non-differentiable functional, then the problem (1) is equivalent to finding $u \in K$ such that

$$\langle Au, \eta(v, u) \rangle + j(v) - j(u) + \rho \|\eta(v, u)\|^2 \geq 0, \quad \text{for all } v \in K, \quad (4)$$

which is known as perturbed mixed variational-like inequality, see Noor [14].

(III) For $\rho = 0$ and $\eta(v, u) = v - u$, then the problem (1) reduces to the problem of finding $u \in K$ such that

$$\langle Au, v - u \rangle + j(v) - j(u) \geq 0, \quad \text{for all } v \in K, \quad (5)$$

which is known as mixed variational inequality, introduced and studied by Lions and Stampacchia [10].

(IV) If $\varphi(u, v) = 0$ and $\rho = 0$, then the problem (1) reduces to the problem of finding $u \in K$ such that

$$\langle Au, v - u \rangle \geq 0, \quad \text{for all } v \in K, \quad (6)$$

which is well known original variational inequality, introduced by Stampacchia [16].

Definition 2.4 ([1]). *The function $\varphi: H \times H \rightarrow \mathbb{R}$ is called skew-symmetric, if*

$$\varphi(u, u) - \varphi(u, v) - \varphi(v, u) + \varphi(v, v) \geq 0, \quad \forall u, v \in H.$$

Definition 2.5. An operator $A: H \rightarrow H$ is said to be:

(a) strongly monotone, if there exists a constant $\alpha > 0$, such that

$$\langle Au - Av, u - v \rangle \geq \alpha \|u - v\|^2, \quad \forall u, v \in H.$$

(b) Lipschitz continuous, if there exists a constant $\beta > 0$, such that

$$\|Au - Av\| \leq \beta \|u - v\|, \quad \forall u, v \in H.$$

Definition 2.6 ([11]). The function $\eta: H \times H \rightarrow H$ is said to be:

(a) strongly monotone, if there exists a constant $\sigma > 0$, such that

$$\langle \eta(u, v), u - v \rangle \geq \sigma \|u - v\|^2, \quad \forall u, v \in H.$$

(b) Lipschitz continuous, if there exists a constant $\delta > 0$, such that

$$\|\eta(u, v)\| \leq \delta \|u - v\|, \quad \forall u, v \in H.$$

If $\eta(u, v) = Au - Av$ for $A: H \rightarrow H$, then the definition 2.6 reduces to the strongly monotonicity and Lipschitz continuity of the nonlinear operator A , definition 2.5.

Assumption 2.7. The function $\eta: H \times H \rightarrow H$ satisfies the condition:

$$\eta(u, v) = \eta(u, w) + \eta(w, v), \quad \forall u, v, w \in H.$$

3. Main results

In this section, we use the auxiliary principle technique of Glowinski, Lions, and Tremolieres [6], to prove the existence and uniqueness of the solution of perturbed mixed quasi variational-like inequality (1).

Theorem 3.1. Let H be a real Hilbert space and K be a invex set of H . Let A be strongly monotone and Lipschitz continuous with constants $\alpha > 0$, $\beta > 0$, respectively and the function η is strongly monotone and Lipschitz continuous with constants $\sigma > 0$, $\delta > 0$, respectively. If Assumption 2.7 holds, and for a constant $\lambda > 0$, such that

$$0 < \lambda < 2 \frac{\alpha - (\omega + 2\rho\delta^2)}{\beta^2 - (\omega + 2\rho\delta^2)^2}, \quad \lambda < \frac{1}{\omega + 2\rho\delta^2}, \quad \alpha > \omega + 2\rho\delta^2, \quad (7)$$

where

$$\omega = \beta \sqrt{1 - 2\sigma + \delta^2} + \gamma.$$

then, there exists a unique solution $u \in K$ of the problem (1).

Proof. Existence: We now use the auxiliary principle technique to prove the existence of a solution for (1). For a given $u \in K$, we consider the auxiliary problem of finding $w \in K$ satisfying the variational inequality

$$\langle w, v - w \rangle \geq \langle u, v - w \rangle - \lambda \langle Au, \eta(v, w) \rangle - \lambda \varphi(u, v) + \lambda \varphi(u, w) - \lambda \rho \|\eta(v, w)\|^2, \quad (8)$$

for all $v \in K$, where $\lambda > 0$ is a constant.

Let w_1, w_2 be to solution of (1) related to $u_1, u_2 \in K$ respectively. It is enough to show that the mapping $u \mapsto w(u)$ has a fixed point belonging to H satisfying (1). We show that

$$\|w_1 - w_2\| \leq k \|u_1 - u_2\|,$$

with $0 < k < 1$, where k is independent of u_1 and u_2 . Since w_1, w_2 are both solution of (1) related to $u_1, u_2 \in K$, we have

$$\langle w_1, v - w_1 \rangle \geq \langle u_1, v - w_1 \rangle - \lambda \langle Au_1, \eta(v, w_1) \rangle - \lambda \varphi(u_1, v) + \lambda \varphi(u_1, w_1) - \lambda \rho \|\eta(v, w_1)\|^2, \quad (9)$$

and

$$\langle w_2, v - w_2 \rangle \geq \langle u_2, v - w_2 \rangle - \lambda \langle Au_2, \eta(v, w_2) \rangle - \lambda \varphi(u_2, v) + \lambda \varphi(u_2, w_2) - \lambda \rho \|\eta(v, w_2)\|^2, \quad (10)$$

for all $v \in H$. Taking $v = w_2$ in (9) and $v = w_1$ in (10), we have

$$\langle w_1, w_2 - w_1 \rangle \geq \langle u_1, w_2 - w_1 \rangle - \lambda \langle Au_1, \eta(w_2, w_1) \rangle - \lambda \varphi(u_1, w_2) + \lambda \varphi(u_1, w_1) - \lambda \rho \|\eta(w_2, w_1)\|^2$$

and

$$\langle w_2, w_1 - w_2 \rangle \geq \langle u_2, w_1 - w_2 \rangle - \lambda \langle Au_2, \eta(w_1, w_2) \rangle - \lambda \varphi(u_2, w_1) + \lambda \varphi(u_2, w_2) - \lambda \rho \|\eta(w_1, w_2)\|^2,$$

Adding this inequalities and using the Assumption 2.7 and the properties (i), (iii), we have

$$\begin{aligned} \langle w_1 - w_2, w_1 - w_2 \rangle &\leq \langle u_1 - u_2, w_1 - w_2 \rangle - \lambda \langle Au_1 - Au_2, \eta(w_1, w_2) \rangle \\ &\quad + \lambda \varphi(u_1 - u_2, w_2 - w_1) + 2\lambda \rho \|\eta(w_1, w_2)\|^2, \\ &= \langle u_1 - u_2 - \lambda(Au_1 - Au_2), w_2 - w_1 \rangle + \lambda \varphi(u_1 - u_2, w_2 - w_1) \\ &\quad + \lambda \langle Au_1 - Au_2, w_1 - w_2 - \eta(w_1, w_2) \rangle + 2\lambda \rho \|\eta(w_1, w_2)\|^2, \end{aligned}$$

From Cauchy-Schwarz inequality and the property (ii), we obtain

$$\begin{aligned} \|w_1 - w_2\|^2 &\leq \|u_1 - u_2 - \lambda(Au_1 - Au_2)\| \|w_1 - w_2\| + \lambda\gamma \|u_1 - u_2\| \|w_1 - w_2\| \\ &\quad + \lambda \|Au_1 - Au_2\| \|w_1 - w_2 - \eta(w_1, w_2)\| + 2\lambda\rho\delta^2 \|w_1 - w_2\|^2, \end{aligned} \quad (11)$$

Since A, η are both strongly monotone and Lipschitz continuous, we have

$$\begin{aligned} \|u_1 - u_2 - \lambda(Au_1 - Au_2)\|^2 &= \|u_1 - u_2\|^2 - 2\lambda\langle Au_1 - Au_2, u_1 - u_2 \rangle + \lambda^2 \|Au_1 - Au_2\|^2 \\ &\leq (1 - 2\alpha\lambda + \beta^2\lambda^2) \|u_1 - u_2\|^2, \end{aligned} \quad (12)$$

and

$$\begin{aligned} \|w_1 - w_2 - \eta(w_1, w_2)\|^2 &= \|w_1 - w_2\|^2 - 2\langle w_1 - w_2, \eta(w_1, w_2) \rangle + \|\eta(w_1, w_2)\|^2 \\ &\leq (1 - 2\sigma + \delta^2) \|w_1 - w_2\|^2, \end{aligned} \quad (13)$$

Combining (11), (12) and (13), we have

$$\begin{aligned} \|w_1 - w_2\| &\leq \left(\sqrt{1 - 2\alpha\lambda + \beta^2\lambda^2} + \lambda\gamma + \lambda\beta\sqrt{1 - 2\sigma + \delta^2} \right) \|u_1 - u_2\| + 2\lambda\rho\delta^2 \|w_1 - w_2\|, \\ &= (\theta(\lambda) + \lambda\omega) \|u_1 - u_2\| + 2\lambda\rho\delta^2 \|w_1 - w_2\|, \end{aligned}$$

where

$$\theta(\lambda) = \sqrt{1 - 2\alpha\lambda + \beta^2\lambda^2},$$

It follows that

$$\|w_1 - w_2\| \leq k \|u_1 - u_2\|,$$

where

$$k = \frac{\theta(\lambda) + \lambda\omega}{1 - 2\lambda\rho\delta^2}.$$

From (7) it follows that $k < 1$, the mapping $u \mapsto w(u)$ is a contraction, so has a fixed point, which is the solution of the problem (1).

Uniqueness: Let $u_1, u_2 \in K$, $u_1 \neq u_2$ be two solution of the problem (1), that is

$$\langle Au_1, \eta(v, u_1) \rangle + \varphi(u_1, v) - \varphi(u_1, u_1) + \rho \|\eta(v, u_1)\|^2 \geq 0, \quad \text{for all } v \in K, \quad (14)$$

and

$$\langle Au_2, \eta(v, u_2) \rangle + \varphi(u_2, v) - \varphi(u_2, u_2) + \rho \|\eta(v, u_2)\|^2 \geq 0, \quad \text{for all } v \in K, \quad (15)$$

Taking $v = u_2$ in (14) and $v = u_1$ in (15), we have

$$\langle Au_1, \eta(u_2, u_1) \rangle + \varphi(u_1, u_2) - \varphi(u_1, u_1) + \rho \|\eta(u_2, u_1)\|^2 \geq 0,$$

and

$$\langle Au_2, \eta(u_1, u_2) \rangle + \varphi(u_2, u_1) - \varphi(u_2, u_2) + \rho \|\eta(u_1, u_2)\|^2 \geq 0,$$

Using the Assumption 2.7 the properties (i), (iii) and adding the above inequalities, we have

$$\langle Au_1 - Au_2, \eta(u_1, u_2) \rangle \leq \varphi(u_1 - u_2, u_2 - u_1) + 2\rho \|\eta(u_1, u_2)\|^2, \tag{16}$$

which can be written as

$$\langle Au_1 - Au_2, u_1 - u_2 \rangle \leq \langle Au_1 - Au_2, u_1 - u_2 - \eta(u_1, u_2) \rangle + \varphi(u_1 - u_2, u_2 - u_1) + 2\rho \|\eta(u_1, u_2)\|^2.$$

Since A, η are both strongly monotone and Lipschitz continuous, and using (ii), we get

$$\begin{aligned} \alpha \|u_1 - u_2\|^2 &\leq \|Au_1 - Au_2\| \|u_1 - u_2 - \eta(u_1, u_2)\| + \gamma \|u_1 - u_2\|^2 + 2\rho\delta^2 \|u_1 - u_2\|^2 \\ &\leq (\beta\sqrt{1 - 2\sigma + \delta^2} + \gamma + 2\rho\delta^2) \|u_1 - u_2\|^2 \\ &= (\omega + 2\rho\delta^2) \|u_1 - u_2\|^2. \end{aligned} \tag{17}$$

Thus, it follows that

$$(\alpha - \omega - 2\rho\delta^2) \|u_1 - u_2\|^2 \leq 0. \tag{18}$$

which implies $u_1 = u_2$, the uniqueness of the solution of (1), since $\alpha > \omega + 2\rho\delta^2$. \square

We use the auxiliary principle technique to propose and analyze several iterative algorithms for solving perturbed mixed quasi variational-like inequalities. (1). Now, we consider the auxiliary variational-like inequality associated with the problem (1). For a given $u \in K$, consider the problem of finding $w \in K$, satisfying the auxiliary variational-like inequality

$$\langle \lambda Aw + \Phi'(w) - \Phi'(u), \eta(v, w) \rangle \geq \lambda\varphi(w, w) - \lambda\varphi(w, v) - \lambda\rho \|\eta(v, w)\|^2, \quad \forall v \in K, \tag{19}$$

where $\lambda > 0$ is a constant and $\Phi'(u)$ is the differential of a strongly preinvex function $\Phi(u)$. We remark, if $w = u$, then w is a solution of (1). Next, we propose and analyze an iterative algorithm for solving the problem (1).

Algorithm 3.2. For a given $u_0 \in H$, compute the approximate solution u_{n+1} by the iterative scheme:

$$\begin{aligned} \langle \lambda Au_{n+1} + \Phi'(u_{n+1}) - \Phi'(u_n), \eta(v, u_{n+1}) \rangle &\geq \lambda\varphi(u_{n+1}, u_{n+1}) - \lambda\varphi(u_{n+1}, v) \\ &\quad - \lambda\rho \|\eta(v, u_{n+1})\|^2, \quad \forall v \in K. \end{aligned} \tag{20}$$

which is known as the proximal point algorithm for solving perturbed mixed quasi variational-like inequalities. If $\rho = 0$, Algorithm 3.2 reduces to:

Algorithm 3.3. For a given $u_0 \in H$, compute the approximate solution u_{n+1} by the iterative scheme:

$$\langle \lambda Au_{n+1} + \Phi'(u_{n+1}) - \Phi'(u_n), \eta(v, u_{n+1}) \rangle \geq \lambda \varphi(u_{n+1}, u_{n+1}) - \lambda \varphi(u_{n+1}, v), \quad \forall v \in K. \quad (21)$$

which is known as the proximal point algorithm for solving mixed quasi variational-like inequality (2). In particular, if $\eta(v, u) = v - u$, then Algorithm 3.3 reduces to:

Algorithm 3.4. For a given $u_0 \in H$, compute the approximate solution u_{n+1} by the iterative scheme:

$$\langle \lambda Au_{n+1} + \Phi'(u_{n+1}) - \Phi'(u_n), v - u_{n+1} \rangle \geq \lambda \varphi(u_{n+1}, u_{n+1}) - \lambda \varphi(u_{n+1}, v), \quad \forall v \in K. \quad (22)$$

which is known as the proximal method for solving mixed quasi variational inequality (3).

Theorem 3.5. Let A be strongly η -monotone with constant $\alpha > 0$ and Φ be differentiable strongly preinvex function with modulus μ . If Assumption 2.7 holds and the continuous function φ is skew-symmetric, then the solution $\{u_n\}$ generated by Algorithm 4.1 converges to the solution u of the problem (1) for $\alpha > 2\rho$.

Proof. Let $u \in K$ be a solution of (1). Then, for $v = u_{n+1}$, we have

$$\langle Au, \eta(u_{n+1}, u) \rangle + \varphi(u, u_{n+1}) - \varphi(u, u) + \rho \|\eta(u_{n+1}, u)\|^2 \geq 0, \quad (23)$$

We consider the generalized Bregman function,

$$B(u, v) = \Phi(u) - \Phi(v) - \langle \Phi'(v), \eta(u, v) \rangle \geq \mu \|\eta(u, v)\|^2, \quad \forall v \in K, \quad (24)$$

associated with the differentiable strongly preinvex function Φ . Now, combining (20), (23), (24) and using the Assumption 2.7, it follows that

$$\begin{aligned} B(u, u_n) - B(u, u_{n+1}) &= \Phi(u_{n+1}) - \Phi(u_n) - \langle \Phi'(u_n), \eta(u, u_n) \rangle + \langle \Phi'(u_{n+1}), \eta(u, u_{n+1}) \rangle, \\ &= \Phi(u_{n+1}) - \Phi(u_n) - \langle \Phi'(u_n), \eta(u_{n+1}, u_n) \rangle \\ &\quad + \langle \Phi'(u_{n+1}) - \Phi'(u_n), \eta(u, u_{n+1}) \rangle, \\ &\geq \mu \|\eta(u_{n+1}, u_n)\|^2 + \langle \Phi'(u_{n+1}) - \Phi'(u_n), \eta(u, u_{n+1}) \rangle, \\ &\geq \mu \|\eta(u_{n+1}, u_n)\|^2 + \langle \lambda Au_{n+1}, \eta(u_{n+1}, u) \rangle \\ &\quad + \lambda \varphi(u_{n+1}, u_{n+1}) - \lambda \varphi(u_{n+1}, u) - \lambda \rho \|\eta(u, u_{n+1})\|^2, \\ &= \mu \|\eta(u_{n+1}, u_n)\|^2 + \lambda \langle Au_{n+1} - Au, \eta(u_{n+1}, u) \rangle + \lambda \langle Au, \eta(u_{n+1}, u) \rangle \\ &\quad + \lambda \varphi(u_{n+1}, u_{n+1}) - \lambda \varphi(u_{n+1}, u) - \lambda \rho \|\eta(u, u_{n+1})\|^2, \\ &= \mu \|\eta(u_{n+1}, u_n)\|^2 + Q. \end{aligned}$$

Since A is strongly η - monotone and φ is skew-symmetric, we have

$$\begin{aligned} Q &= \lambda \langle Au_{n+1} - Au, \eta(u_{n+1}, u) \rangle + \lambda \langle Au, \eta(u_{n+1}, u) \rangle \\ &\quad + \lambda \varphi(u_{n+1}, u_{n+1}) - \lambda \varphi(u_{n+1}, u) - \lambda \rho \|\eta(u, u_{n+1})\|^2, \\ &\geq \lambda \alpha \|\eta(u_{n+1}, u)\|^2 + \lambda \varphi(u, u) - \lambda \varphi(u, u_{n+1}) - \lambda \varphi(u_{n+1}, u) \\ &\quad + \lambda \varphi(u_{n+1}, u_{n+1}) - 2\lambda \rho \|\eta(u_{n+1}, u)\|^2, \\ &= \lambda(\alpha - 2\rho) \|\eta(u_{n+1}, u)\|^2. \end{aligned}$$

Therefore,

$$B(u, u_n) - B(u, u_{n+1}) \geq \mu \|\eta(u_{n+1}, u_n)\|^2 + \lambda(\alpha - 2\rho) \|\eta(u_{n+1}, u)\|^2.$$

If $u_{n+1} = u_n$ it is clear that u_n is a solution of the problem (1). Otherwise, the assumption $\alpha > 2\rho$ implies that the sequence $B(u, u_n) - B(u, u_{n+1})$ is nonnegative, and we must have $\lim_{n \rightarrow \infty} \|\eta(u_{n+1}, u_n)\| = 0$. It follows that the sequence $\{u_n\}$ is bounded. Let $\tilde{u} \in K$ be a cluster point of the sequence $\{u_n\}$. Taking the limit in (20), we conclude that \tilde{u} is a solution of the variational-like inequality (1). \square

4. Conclusions

In this work, we have introduced and analyzed a class of perturbed mixed quasi variational-like inequalities. We proved the existence and uniqueness of the solution of this class of variational-like inequalities. Additionally, we propose and analyze iterative methods for solving this problem, using auxiliary variational-like inequality associated with perturbed mixed quasi variational-like inequality.

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