VARIATIONAL INEQUALITIES GOVERNED BY BOUNDEDLY LIPSCHITZIAN AND STRONGLY MONOTONE OPERATORS

SONGNIAN HE* AND HONG-KUN XU**

*College of Science
Civil Aviation University of China
Tianjin 300300, China.
E-mail: hesongnian2003@yahoo.com.cn

**Department of Applied Mathematics National Sun Yat-Sen University Kaohsiung 80424, Taiwan.

E-mail: xuhk@math.nsysu.edu.tw

Abstract. Consider the variational inequality VI(C,F) of finding a point $x^* \in C$ satisfying the property $\langle Fx^*, x - x^* \rangle \geq 0$ for all $x \in C$, where C is a nonempty closed convex subset of a real Hilbert space H and $F:C \to H$ is a nonlinear mapping. If F is boundedly Lipschitzian and strongly monotone, then we prove that VI(C,F) has a unique solution and iterative algorithms can be devised to approximate this solution. In the case where C is the set of fixed points of a nonexpansic mapping, we also invent a hybrid iterative algorithm to approximate the unique solution of VI(C,F).

Key Words and Phrases: Variational inequality, strongly monotone, bounded Lipschitz, projection, iterative algorithm, Hilbert space.

2000 Mathematics Subject Classification: 58E35, 47H09, 65J15

References

[1] C. Baiocchi, A. Capelo, *Variational and Quasi Variational Inequalities*, John Wiley and Sons, New York, 1984.

^{*}Supported in part by Tianjin Natural Science Foundation in China Grant (06YFJMJC12500).

^{**}Supported in part by NSC 97-2628-M-110-003-MY3 (Taiwan). Corresponding author.

- [2] A. Bnouhachem, A self-adaptive method for solving general mixed variational inequalities, J. Math. Anal. Appl., 309(2005), 136-150.
- [3] H. Brezis, Operateurs Maximaux Monotone et Semigroupes de Contractions dans les Espace d'Hilbert, North-Holland, Amsterdam, Holland, 1973.
- [4] R.W. Cottle, F. Giannessi, J.L. Lions, Variational Inequalities and Complementarity Problems: Theory and Applications, John Wiley and Sons, New York, 1980.
- [5] M. Fukushima, Equivalent differentiable optimization problems and descent methods for asymmetric variational inequality problems, Math. Program., 53(1992), 99-110.
- [6] K. Geobel, W.A. Kirk, Topics in Metric Fixed Point Theory, Cambridge Studies in Advanced Mathematics, vol. 28, Cambridge University Press, 1990.
- [7] F. Giannessi, A. Maugeri, P.M. Pardalos, Equilibrium Problems: Nonsmooth Optimization and Variational Inequality Models, Kluwer Academic Press, Dordrecht, Holland, 2001.
- [8] R. Glowinski, J.L. Lions, R. Tremoliers, Numerical Analysis of Variational Inequalities, North-Holland, Amsterdam, Holland, 1981.
- [9] P.T. Harker, J.S. Pang, Finite-dimensional variational inequality and nonlinear omplementarity problems: a survey of theory, algorithms and applications, Math. Program., 48(1990), 161-220.
- [10] B.S. He, A class of implicit methods for monotone variational inequalities, Reports of the Institute of Mathematics 95-1 Nanjing University, PR China, 1995.
- [11] B.S. He, L.Z. Liao, Improvement of some projection methods for monotone variational inequalities, J. Optim. Theory Appl., 112(2002), 111-128.
- [12] B.S. He, Z.H. Yang, X.M. Yuan, An approximate proximal-extradient type method for monotone variational inequalities, J. Math. Anal. Appl., 300(2)(2004), 362-374.
- [13] D. Kinderlehrer, G. Stampacchia, An Introduction to Variational Inequalities and their Applications, SIAM, Philadelphia, 2000.
- [14] J.L. Lions, G. Stampacchia, Variational inequalities, Comm. Pure Apl. Math., 20(1967), 493-512.
- [15] G. Stampacchia, Formes bilineaires coercivites sur les ensembles convexes, C.R. Acad. Sci., 258(1964), 4413-4416.
- [16] H.K. Xu, T.H. Kim, Convergence of hybrid steepest-descent methods for variational inequalities, J. Optim. Theory Appl., 119(2003), 185-201.
- [17] H.K. Xu, Viscosity approximation methods for nonexpansive mappings, J. Math. Anal. Appl., 298(2004), 279-291.
- [18] I. Yamada, The hybrid steepest-descent method for variational inequality problems over the intersection of the fixed point sets of nonexpansive mappings, in: D. Butnariu, Y. Censor, S. Reich (Eds.), Inherently Parallel Algorithms in Feasibility and Optimization and Their Applications, North-Holland, Amsterdam, Holland, 2001, pp. 473-504.
- [19] H. Yang, M.G.H. Bell, Traffic restraint, road pricing and network equilibrium, Trans. Res. B 31(1997), 303-314.

 $Received:\ 24.\ 12.\ 2008;\ Accepted:\ 23.\ 02.\ 2009.$