

MINIMAX INEQUALITIES IN G -CONVEX SPACES

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In this paper we establish two minimax theorems of Sion-type in G -convex spaces. As applications we obtain generalisations of some theorems concerning compatibility of some systems of inequalities.

1. INTRODUCTION AND PRELIMINARIES

Motivated by Nash equilibrium and the theory of non-cooperative games, Fan [4] generalised Sion's minimax theorem obtaining the following two-function minimax inequality:

THEOREM 1. *Let X and Y be compact convex subsets of topological vector spaces and $f, g : X \times Y \rightarrow \mathbb{R}$. Suppose that f is lower semicontinuous on Y and quasiconcave on X , g is upper semicontinuous on X and quasiconvex on Y , and $f \leq g$ on $X \times Y$. Then $\min_{y \in Y} \sup_{x \in X} f(x, y) \leq \max_{x \in X} \inf_{y \in Y} g(x, y)$.*

Granas and Liu [6, 7] obtained generalisations and versions of Theorem 1 involving three real functions f, g, h . On the other hand Park [14] extended Ky Fan's result to G -convex spaces. In this paper we obtain a unified generalisation of all these results. Also we give a version of our main result for the case when X is a convex subset of a topological vector space. As applications we obtain generalisations of some theorems of Granas and Liu [6, 7] and Liu [11] concerning compatibility of some systems of inequalities.

Let us recall some notions necessary in our paper.

A *generalised convex space* or a *G -convex space* $(X, D; \Gamma)$ consists of a topological space X and a nonempty set D such that for each $A \in \langle D \rangle$ with the cardinality $|A| = n+1$, there exist a subset $\Gamma(A)$ of X and a continuous function $\Phi_A : \Delta_n \rightarrow \Gamma(A)$ such that $J \in \langle A \rangle$ implies $\Phi_A(\Delta_J) \subset \Gamma(J)$.

Here $\langle D \rangle$ denotes the set of all nonempty finite subsets of D , Δ_n any n -simplex with vertices $\{e_i\}_{i=0}^n$ and Δ_J the face of Δ_n corresponding to $J \in \langle A \rangle$; that is, if $A = \{u_0, u_1, \dots, u_n\}$ and $J = \{u_{i_0}, u_{i_1}, \dots, u_{i_k}\} \subset A$, then $\Delta_J = \text{co}\{e_{i_0}, e_{i_1}, \dots, e_{i_k}\}$.

In case $D \subset X$ then $(X, D; \Gamma)$ will be denoted by $(X \supset D; \Gamma)$. For $(X \supset D; \Gamma)$, a subset C of X is said to be *G -convex* if $\Gamma(A) \subset C$ whenever $A \in \langle C \cap D \rangle$.

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The main example of G -convex space corresponds to the case when $X = D$ is a convex subset of a Hausdorff topological vector space and for each $A \in \langle X \rangle$, $\Gamma(A)$ is the convex hull of A . For other major examples of G -convex spaces see [15, 16].

Let $(X \supset D; \Gamma)$ be a G -convex space. A function $f : X \rightarrow \overline{\mathbb{R}} = \mathbb{R} \cup \{\pm\infty\}$ is said to be G -quasiconcave (respectively, G -quasiconvex) if for any finite set $\{u_1, \dots, u_n\} \subset D$ and for each $x \in \Gamma(\{u_1, \dots, u_n\})$ we have $f(x) \geq \min_{1 \leq i \leq n} f(u_i)$ (respectively, $f(x) \leq \max_{1 \leq i \leq n} f(u_i)$). We note that f is G -quasiconcave (respectively, G -quasiconvex) if and only if, for each $\lambda \in \mathbb{R}$ the set $\{x \in X : f(x) > \lambda\}$ (respectively, $\{x \in X : f(x) < \lambda\}$) is G -convex. A function $f : X \times Y \rightarrow \overline{\mathbb{R}}$ (Y nonempty set) is said to be G -quasiconcave (respectively, G -quasiconvex) on X if for each $y \in Y$ the function $x \rightarrow f(x, y)$ is G -quasiconcave (respectively, G -quasiconvex). Inspired by [1] and [9] we shall introduce two more general concepts.

Let $(X, D; \Gamma)$ be a G -convex space, Y be a nonempty set and $f : D \times Y \rightarrow \overline{\mathbb{R}}, g : X \times Y \rightarrow \overline{\mathbb{R}}$. We say that g is G - f -quasiconcave on X if for any finite set $\{u_1, \dots, u_n\} \subset D$ and for each $y \in Y$ we have

$$g(x, y) \geq \min_{1 \leq i \leq n} f(u_i, y) \text{ for all } x \in \Gamma(\{u_1, \dots, u_n\}).$$

Note that the notion introduced above coincides with the corresponding notion in [9, Definition 2] only when $D = X$.

When X is a convex subset of a topological vector space the concept of G - f -quasiconcavity reduces to that of f -quasiconcavity introduced by Chang and Yen in [1]. More precisely, in this case, if $f, g : X \times Y \rightarrow \overline{\mathbb{R}}$ we say that g is f -quasiconcave on X if for any $\{x_1, \dots, x_n\} \in \langle X \rangle$ and each $y \in Y$ we have

$$g(x, y) \geq \min_{1 \leq i \leq n} f(x_i, y) \text{ for all } x \in \text{co}\{x_1, \dots, x_n\}.$$

Similarly, if X is a nonempty set, $(Y, D; \Gamma)$ a G -convex space and

$$\begin{aligned} g : X \times Y &\rightarrow \overline{\mathbb{R}}, \\ h : X \times D &\rightarrow \overline{\mathbb{R}} \end{aligned}$$

two functions, we say that g is G - h -quasiconvex on Y if for any $\{v_1, \dots, v_n\} \in \langle D \rangle$ and each $x \in X$ we have

$$g(x, y) \leq \max_{1 \leq i \leq n} h(x, v_i) \text{ for all } y \in \Gamma(\{v_1, \dots, v_n\}).$$

REMARK 1. It is easy to see that if $D \subset Y$, g is G - h -quasiconvex on Y whenever there exists a function $k : X \times Y \rightarrow \overline{\mathbb{R}}$ such that:

- (i) $g \leq k$ on $X \times Y$;
- (ii) $k \leq h$ on $X \times D$;

(iii) k is G -quasiconvex on Y .

Let X be a nonempty set, $(Y, D; \Gamma)$ be a G -convex space and $G : Y \multimap X, H : D \multimap X$ be two mappings (that is, set-valued functions). We say that H is a *generalised G -KKM mapping with respect to G* if for each $A \in \langle D \rangle, G(\Gamma(A)) \subset H(A)$. If X is a topological space, $G : Y \multimap X$ is said to have the *G -KKM property* if for any mapping $H : D \multimap X$ generalised G -KKM with respect to G , the family $\{\overline{H}(v) : v \in D\}$ has the finite intersection property (where $\overline{H}(v)$ denotes the closure of $H(v)$).

Let X be a topological space and Y be a nonempty set. A function $f : X \times Y \rightarrow \overline{\mathbb{R}}$ is said to be λ -transfer upper semicontinuous (respectively λ -transfer lower semicontinuous) on X for some $\lambda \in \mathbb{R}$ [2] if for all $x \in X, y \in Y$ with $f(x, y) < \lambda$ (respectively $f(x, y) > \lambda$) there exist a neighbourhood $V(x)$ of x and a point $y' \in Y$ such that $f(z, y') < \lambda$ (respectively $f(z, y') > \lambda$) for all $z \in V(x)$. If f is λ -transfer upper (respectively lower) semicontinuous on X for any $\lambda \in \mathbb{R}$, we say that f is transfer upper (respectively lower) semicontinuous on X .

It is clear that every function upper semicontinuous (respectively, lower semicontinuous) on X is λ -transfer upper semicontinuous (respectively, λ -transfer lower semicontinuous) on X for any real λ , but the converse is not true (see [2]).

2. MAIN RESULTS

First we state three results from the literature which will be used in this section. The following continuous selection theorem is well-known (see [10, 13, 17]).

LEMMA 2. *Let $(X, D; \Gamma)$ be a G -convex space and Y be a compact topological space. Let $F : Y \multimap D, G : Y \multimap X$ be two mappings satisfying the following conditions:*

- (a) *for each $y \in Y, A \in \langle F(y) \rangle$ implies $\Gamma(A) \subset G(y)$;*
- (b) *$Y = \cup \{\text{int } F^{-1}(u) : u \in D\}$.*

Then G has a continuous selection; that is, there exists a continuous function $p : Y \rightarrow X$ such that $p(y) \in G(y)$ for each $y \in Y$.

The next result is a particular case of Corollary in [12].

LEMMA 3. *Let X be a topological space and $(Y, D; \Gamma)$ be a G -convex space, Then any continuous function $p : Y \rightarrow X$ has the G -KKM property.*

Combining assertions (ii) and (iii) in Lemma 3 and assertion (ii) in Lemma 4 in [8] one obtains

LEMMA 4. *Let X be a topological space and D a nonempty set. If $h : X \times D \rightarrow \overline{\mathbb{R}}$ is λ -transfer upper semicontinuous, then $\bigcap_{v \in D} H(v) = \bigcap_{v \in D} \overline{H}(v)$, where*

$$H(v) = \{x \in X : h(x, v) \geq \lambda\}.$$

The main result of the paper is as shown in the following theorem.

THEOREM 5. Let $(X, D; \Gamma_1)$ and $(Y, D; \Gamma_2)$ be two compact G -convex spaces and let $f : D_1 \times Y \rightarrow \overline{\mathbb{R}}, g : X \times Y \rightarrow \overline{\mathbb{R}}, h : X \times D_2 \rightarrow \overline{\mathbb{R}}$ be three functions such that:

- (i) g is G - f -quasiconcave on X ;
- (ii) g is G - h -quasiconvex on Y ;
- (iii) f is transfer lower semicontinuous on Y ;
- (iv) h is transfer upper semicontinuous on X ;

Then $\inf_{y \in Y} \sup_{u \in D_1} f(u, y) \leq \sup_{x \in X} \inf_{v \in D_2} h(x, v)$.

PROOF: We may suppose that $\inf_{y \in Y} \sup_{u \in D_1} f(u, y) > -\infty$. It suffices to prove that for any real $\lambda < \inf_{y \in Y} \sup_{u \in D_1} f(u, y)$ we have $\lambda \leq \sup_{x \in X} \inf_{v \in D_2} h(x, v)$. Fix such a λ and define the mappings $F : Y \rightarrow D_1, G : Y \rightarrow X, H : D_2 \rightarrow X$ by

$$F(y) = \{u \in D_1 : f(u, y) \geq \lambda\}, \quad G(y) = \{x \in X : g(x, y) \geq \lambda\} \quad \text{and} \\ H(v) = \{x \in X : h(x, v) \geq \lambda\}.$$

First we show that G and F satisfy the conditions of Lemma 2. Let $y \in Y, \{u_1, \dots, u_n\} \subset F(y)$ and $x \in \Gamma_1(\{u_1, \dots, u_n\})$. Since g is f -quasiconcave on $X, g(x, y) \geq \min_{1 \leq i \leq n} f(u_i, y) \geq \lambda$, hence $x \in G(y)$. Thus $\Gamma_1(\{u_1, \dots, u_n\}) \subset G(y)$.

For each $y \in Y$ there exists $u \in D_1$ such that $f(u, y) > \lambda$ (as consequence of $\lambda < \inf_{y \in Y} \sup_{u \in D_1} f(u, y)$). By (iii) there exist $u' \in D_1$ and a neighbourhood $V(y)$ of y such that

$$u' \in \bigcap_{z \in V(y)} \{u \in D_1 : f(u, z) > \lambda\} \subset \bigcap_{z \in V(y)} F(z),$$

hence $y \in \text{int } F^{-1}(u')$. Thus condition (b) in Lemma 2 is satisfied. By Lemma 2, there exists a continuous function $p : Y \rightarrow X$ such that $p(y) \in G(y)$ for every $y \in Y$.

Next we prove that H is a generalised G -KKM mapping with respect to G . Suppose that there exist a nonempty finite set $\{v_1, \dots, v_n\} \subset D_2$ and a point $x \in X$ such that

$$x \in G\left(\Gamma_2(\{v_1, \dots, v_n\})\right) \setminus \bigcup_{i=1}^n H(v_i).$$

Since $x \in G\left(\Gamma_2(\{v_1, \dots, v_n\})\right)$, there exists $y \in \Gamma_2(\{v_1, \dots, v_n\})$ such that $g(x, y) \geq \lambda$. By $x \notin \bigcup_{i=1}^n H(v_i)$ we get $h(x, v_i) < \lambda$ for each $i \in \{1, \dots, n\}$. Taking into account (ii) we obtain the following contradiction

$$\lambda \leq g(x, y) \leq \max_{1 \leq i \leq n} h(x, v_i) < \lambda.$$

Thus H is a generalised G -KKM mappings with respect to G , and consequently it is generalised G -KKM mapping with respect to p , too. By Lemma 3, the family of sets

$\{\overline{H}(v) : v \in D_2\}$ has the finite intersection property. Since for each $v \in D_2$, $\overline{H}(v)$ is a closed subset of compact space Y , by Lemma 4 we infer that $\bigcap_{v \in D_2} H(v) = \bigcap_{v \in D_2} \overline{H}(v) \neq \emptyset$, that is, $\sup_{x \in X} \inf_{v \in D_2} h(x, v) \geq \lambda$. □

REMARK 2. Following the proof of Theorem 5 it seems that if $\inf_{y \in Y} \sup_{u \in D_1} f(u, y) > -\infty$, instead of conditions (iii) and (iv) it would be sufficient to put the following conditions:

- (iii') f is λ -transfer lower semicontinuous on Y for any $\lambda < \inf_{y \in Y} \sup_{u \in D_1} f(u, y)$;
- (iv') h is λ -transfer upper semicontinuous on X for any $\lambda < \inf_{y \in Y} \sup_{u \in D_1} f(u, y)$.

But this clearly less demanding conditions make really no difference. In fact, assume

$$a = \inf_{y \in Y} \sup_{u \in D_1} f(u, y) > -\infty$$

and define the functions

$$\begin{aligned} f'(u, y) &= \min(f(u, y), a), \\ g'(x, y) &= \min(g(x, y), a), \\ h'(x, v) &= \min(h(x, v), a). \end{aligned}$$

We observe that:

- (a) if conditions (i), (ii) in Theorem 5 hold for f, g, h , then they hold also for f', g', h' ;
- (b) if f is λ -transfer lower semicontinuous on Y (respectively, h is λ -transfer upper semicontinuous on X) whenever $\lambda < a$, then f' is transfer lower semicontinuous on Y (respectively, h' is transfer upper semicontinuous on X);
- (c) $\inf_{y \in Y} \sup_{u \in D_1} f'(u, y) \leq \sup_{x \in X} \inf_{v \in D_2} h'(x, v)$ implies $\inf_{y \in Y} \sup_{u \in D_1} f(u, y) \leq \sup_{x \in X} \inf_{v \in D_2} h(x, v)$.

A mapping $F : Y \rightarrow X$ (X nonempty set, Y topological space) is said to have the *local intersection property* (see [18]) if for each $y \in Y$ with $F(y) \neq \emptyset$, there exists an open neighbourhood $V(y)$ of y such that $\bigcap_{z \in V(y)} F(z) \neq \emptyset$.

The following continuous selection theorem is [18, Theorem 1].

LEMMA 6. *Let X be a nonempty subset of a topological vector space and Y be a paracompact topological space. Suppose that $F, G : Y \rightarrow X$ are two mappings satisfying the following conditions:*

- (a) for each $y \in Y$, $F(y)$ is nonempty and $\text{co } F(y) \subset G(y)$;
- (b) F has local intersection property.

Then G has a continuous selection.

It can be easily prove that if $D = X$ and F is a mapping with nonempty values, then conditions (b) in Lemmas 2 and 6 are equivalent (see [8, Proposition 1]).

The following version of Theorem 5 shows that in the case when X is a convex subset of a topological vector space the conclusion holds if the G -convex space $(Y, D; \Gamma)$ is only paracompact. The proof is similar to that of Theorem 5 using as argument Lemma 6 instead of Lemma 2.

THEOREM 7. *Let X be a compact convex subset of a topological vector space and $(Y, D; \Gamma)$ be a paracompact G -convex space. Let $f, g : X \times Y \rightarrow \overline{\mathbb{R}}$ and $h : X \times D \rightarrow \overline{\mathbb{R}}$ be three functions such that:*

- (i) g is f -quasiconcave on X ;
- (ii) g is G - h -quasiconvex on Y ;
- (iii) f is transfer lower semicontinuous on Y ;
- (iv) h is transfer upper semicontinuous on X .

Then $\inf_{y \in Y} \sup_{x \in X} f(x, y) \leq \sup_{x \in X} \inf_{v \in D} h(x, v)$.

Let Y be an arbitrary set and D a nonempty subset of Y . Given two families of functions $\mathcal{G} = \{g : Y \rightarrow \overline{\mathbb{R}}\}$ and $\mathcal{H} = \{h : D \rightarrow \overline{\mathbb{R}}\}$ we write $\mathcal{G} \leq \mathcal{H}$ on D if for every $g \in \mathcal{G}$ there is $h \in \mathcal{H}$ such that $g(v) \leq h(v)$ for all $v \in D$. Following Ky Fan [3] a family of functions $\mathcal{H} = \{h : D \rightarrow \overline{\mathbb{R}}\}$ is said to be *concave* provided given any $h_1, \dots, h_n \in \mathcal{H}$ and $x_1, \dots, x_n \in \mathbb{R}$ such that $x_i \geq 0$ and $\sum_{i=1}^n x_i = 1$ there is an $h \in \mathcal{H}$ satisfying $h(v) \geq \sum_{i=1}^n x_i h_i(v)$ for all $v \in D$.

In what follows we denote by Δ_{n-1} the standard $(n - 1)$ -simplex; that is

$$\Delta_{n-1} = \left\{ x = (x_1, \dots, x_n) \in \mathbb{R}^n : x_i \geq 0, \sum_{i=1}^n x_i = 1 \right\}.$$

The next result generalises under many aspects in [7, Theorem 9.2].

THEOREM 8. *Let $(Y \supset D; \Gamma)$ be a compact G -convex space and let*

$$\begin{aligned} \mathcal{F} &= \{f : Y \rightarrow (-\infty, +\infty)\}, \\ \mathcal{G} &= \{g : Y \rightarrow (-\infty, +\infty)\}, \\ \mathcal{H} &= \{h : D \rightarrow (-\infty, +\infty)\} \end{aligned}$$

be three families of functions such that:

- (i) $\mathcal{F} \leq \mathcal{G}$ on Y and $\mathcal{G} \leq \mathcal{H}$ on D ;
- (ii) for any finite subfamily $\{g_1, \dots, g_n\}$ of \mathcal{G} and for each $(x_1, \dots, x_n) \in \Delta_{n-1}$ the function $y \rightarrow \sum_{i=1}^n x_i g_i(y)$ is G -quasiconvex on Y ;
- (iii) each $f \in \mathcal{F}$ is lower semicontinuous on Y ;

(iv) the family \mathcal{H} is concave.

Then $\inf_{y \in Y} \sup_{f \in \mathcal{F}} f(x) \leq \sup_{h \in \mathcal{H}} \inf_{v \in D} h(v)$.

PROOF: Let $\beta = \sup_{h \in \mathcal{H}} \inf_{v \in D} h(v)$. We may suppose that β is finite. For each $f \in \mathcal{F}$ let

$$S(f) = \{y \in Y : f(y) \leq \beta\}.$$

We have to show that $\bigcap_{f \in \mathcal{F}} S(f) \neq \emptyset$. Since Y is compact and the sets $S(f)$ are closed it suffices to prove that the family $\{S(f) : f \in \mathcal{F}\}$ has the finite intersection property.

Let $f_1, \dots, f_n \in \mathcal{F}$; choose $g_1, \dots, g_n \in \mathcal{G}$ and $h_1, \dots, h_n \in \mathcal{H}$ such that

$$f_i \leq g_i \text{ on } Y \text{ and } g_i \leq h_i \text{ on } D.$$

Define the functions $f, g : \Delta_{n-1} \times Y \rightarrow (-\infty, +\infty]$, $h : \Delta_{n-1} \times D \rightarrow (-\infty, +\infty]$ by

$$f(x, y) = \sum_{i=1}^n x_i f_i(y), \quad g(x, y) = \sum_{i=1}^n x_i g_i(y) \quad \text{and}$$

$$h(x, v) = \sum_{i=1}^n x_i h_i(v) \text{ for } x = (x_1, \dots, x_n) \in \Delta_{n-1}, y \in Y, v \in D.$$

One readily verifies that f, g, h satisfy assertions (i), (iii), (iv) in Theorem 7, for $X = \Delta_{n-1}$. Assertion (ii) of the same theorem is also proved taking into account condition (ii) in present theorem and Remark 1.

Since Δ_{n-1} and Y are compact and f is continuous on Δ_{n-1} and lower semicontinuous on Y the conclusion of Theorem 7 becomes

$$\min_{y \in Y} \max_{x \in \Delta_{n-1}} f(x, y) \leq \sup_{x \in \Delta_{n-1}} \inf_{v \in D} \sum_{i=1}^n x_i h_i(v).$$

On the other hand by (iv) we have

$$\sup_{x \in \Delta_{n-1}} \inf_{v \in D} \sum_{i=1}^n x_i h_i(v) \leq \sup_{h \in \mathcal{H}} \inf_{v \in D} h(v) = \beta.$$

Consequently, there exists $y_0 \in Y$ such that for each $x \in \Delta_{n-1}$

$$\sum_{i=1}^n x_i f_i(y_0) = f(x, y_0) \leq \beta,$$

thus we have necessarily $f_i(y_0) \leq \beta$ for each $i \in \{1, \dots, n\}$, that is, $y_0 \in \bigcap_{i=1}^n S(f_i)$. □

Theorem 8 can be stated for convenience in the form of an alternative, obtaining in this way generalisations of [5, Theorem 1] and of [7, Theorem 9.1].

THEOREM 9. Assume that $Y, \mathcal{F}, \mathcal{G}, \mathcal{H}$ satisfy conditions of Theorem 8. Then given any $\lambda \in \mathbb{R}$ one of the following properties holds:

- (a) there is a $h \in \mathcal{H}$ such that $h(y) > \lambda$ for all $y \in Y$;
- (b) there is a $y_0 \in Y$ such that $f(y_0) \leq \lambda$ for all $f \in \mathcal{F}$.

The following theorem generalises under many aspects a result of Liu [11, Theorem 3] which in turn improves a well-known theorem of Ky Fan concerning compatibility of some systems of inequalities.

THEOREM 10. Let $(Y \supset D; \Gamma)$ be a compact G -convex space and let

$$\{f_i : Y \rightarrow (-\infty, +\infty)\}_{i \in I}, \quad \{g_i : Y \rightarrow (-\infty, +\infty)\}_{i \in I}$$

be two families of functions such that:

- (i) $f_i \leq g_i$ for each $i \in I$;
- (ii) for each $i \in I$ f_i is lower semicontinuous on Y ;
- (iii) for each $n \geq 1$, $\{i_1, \dots, i_n\} \subset I$ and $(x_1, \dots, x_n) \in \Delta_{n-1}$ the function $y \rightarrow \sum_{i=1}^n x_i g_i(y)$ is G -quasiconvex on Y ;
- (iv) for each $n \geq 1$, $\{i_1, \dots, i_n\} \subset I$ and $(x_1, \dots, x_n) \in \Delta_{n-1}$ there is a $v \in D$ such that $\sum_{i=1}^n x_i g_i(v) \leq 0$.

Then there exists $y_0 \in Y$ such that $f_i(y_0) \leq 0$.

PROOF: Apply Theorem 8 when

$$\begin{aligned} \mathcal{F} &= \{f_i\}_{i \in I}, \\ \mathcal{G} &= \{g_i\}_{i \in I}, \\ \mathcal{H} &= \left\{ \sum_{i=1}^n x_i g_i : n \geq 1, g_i \in \mathcal{G}, (x_1, \dots, x_n) \in \Delta_{n-1} \right\}. \end{aligned}$$

□

Our last result generalises [7, Theorem 9.3].

THEOREM 11. Let $(Y \supset D; \Gamma)$ be a compact G -convex space, X an arbitrary set and let $f, g : X \times Y \rightarrow (-\infty, +\infty]$, $h : X \times D \rightarrow (-\infty, +\infty]$ be three functions such that

- (i) $f(x, y) \leq g(x, y)$ for each $(x, y) \in X \times Y$ and $g(x, y) \leq h(x, y)$ for all $(x, y) \in X \times D$;
- (ii) for any $x_1, \dots, x_n \in X$ and for each $(\alpha_1, \dots, \alpha_n) \in \Delta_{n-1}$ the function $y \rightarrow \sum_{i=1}^n \alpha_i g(x_i, y)$ is G -quasiconvex on Y ;
- (iii) f is lower semicontinuous on Y ;
- (iv) for any $x_1, \dots, x_n \in X$ and for each $(\alpha_1, \dots, \alpha_n) \in \Delta_{n-1}$ there is an $x \in X$ such that $h(x, y) \geq \sum_{i=1}^n \alpha_i h(x_i, y)$ for all $y \in Y$.

Then

$$\inf_{y \in Y} \sup_{x \in X} f(x, y) \leq \sup_{x \in X} \inf_{y \in Y} h(x, y).$$

PROOF: Apply Theorem 8 when

$$\begin{aligned}\mathcal{F} &= \{f(x, \cdot)\}_{x \in X}, \\ \mathcal{G} &= \{g(x, \cdot)\}_{x \in X}, \\ \mathcal{H} &= \{h(x, \cdot)\}_{x \in X}.\end{aligned}$$

□

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