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## System of multi-valued variational inequalities

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**Abstract.** In this paper we give an existence result for a system of two variational inequalities defined by two multi-valued mappings. We show that by our result, Brouwer's fixed point theorem can be easily deduced.

## 1. Introduction

Variational inequalities with a mapping defined on a subset of a certain Banach space have been extensively studied in the literature (see e.g. [4], [9], and the references therein). Usually, in these results, the monotonicity or a generalized monotonicity property of the mapping involved plays a crucial role.

Let X and Y be two reflexive real Banach spaces and  $A \subseteq X, B \subseteq Y$ be nonempty closed convex sets. Denote by  $X^*$  and  $Y^*$  the dual spaces of X and Y, respectively. Consider two multi-valued mappings,  $F : A \times B \to 2^{X^*}$  and  $G : A \times B \to 2^{Y^*}$ . The aim of this paper is to establish an existence result for the following problem (system of two variational inequalities):

**Problem 1.** Find  $(a, b) \in A \times B$  such that

(1) 
$$\sup_{w \in F(a,b)} \langle w, x - a \rangle \ge 0, \quad \forall x \in A$$

and

(2) 
$$\sup_{z \in G(a,b)} \langle z, y - b \rangle \ge 0, \quad \forall y \in B.$$

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Key words and phrases: monotone operator, variational inequality system. This research was supported by a grant of WORLD BANK, code 14, m. 46174. The idea of considering a system of type (1)–(2) originates in the following problem known as existence of a Nash equilibrium point. Let  $K_1, \ldots, K_n$   $(n \ge 2)$  be nonempty sets, and  $f_i : K_1 \times \cdots \times K_n \to \mathbb{R}$   $(i = 1, \ldots, n)$  be given functions. A point  $(x_1, \ldots, x_n) \in K_1 \times \cdots \times K_n$  is called a *Nash equilibrium point* if

$$f_i(x_1,\ldots,x_i,\ldots,x_n) \le f_i(x_1,\ldots,y_i,\ldots,x_n), \quad \forall y_i \in K_i$$

holds for i = 1, ..., n. An important existence theorem is due to NASH [6]. This notion has been turned out to be very useful in game theoretical and economical applications. The result of Nash offers a sufficient condition for the existence of an equilibrium point, however, equilibrium points may exist even if the conditions imposed by Nash (continuity and quasiconvexity in the *i*-th variable) are not satisfied. This fact motivated the authors in [3] to introduce the notion of Nash stationary point, i.e. such a point in which a certain kind of derivative is nonnegative. In the paper mentioned, the autors established results where the Nash stationary points are obtained as solutions of a system of inequalities defined by those kind of derivatives. That system (in case n = 2) is a particular case of our Problem 1 above, where the mappings F and G are of subdifferential type.

In this paper, the multi-valued mappings F and G are in general not subdifferentials of certain functions, permitting thus to extend the applicability of Problem 1. The main result (Theorem 2.1) gives a sufficient condition for the existence of a solution of Problem 1. As an application, we establish a solvability result for a certain type of variational inequalities (Theorem 2.2), from which Brouwer's fixed point theorem can easily be deduced (Corollary 2.1).

We first recall some definitions. Let K be a nonempty subset of a Banach space B and  $T: K \to 2^{B^*}$ . The operator T is called *monotone*, if for every  $x, y \in K$  and every  $u \in T(x), v \in T(y)$  we have that

$$\langle u - v, x - y \rangle \ge 0.$$

Note that the (single-valued) operator  $T: K \to X^*$  is called *pseu*domonotone if for every net  $(x_{\alpha})$  converging weakly to the element x $(x_{\alpha}, x \in K)$  such that

$$\limsup_{\alpha} \langle T(x_{\alpha}), x_{\alpha} - x \rangle \le 0,$$

we also have

$$\langle T(x), x-z \rangle \le \liminf_{\alpha} \langle T(x_{\alpha}), x_{\alpha}-z \rangle, \quad \forall z \in K.$$

If B and B' are two Banach spaces, then the mapping  $T: B \to 2^{B'}$ is said to be *upper semicontinuous* (on B) if for every  $x_0 \in B$  and any open set V containing  $T(x_0)$ , there exists a neighbourhood U of  $x_0$  in B such that  $T(x) \subseteq V$  for all  $x \in U$ . The mapping T is said to be *lower semicontinuous* (on B) if for every  $x_0 \in B$ , any  $y_0 \in T(x_0)$  and any neighbourhood V of  $y_0$ , there exists a neighbourhood U of  $x_0$  such that  $T(x) \cap V \neq \emptyset$  for every  $x \in U$ .

The following famous lemma of KY FAN [2] plays a crucial role in the proof of our result.

**Lemma 1.1.** Let Z be a nonempty subset of a Hausdorff topological vector space E. For each  $z \in Z$ , let F(z) be a closed subset of E such that the convex hull of every finite subset  $\{z_1, \ldots, z_n\}$  of Z is contained in the corresponding union  $\bigcup_{i=1}^n F(z_i)$ . If there exists a point  $z_0 \in Z$  such that  $F(z_0)$  is compact, then  $\bigcap_{z \in Z} F(z) \neq \emptyset$ .

We also need the following lemma of SHIH and TAN [7].

**Lemma 1.2.** Let K be a nonempty convex subset of a Banach space B, let  $T : K \to 2^{B^*}$  be such that each T(x) is a weak<sup>\*</sup> compact subset of  $B^*$ , and let T be upper semicontinuous from the line segments of K in the weak<sup>\*</sup> topology of  $B^*$ . Then for  $y \in K$  the inequality

$$\inf_{u \in T(x)} \langle u, x - y \rangle \ge 0, \quad \forall x \in K$$

implies

$$\sup_{w \in T(y)} \langle w, x - y \rangle \ge 0, \quad \forall x \in K.$$

In order to establish an existence result for Problem 1, let us introduce an auxiliary problem.

**Problem 2.** Find  $(a, b) \in A \times B$  such that

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(3) 
$$\inf_{u \in F(x,b)} \langle u, x - a \rangle \ge 0, \quad \forall x \in A$$

and

(4) 
$$\inf_{v \in G(a,y)} \langle v, y - b \rangle \ge 0, \quad \forall y \in B.$$

Then we have the following

**Proposition 1.1.** Suppose that for every  $x \in A$  and  $y \in B$  the mappings  $F(.,y): A \to 2^{X^*}$  and  $G(x, .): B \to 2^{Y^*}$  are monotone and upper semicontinuous from the line segments of A (resp. B) in the weak topology of  $X^*$  (resp.  $Y^*$ ).

Then Problems 1 and 2 are equivalent, namely they have the same set of solutions.

PROOF. Suppose first that the pair  $(a, b) \in A \times B$  is a solution of Problem 1. Fix  $x \in A$ . Observe, by reflexivity, that the weak and the weak\* topologies of  $X^*$  (and  $Y^*$ ) coincide. Since F(a, b) is weakly compact, there exists  $\bar{u} \in F(a, b)$  such that

$$\langle \bar{u}, x - a \rangle = \sup_{w \in F(a,b)} \langle w, x - a \rangle \ge 0.$$

By the monotonicity of F(., b) we also have

$$\langle u, x - a \rangle \ge 0, \quad \forall u \in F(x, b).$$

and so (3) holds. A similar argument shows that (4) also holds, by using the monotonicity of G(a, .).

The reverse implication, i.e. that each solution of Problem 2 is also a solution of Problem 1 follows by Lemma 1.2, applying it first to the mapping F(.,b) and then to the mapping G(a,.).

## 2. Existence results

Recall that X and Y are (as in Section 1) two reflexive Banach spaces,  $A \subseteq X, B \subseteq Y$  are nonempty closed convex sets, and  $F : A \times B \to 2^{X^*},$  $G : A \times B \to 2^{Y^*}$  two multi-valued mappings.

To establish the main result of this paper we need the following weak continuity concept.

**Condition (C).** Let  $x \in A$  and  $y \in B$  be fixed. We say that the mapping pair  $F(x, .): B \to 2^{X^*}$  and  $G(., y): A \to 2^{Y^*}$  satisfies condition (C) if for any nets  $(a_{\alpha})$  and  $(b_{\alpha})$  converging weakly to the elements a and b, respectively, where  $a_{\alpha}, a \in A$  and  $b_{\alpha}, b \in B$ , and for each  $u_{\alpha} \in F(x, b_{\alpha})$ 

and  $v_{\alpha} \in G(a_{\alpha}, y)$  such that  $u_{\alpha}$  converges weakly to  $u \in F(x, b)$  and  $v_{\alpha}$  converges weakly to  $v \in G(a, y)$ , we have

$$\langle u, a \rangle + \langle v, b \rangle \leq \limsup_{\alpha} [\langle u_{\alpha}, a_{\alpha} \rangle + \langle v_{\alpha}, b_{\alpha} \rangle].$$

If X and Y are finite dimensional, then condition (C) is clearly satisfied. Below we specify two situations, each of which them guarantees condition (C).

1. Let  $F : A \times B \to X^*$ ,  $G : A \times B \to Y^*$  be given (single-valued mappings) and for each  $x \in A$  and  $y \in B$  consider the mapping  $\mathcal{H}_{x,y} : A \times B \to X^* \times Y^*$  given by

$$\mathcal{H}_{x,y}(a,b) := (F(x,b), G(a,y)).$$

If here  $\mathcal{H}_{x,y}$  is pseudomonotone, then condition (C) is satisfied. Indeed, let  $a_{\alpha}$  and  $b_{\alpha}$  be two nets converging weakly to the elements a and b, where  $a_{\alpha}, a \in A$  and  $b_{\alpha}, b \in B$  are such that the corresponding nets  $F(x, b_{\alpha})$  and  $G(a_{\alpha}, y)$  converge weakly to the elements F(x, b) and G(a, y), respectively. We distinguish two cases. First, if

(5) 
$$\limsup_{\alpha} [\langle F(x, b_{\alpha}), a_{\alpha} - a \rangle + \langle G(a_{\alpha}, y), b_{\alpha} - b \rangle] \le 0,$$

then by pseudomonotonicity (see Section 1) one obtains that

$$\langle F(x,b),a\rangle + \langle G(a,y),b\rangle \le \liminf_{\alpha} [\langle F(x,b_{\alpha}),a_{\alpha}\rangle + \langle G(a_{\alpha},y),b_{\alpha}\rangle].$$

Secondly, if the relation (5) does not hold, then we have that

$$0 < \limsup_{\alpha} [\langle F(x, b_{\alpha}), a_{\alpha} - a \rangle + \langle G(a_{\alpha}, y), b_{\alpha} - b \rangle]$$
  
= 
$$\limsup_{\alpha} [\langle F(x, b_{\alpha}), a_{\alpha} \rangle + \langle G(a_{\alpha}, y), b_{\alpha} \rangle] - \langle F(x, b), a \rangle - \langle G(a, y), b \rangle$$

Clearly, in both cases, the relation required in condition (C) follows.

2. Suppose that for each  $x \in A$  and  $y \in B$  the (single-valued) mappings  $F(x, .) : B \to X^*$  and  $G(., y) : A \to Y^*$  are completely continuous, i.e. continuous from the weak topology to the strong topology. Then condition (C) is satisfied. To show this, consider the nets  $(a_{\alpha})$  and  $(b_{\alpha})$  converging weakly to the elements a and b respectively, where  $a_{\alpha}, a \in A$ and  $b_{\alpha}, b \in B$ . By the hypothesis,  $F(x, b_{\alpha})$  converges strongly to F(x, b), while  $G(a_{\alpha}, y)$  converges strongly to G(a, y). Then

$$\langle F(x,b),a\rangle + \langle G(a,y),b\rangle = \lim_{\alpha} [\langle F(x,b_{\alpha}),a_{\alpha}\rangle + \langle G(a_{\alpha},y),b_{\alpha}\rangle],$$

which shows that condition (C) is satisfied.

Now we can state the main result of this paper.

Theorem 2.1. Suppose that the following conditions are satisfied:

(i) for every  $x \in A$  and  $y \in B$  the mappings  $F(.,y) : A \to 2^{X^*}$  and  $G(x, .) : B \to 2^{Y^*}$  are monotone and upper semicontinuous from the line segments of A (resp. B) in the weak topology of  $X^*$  (resp.  $Y^*$ );

(ii) for each  $x \in A$  and  $y \in B$  the mappings  $F(x, .) : B \to 2^{X^*}$  and  $G(., y) : A \to 2^{Y^*}$  are weakly lower semicontinuous and satisfy condition (C);

(iii) for each  $x \in A$  and  $y \in B$  the sets F(x, y) and G(x, y) are weakly compact subsets of  $X^*$ , respectively  $Y^*$ ;

(iv) there exist bounded sets  $C \subseteq A$  and  $D \subseteq B$ , and  $x_0 \in C$ ,  $y_0 \in D$  such that

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(6) 
$$\sup_{u \in F(x,y)} \langle u, x_0 - x \rangle + \sup_{v \in G(x,y)} \langle v, y_0 - y \rangle < \\ \forall (x,y) \in (A \times B) \setminus (C \times D).$$

Then Problem 1 admits a solution.

If in addition F(a,b) and G(a,b) are convex sets, then there exist  $\bar{u} \in F(a,b)$  and  $\bar{v} \in G(a,b)$  such that

(7) 
$$\langle \bar{u}, x - a \rangle \ge 0, \quad \forall x \in A$$

and

(8) 
$$\langle \bar{v}, y - b \rangle \ge 0, \quad \forall y \in B.$$

**PROOF.** Introduce, for each  $(x, y) \in A \times B$ , the sets

$$\mathcal{S}(x,y) := \{(a,b) \in A \times B : \sup_{w \in F(a,b)} \langle w, x - a \rangle + \sup_{z \in G(a,b)} \langle z, y - b \rangle \ge 0\}$$

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and

$$\mathcal{T}(x,y) := \{(a,b) \in A \times B : \inf_{u \in F(x,b)} \langle u, x - a \rangle + \inf_{v \in G(a,y)} \langle v, y - b \rangle \ge 0\}.$$

By monotonicity of F(.,b) and G(a, .) it is easy to see that  $\mathcal{S}(x,y) \subseteq \mathcal{T}(x,y)$  for each  $(x,y) \in A \times B$ . Furthermore, since the solution sets of Problem 1 and Problem 2 coincide with the sets  $\bigcap_{(x,y)\in A\times B} \mathcal{S}(x,y)$ and  $\bigcap_{(x,y)\in A\times B} \mathcal{T}(x,y)$ , respectively, we have by Proposition 1.1 that  $\bigcap_{(x,y)\in A\times B} \mathcal{S}(x,y) = \bigcap_{(x,y)\in A\times B} \mathcal{T}(x,y).$ 

Now, for each finite set of pairs  $(x_1, y_1), \ldots, (x_n, y_n) \in A \times B$ , the inclusion

(9) 
$$co\{(x_1, y_1), \dots, (x_n, y_n)\} \subseteq \bigcup_{i=1}^n \mathcal{S}(x_i, y_i)$$

holds, where *co* stands for the convex hull operator. To prove this, let  $\Delta_n$  be the set  $\{\lambda = (\lambda_1, \ldots, \lambda_n) \in \mathbb{R}^n : \lambda_i \ge 0, i = 1, \ldots, n, \sum_{i=1}^n \lambda_i = 1\}$  and suppose by contradiction that there exists  $\lambda = (\lambda_1, \ldots, \lambda_n) \in \Delta_n$  such that the element  $(x_\lambda, y_\lambda) := \sum_{k=1}^n \lambda_k(x_k, y_k) \notin S(x_i, y_i)$  for any  $i \in \{1, \ldots, n\}$ . Then

$$\sup_{w \in F(x_{\lambda}, y_{\lambda})} \langle w, x_i - x_{\lambda} \rangle + \sup_{z \in G(x_{\lambda}, y_{\lambda})} \langle z, y_i - y_{\lambda} \rangle < 0, \quad \forall i \in \{1, \dots, n\}.$$

If we take some fixed elements  $w \in F(x_{\lambda}, y_{\lambda})$  and  $z \in G(x_{\lambda}, y_{\lambda})$ , the latter relations imply

$$\langle w, x_i - x_\lambda \rangle + \langle z, y_i - y_\lambda \rangle < 0, \quad \forall i \in \{1, \dots, n\}.$$

By multiplying each of these relations with  $\lambda_i$ ,  $i \in \{1, \ldots, n\}$  and then taking their sum we obtain the contradiction 0 < 0, which shows that (9) holds true.

We now show that the set  $S(x_0, y_0)$  is bounded, where  $x_0$  and  $y_0$  are the elements specified in (iv). Indeed, as it can be seen,  $S(x_0, y_0) \subseteq C \times D$ . If not, i.e. there exists a pair  $(a, b) \in S(x_0, y_0)$  such that  $(a, b) \notin C \times D$ , then we have  $\sup_{u \in F(a,b)} \langle u, x_0 - a \rangle + \sup_{v \in G(a,b)} \langle v, y_0 - b \rangle \ge 0$ , which contradicts (6). Now, since X and Y were supposed to be reflexive, the weak closure  $\operatorname{cl}_w \mathcal{S}(x_0, y_0)$  of the bounded set  $\mathcal{S}(x_0, y_0)$  is weakly compact. By Lemma 1.1 of Ky Fan applied to the sets  $\operatorname{cl}_w \mathcal{S}(x, y)$  one obtains

(10) 
$$\bigcap_{(x,y)\in A\times B} \operatorname{cl}_w \mathcal{S}(x,y) \neq \emptyset$$

Next we show that the set  $\mathcal{T}(x, y)$  is weakly closed for each  $(x, y) \in A \times B$ . Indeed, for fixed x and y, let us consider a net  $(a_{\alpha}, b_{\alpha}) \in \mathcal{T}(x, y)$ ,  $\alpha \in I$ , which converges weakly to an element  $(a, b) \in A \times B$  and show that this element belongs to  $\mathcal{T}(x, y)$ .

Let  $\bar{u} \in F(x, b)$  and  $\bar{v} \in G(a, y)$  be such that  $\inf_{u \in F(x, b)} \langle u, x - a \rangle = \langle \bar{u}, x - a \rangle$  and  $\inf_{v \in G(a, y)} \langle v, y - b \rangle = \langle \bar{v}, y - b \rangle$ . (Observe that this is possible since the sets F(x, b) and G(a, y) are supposed to be weakly compact.)

By the weak lower semicontinuity, we can specify nets  $u_{\alpha} \in F(x, b_{\alpha})$ and  $v_{\alpha} \in G(a_{\alpha}, y)$  such that  $u_{\alpha}$  converges weakly to  $\bar{u}$  and  $v_{\alpha}$  converges weakly to  $\bar{v}$ .

Since  $(a_{\alpha}, b_{\alpha}) \in \mathcal{T}(x, y)$  for every  $\alpha \in I$ , we have  $\inf_{u \in F(x, b_{\alpha})} \langle u, x - a_{\alpha} \rangle + \inf_{v \in G(a_{\alpha}, y)} \langle v, y - b_{\alpha} \rangle \geq 0$  and therefore  $\langle u_{\alpha}, x - a_{\alpha} \rangle + \langle v_{\alpha}, y - b_{\alpha} \rangle \geq 0$  for each  $\alpha \in I$ . This (passing to the limsup) yields

$$\limsup_{\alpha} [\langle u_{\alpha}, a_{\alpha} \rangle + \langle v_{\alpha}, b_{\alpha} \rangle] \le \langle \bar{u}, x \rangle + \langle \bar{v}, y \rangle$$

Using condition (C) one obtains

$$\langle \bar{u}, a \rangle + \langle \bar{v}, b \rangle \le \langle \bar{u}, x \rangle + \langle \bar{v}, y \rangle,$$

or

$$\langle \bar{u}, x-a \rangle + \langle \bar{v}, y-b \rangle \ge 0,$$

which shows that  $(a, b) \in \mathcal{T}(x, y)$ , i.e. the set  $\mathcal{T}(x, y)$  is weakly closed.

Consequently,  $cl_w \mathcal{S}(x,y) \subseteq \mathcal{T}(x,y)$  for each  $(x,y) \in A \times B$ , and by (10) it follows that  $\bigcap_{(x,y)\in A\times B} \mathcal{T}(x,y) \neq \emptyset$ , and since the last set equals  $\bigcap_{(x,y)\in A\times B} \mathcal{S}(x,y)$  this leads to

$$\bigcap_{(x,y)\in A\times B}\mathcal{S}(x,y)\neq\emptyset$$

which shows that Problem 1 admits a solution.

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Suppose now that the sets F(a, b) and G(a, b) are convex. Observe that inequality (1) can also be written as  $\inf_{x \in A} \sup_{w \in F(a,b)} \langle w, x - a \rangle \ge 0$ . By the well-known minimax theorem of KNESER [5], it follows that

(11) 
$$\sup_{w \in F(a,b)} \inf_{x \in A} \langle w, x - a \rangle = \inf_{x \in A} \sup_{w \in F(a,b)} \langle w, x - a \rangle \ge 0,$$

(see also YAO [8]). Note that the real-valued function

$$w\longmapsto \inf_{x\in A} \langle w, x-a \rangle$$

is concave and upper semicontinuous, therefore it is also weakly upper semicontinuous. Since the set F(a, b) is weakly compact, it follows from (11) that there exists  $\bar{u} \in F(a, b)$  such that

$$\langle \bar{u}, x-a \rangle \ge 0, \quad \forall x \in A,$$

i.e. relation (7) holds. The existence of an element  $\bar{v} \in G(a, b)$  satisfying relation (8) can be proved similarly, therefore we omit it. This completes the proof.

Observe that our proof of the above theorem is based on Ky Fan's lemma (Lemma 1.1). As it is well-known, the latter is equivalent to Brouwer's fixed point theorem (see for instance ZEIDLER [9]). In the following we show that Brouwer's fixed point theorem can easily be deduced from our Theorem 2.1. To this end, we first establish an existence result for a special type of variational inequality.

**Theorem 2.2.** Let X and Y be reflexive (real) Banach spaces, and  $A \subseteq X, B \subseteq Y$  be bounded closed convex sets. Suppose  $T : A \to B$  is a compact operator and  $F : A \times B \to 2^{X^*}$  satisfies the following conditions:

(i') for each  $y \in B$ , the mapping  $F(., y) : A \to 2^{X^*}$  is monotone and upper semicontinuous on line segments in A to the weak topology of  $X^*$ ;

(ii') for each  $x \in A$ , the mapping  $F(x, .): B \to 2^{X^*}$  is weakly lower semicontinuous and satisfies the following property: if  $(b_\alpha)$  is a net converging strongly to the element b  $(b_\alpha, b \in B)$  and  $(u_\alpha), u_\alpha \in F(x, b_\alpha)$ , is a net converging weakly to the element  $u \in F(x, b)$ , then there exists a subnet  $(u_{\alpha_i})$  converging strongly to u;

(iii') for each  $(x, y) \in A \times B$ , the set F(x, y) is a weakly compact convex subset of  $X^*$ .

Then there exist  $a \in A$  and  $\bar{u} \in F(a, T(a))$  such that

(12) 
$$\langle \bar{u}, x - a \rangle \ge 0, \quad \forall x \in A.$$

PROOF. By hypothesis, the set  $B_1 := \operatorname{cl}(coT(A))$  is a compact and convex subset of B, where cl denotes the closure, while *co* denotes the convex hull operation. Let  $F_1$  be the restriction of the mapping F to the set  $A \times B_1$  and let  $J : Y \to 2^{Y^*}$  be the duality mapping of the space Y. By ASPLUND's theorem ([1]) we can suppose that  $Y^*$  is strictly convex. Recall that in this case, J is single-valued and *demicontinuous*, i.e. continuous from the strong topology of Y to the weak topology of  $Y^*$ . Furthermore, since J is the subdifferential of the continuous and convex function  $f: Y \to \mathbb{R}$  given by

$$f(y) := \frac{1}{2} \|y\|^2,$$

it is also monotone. Define now the mapping  $G_1 : A \times B_1 \to Y^*$  by  $G_1(x,y) := J(y - T(x))$ . The pair  $(F_1, G_1)$  satisfies conditions (i), (iii) and (iv) of Theorem 2.1. We show that (ii) is also satisfied. Indeed, let  $(a_{\alpha})$  and  $(b_{\alpha})$  be two nets converging weakly to the elements a and b, where  $a_{\alpha}, a \in A$  and  $b_{\alpha}, b \in B$ , while  $u_{\alpha} \in F_1(x, b_{\alpha})$  and  $v_{\alpha} = G_1(a_{\alpha}, y)$  are converging weakly to  $u \in F(x, b)$  and  $v = G_1(a, y)$  respectively. Since  $B_1$  is compact, one can choose a strongly convergent subnet of  $(b_{\alpha})$  (denoted also by  $(b_{\alpha})$ ). By (ii') there exists a strongly convergent subnet (denoted in the same way) of  $(u_{\alpha})$ , converging to u. Therefore we have

$$\langle u, a \rangle + \langle v, b \rangle = \lim_{\alpha} [\langle u_{\alpha}, a_{\alpha} \rangle + \langle v_{\alpha}, b_{\alpha} \rangle],$$

hence (ii) is satisfied.

By Theorem 2.1 there exist  $(a, b) \in A \times B_1$  and  $\bar{u} \in F(a, b)$  such that

(13) 
$$\langle \bar{u}, x - a \rangle \ge 0, \qquad \forall x \in A$$

and

$$\langle J(b-T(a)), y-b \rangle \ge 0, \quad \forall y \in B_1.$$

Replacing y by T(a) the latter implies that b = T(a). Now by (13) we obtain (12). This completes the proof.

By the previous result we easily deduce Brouwer's fixed point theorem:

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**Corollary 2.1.** Let K be a convex compact subset of  $\mathbb{R}^n$ , and let  $f: K \to K$  be continuous. Then f admits a fixed point.

PROOF. Take  $F: K \times K \to \mathbb{R}^n$  given by F(x, y) := x - f(y). Then, by Theorem 2.2 for T the identity operator, one obtains the existence of an element  $a \in K$  such that

$$\langle F(a,a), x-a \rangle = \langle a-f(a), x-a \rangle \ge 0, \quad \forall x \in K.$$

If we put  $x := f(a) \in K$ , the latter reduces to a = f(a).  $\Box$ 

Observe that Corollary 2.1 can also be deduced directly from Theorem 2.1.

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