

APPLICATIONS OF A MINIMAX INEQUALITY ON H -SPACES

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By applying a minimax inequality on H -spaces from our earlier work, new generalisations of well-known intersection theorems concerning sets with convex sections and minimax inequalities of von Neumann type are obtained. Our results generalise the corresponding results of Ben-El-Mechaiekh, Deguire and Granas, Fan, Liu, Shih-Tan, Sion and Tarafdar.

1. INTRODUCTION

In [5], we obtained a new generalisation of the Ky Fan minimax inequality [11] to non-compact H -spaces and gave some applications to fixed point theorems and system of inequalities which generalise the corresponding results of Browder [3, 4], Ding-Tan [6], Fan [7], Granas-Liu [12], Kneser [13], Shih-Tan [16, 17], Tarafdar [19] and Yen [21].

In this paper, we shall continue our earlier work to further apply our minimax inequality [5, Theorem 2] to obtain some new generalisations of well-known intersection theorems concerning sets with convex sections and minimax inequalities of von Neumann type. Our results generalise the corresponding results of Ben-El-Mechaiekh, Deguire and Granas [2], Fan [8, 9, 10, 11], Liu [14], Shih-Tan [16], Sion [18] and Tarafdar [20].

Let X be a non-empty set. We shall denote by $\mathcal{F}(X)$ the family of all non-empty finite subsets of X . A pair $(X, \{F_A\})$ is said to be an H -space [1] if X is a topological space (which need not be Hausdorff) and $\{F_A\}$ is a family of non-empty contractible subsets of X indexed by $A \in \mathcal{F}(X)$ such that $F_A \subset F_{A'}$ whenever $A \subset A'$. Let X_1, \dots, X_n be n (≥ 2) topological spaces and $X = \prod_{i=1}^n X_i$. Let $i \in \{1, \dots, n\}$ be arbitrarily fixed. Let $\hat{X}_i = \prod_{\substack{j=1 \\ j \neq i}}^n X_j$ and let $P_i: X \rightarrow X_i$ and $\hat{P}_i: X \rightarrow \hat{X}_i$ be the projections. If $x \in X$, we write $P_i(x) = x_i$ and $\hat{P}_i(x) = \hat{x}_i$. Moreover, if $x_i \in X_i$ and

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$\widehat{x}_i \in \widehat{X}_i$, $[x_i, \widehat{x}_i]$ denotes the point $y \in X$ such that $P_i(y) = x_i$ and $\widehat{P}_i(y) = \widehat{x}_i$. If $A_i \subset X_i$ and $\widehat{A}_i \subset \widehat{X}_i$, $A_i \otimes \widehat{A}_i$ denotes the set $\{[x_i, \widehat{x}_i] : x_i \in A_i \text{ and } \widehat{x}_i \in \widehat{A}_i\}$.

We shall need the following minimax inequality which was obtained in our earlier paper [5, Theorem 2] and was a generalisation of Theorem 1 of Shih-Tan in [17] to H -spaces and hence also Theorem 1 of Fan in [11]:

THEOREM A. *Let $(X, \{F_A\})$ be an H -space and $\phi, \psi : X \times X \rightarrow \mathbb{R} \cup \{-\infty, \infty\}$ be such that*

- (a) $\phi(x, y) \leq \psi(x, y)$ for each $(x, y) \in X \times X$ and $\psi(x, x) \leq 0$ for each $x \in X$;
- (b) for each fixed $x \in X$, $\phi(x, y)$ is a lower semicontinuous function of y on X ;
- (c) for each $A \in \mathcal{F}(X)$ and for each $y \in F_A$, $\min_{z \in A} \psi(x, y) \leq 0$;
- (d) there exist a non-empty closed and compact subset K of X and $x_0 \in X$ such that $\psi(x_0, y) > 0$ for all $y \in X \setminus K$.

Then there exists $\widehat{y} \in X$ such that $\phi(x, \widehat{y}) \leq 0$ for all $x \in X$.

2. SETS WITH H -CONVEX SECTIONS

In this section, we shall apply our minimax inequality to obtain some new generalisations of well-known intersection theorems concerning sets with convex sections.

THEOREM 1. *Let X_1, \dots, X_n be n (≥ 2) topological spaces and $X = \prod_{i=1}^n X_i$. If $(X, \{F_A\})$ is an H -space and $M_1, \dots, M_n, N_1, \dots, N_n$ are $2n$ subsets of X such that*

- (1) $M_i \subset N_i$ for each $i = 1, \dots, n$;
- (2) for each $i = 1, \dots, n$ and for each $x_i \in X_i$, the section

$$M_i(x_i) = \{\widehat{x}_i \in \widehat{X}_i : [x_i, \widehat{x}_i] \in M_i\}$$

is open in \widehat{X}_i and for each $\widehat{x}_i \in \widehat{X}_i$, the section

$$M_i(\widehat{x}_i) = \{x_i \in X_i : [x_i, \widehat{x}_i] \in M_i\}$$

is non-empty;

- (3) for each $A \in \mathcal{F}(X)$ and for each $y \in F_A$, there exists $x \in A$ and $i \in \{1, \dots, n\}$ such that $[x_i, \widehat{y}_i] \notin N_i$;
- (4) there exist a non-empty closed and compact subset K of X and $x^0 \in X$ such that $X \setminus K \subset \bigcap_{i=1}^n X_i \otimes N_i(x_i^0)$.

Then $\bigcap_{i=1}^n N_i \neq \emptyset$.

PROOF: Define $\phi, \psi : X \times X \rightarrow \mathbb{R}$ by

$$\phi(x, y) = \begin{cases} 1, & \text{if } x \in \bigcap_{i=1}^n M_i(\hat{y}_i), \\ 0, & \text{if } x \notin \bigcap_{i=1}^n M_i(\hat{y}_i), \end{cases}$$

$$\psi(x, y) = \begin{cases} 1, & \text{if } x \in \bigcap_{i=1}^n N_i(\hat{y}_i), \\ 0, & \text{if } x \notin \bigcap_{i=1}^n N_i(\hat{y}_i). \end{cases}$$

Then we have

- (a) $\phi(x, y) \leq \psi(x, y)$ for each $(x, y) \in X \times X$ by (1);
- (b) for each fixed $x \in X$ and for each $\lambda \in \mathbb{R}$, the set

$$\{y \in X : \phi(x, y) > \lambda\} = \begin{cases} X, & \text{if } \lambda < 0, \\ \{y \in X : x \in \bigcap_{i=1}^n M_i(\hat{y}_i)\} = \bigcap_{i=1}^n X_i \otimes M_i(x_i), & \text{if } 0 \leq \lambda < 1, \\ \emptyset & \text{if } \lambda \geq 1, \end{cases}$$

is open in X by (2);

- (c) by (3), for each $A \in \mathcal{F}(X)$ and for each $y \in F_A$, there exist $x \in A$ and $i \in \{1, \dots, n\}$ such that $[x_i, \hat{y}_i] \notin N_i$; thus $x_i \notin N_i(\hat{y}_i)$ so that $x \notin \bigcap_{j=1}^n N_j(\hat{y}_j)$; it follows that $\psi(x, y) = 0$ and hence $\min_{x \in A} \psi(x, y) = 0$;
- (d) by (4), there exist a non-empty closed and compact subset K of X and $x^0 \in X$ such that $X \setminus K \subset \bigcap_{i=1}^n X_i \otimes N_i(x_i^0)$; it follows that for each $y \in X \setminus K$, $\hat{y}_i \in N_i(x_i^0)$ for each $i = 1, \dots, n$ so that $x_i^0 \in N_i(\hat{y}_i)$ for each $i = 1, \dots, n$ and hence $x^0 \in \bigcap_{i=1}^n N_i(\hat{y}_i)$; it follows that $\psi(x^0, y) = 1 > 0$.

Suppose $\psi(x, x) \leq 0$ for each $x \in X$; then all hypotheses of Theorem A are satisfied so that there exists $w \in X$ such that $\phi(x, w) \leq 0$ for all $x \in X$. Thus $x \notin \bigcap_{i=1}^n M_i(\hat{w}_i)$ for all $x \in X$ and hence $\bigcap_{i=1}^n M_i(\hat{w}_i) = \emptyset$, which contradicts (2). Therefore there exists $z \in X$ such that $\psi(z, z) > 0$ which implies that $z \in \bigcap_{i=1}^n N_i(\hat{z}_i)$ so that $z_i \in N_i(\hat{z}_i)$ for each $i = 1, \dots, n$ and hence $z = [z_i, \hat{z}_i] \in N_i$ for each $i = 1, \dots, n$. Thus $\bigcap_{i=1}^n N_i \neq \emptyset$. \square

COROLLARY 1. *Let X_1, \dots, X_n be $n (\geq 2)$ topological spaces and $X = \prod_{i=1}^n X_i$. If $(X, \{F_A\})$ is an H -space and $M_1, \dots, M_n, N_1, \dots, N_n$ are $2n$ subsets of X such that*

- (1) *for each $i = 1, \dots, n, M_i \subset N_i$;*
- (2) *for each $i = 1, \dots, n$ and for each $x_i \in X_i$, the section*

$$M_i(x_i) = \{\hat{x}_i \in \hat{X}_i : [x_i, \hat{x}_i] \in M_i\}$$

is open in \hat{X}_i and for each $\hat{x}_i \in \hat{X}_i$, the section

$$M_i(\hat{x}_i) = \{x_i \in X_i : [x_i, \hat{x}_i] \in M_i\}$$

is non-empty;

- (3)' *for each $i = 1, \dots, n$ and for each $\hat{x}_i \in \hat{X}_i$, the section*

$$N_i(\hat{x}_i) = \{x_i \in X_i : [x_i, \hat{x}_i] \in N_i\}$$

has the following property: for each $A \in \mathcal{F}(X)$, if $P_i(A) \subset N_i(\hat{x}_i)$, then $P_i(F_A) \subset N_i(\hat{x}_i)$;

- (4) *there exist a non-empty closed and compact subset K of X and $x^0 \in X$ such that $X \setminus K \subset \bigcap_{i=1}^n X_i \otimes N_i(x_i^0)$.*

Then $\bigcap_{i=1}^n N_i \neq \emptyset$.

PROOF: Suppose the condition (3) of Theorem 1 does not hold. Then there exist $A \in \mathcal{F}(X)$, $y \in F_A$ such that $[x_i, \hat{y}_i] \in N_i$ for all $x \in A$ and for all $i = 1, \dots, n$; it follows that $P_i(x) = x_i \in N_i(\hat{y}_i)$ for all $x \in A$ and for all $i = 1, \dots, n$ so that $P_i(A) \subset N_i(\hat{y}_i)$ for all $i = 1, \dots, n$. By (3)', $P_i(F_A) \subset N_i(\hat{y}_i)$ for all $i = 1, \dots, n$. Thus $y_i = P_i(y) \in P_i(F_A) \subset N_i(\hat{y}_i)$ for all $i = 1, \dots, n$ so that $y = [y_i, \hat{y}_i] \in N_i$ for all $i = 1, \dots, n$ and hence $\bigcap_{i=1}^n N_i \neq \emptyset$. On the other hand, if the condition (3) of Theorem

1 also holds, then the conclusion that $\bigcap_{i=1}^n N_i \neq \emptyset$ follows from Theorem 1. □

If X is a non-empty convex subset of a topological vector space, by taking $F_A = co(A)$, the convex hull of A for each $A \in \mathcal{F}(X)$, we see that Corollary 1 (and hence also Theorem 1) are generalisations of Theorem 1 of Fan in [8] (see also Theorem 1 in [9, 10] and Theorem 8 in [11]), Theorem 7 of Shih-Tan in [16] and Theorem 4.1 of Tarafdar in [20].

The following result is an analytic formulation of Theorem 1.

THEOREM 2. Let X_1, \dots, X_n be $n (\geq 2)$ topological spaces and $X = \prod_{i=1}^n X_i$. If $(X, \{F_A\})$ is an H -space, $f_1, \dots, f_n, g_1, \dots, g_n$ are $2n$ real-valued functions on X and $t_1, \dots, t_n \in \mathbb{R}$ such that

- (a) for each $i = 1, \dots, n, f_i \leq g_i$;
- (b) for each $i = 1, \dots, n$ and for each fixed $x_i \in X_i$, the map $\hat{x}_i \rightarrow f_i[x_i, \hat{x}_i]$ is lower semicontinuous on \hat{X}_i ;
- (c) for each $A \in \mathcal{F}(X)$ and for each $y \in F_A$ there exist $x \in A$ and $i \in \{1, \dots, n\}$ such that $g_i[x_i, \hat{y}_i] \leq t_i$;
- (d) there exist a non-empty closed and compact subset K of X and $x^0 \in X$ such that $g_i[x_i^0, \hat{y}_i] > t_i$ for all $y \in X \setminus K$ and for all $i = 1, \dots, n$;
- (e) for each $i = 1, \dots, n$ and for each $\hat{x}_i \in \hat{X}_i$, there exists $x_i \in X_i$ such that $f_i[x_i, \hat{x}_i] > t_i$.

Then there exists $z \in X$ such that $g_i(z) > t_i$ for all $i = 1, \dots, n$.

PROOF OF "THEOREM 1 \Rightarrow THEOREM 2": For each $i = 1, \dots, n$, let M_i and N_i be subsets of X defined by

$$M_i = \{u \in X : f_i(u) > t_i\},$$

$$N_i = \{u \in X : g_i(u) > t_i\}.$$

Apply Theorem 1; the result follows. □

PROOF OF "THEOREM 2 \Rightarrow THEOREM 1": For each $i = 1, \dots, n$, let f_i and g_i be the characteristic functions of M_i and N_i respectively. Apply Theorem 2 with $t_1 = \dots = t_n = 0$, the result follows. □

An argument similar to that of proving Corollary 1 can be used to prove the following and is omitted.

COROLLARY 2. Let X_1, \dots, X_n be $n (\geq 2)$ topological spaces and $X = \prod_{i=1}^n X_i$. If $(X, \{F_A\})$ is an H -space, $f_1, \dots, f_n, g_1, \dots, g_n$ are $2n$ real-valued functions on X and $t_1, \dots, t_n \in \mathbb{R}$ such that

- (a) for each $i = 1, \dots, n, f_i \leq g_i$;
- (b) for each $i = 1, \dots, n$ and for each fixed $x_i \in X_i$, the map $\hat{x}_i \rightarrow f_i[x_i, \hat{x}_i]$ is lower semicontinuous on \hat{X}_i ;
- (c)' for each $i = 1, \dots, n$ for each $\hat{x}_i \in \hat{X}_i$ and for each $A \in \mathcal{F}(X)$, if $P_i(A) \subset \{x_i \in X_i : g_i[x_i, \hat{x}_i] > t_i\}$, then $P_i(F_A) \subset \{x_i \in X_i : g_i[x_i, \hat{x}_i] > t_i\}$;
- (d) there exist a non-empty closed and compact subset K of X and $x^0 \in X$ such that $g_i[x_i^0, \hat{y}_i] > t_i$ for all $y \in X \setminus K$ and for all $i = 1, \dots, n$;
- (e) for each $i = 1, \dots, n$ and for each $\hat{x}_i \in \hat{X}_i$, there exists $x_i \in X_i$ such that $f_i[x_i, \hat{x}_i] > t_i$.

Then there exists $z \in X$ such that $g_i(z) > t_i$ for all $i = 1, \dots, n$.

Corollary 2 (and hence also Theorem 2) generalises Theorem 2 of Fan in [8] (see also Theorem 3 in [9], Theorem 2 in [10] and Theorem 7 in [11]), Theorem 6 of Shih-Tan in [16] and Theorem 4.3 of Tarafdar in [20].

Since the case $n = 2$ of Theorem 1 and Corollary 1 is most useful, we shall state that case explicitly as follows:

THEOREM 3. Let $(X \times Y, \{F_A\})$ be an H -space and M_1, M_2, N_1, N_2 be subsets of $X \times Y$. Suppose that

- (1) for each $i = 1, 2, M_i \subset N_i$;
- (2) for each fixed $x \in X, M_1(x) = \{y \in Y : (x, y) \in M_1\}$ is open in Y and $M_2(x) = \{y \in Y : (x, y) \in M_2\} \neq \emptyset$;
- (3) for each fixed $y \in Y, M_2(y) = \{x \in X : (x, y) \in M_2\}$ is open in X and $M_1(y) = \{x \in X : (x, y) \in M_1\} \neq \emptyset$;
- (4) for each $A \in \mathcal{F}(X \times Y)$ and for each $(x, y) \in F_A$, there exists $(w, z) \in A$ such that $(w, y) \notin N_1$ or $(x, z) \notin N_2$;
- (5) there exist a non-empty closed and compact subset K of $X \times Y$ and $(x_0, y_0) \in X \times Y$ such that $X \times Y \setminus K \subset \{x \in X : (x, y_0) \in N_2\} \times \{y \in Y : (x_0, y) \in N_1\}$.

Then $N_1 \cap N_2 \neq \emptyset$.

COROLLARY 3. Let $(X \times Y, \{F_A\})$ be an H -space and M_1, M_2, N_1, N_2 be subsets of $X \times Y$. Suppose that

- (1) for each $i = 1, 2, M_i \subset N_i$;
- (2) for each fixed $x \in X, M_1(x) = \{y \in Y : (x, y) \in M_1\}$ is open in Y and $M_2(x) = \{y \in Y : (x, y) \in M_2\} \neq \emptyset$;
- (3) for each fixed $y \in Y, M_2(y) = \{x \in X : (x, y) \in M_2\}$ is open in X and $M_1(y) = \{x \in X : (x, y) \in M_1\} \neq \emptyset$;
- (4) for each $y \in Y$, the section $N_1(y) = \{x \in X : (x, y) \in N_1\}$ has the property: for each $A \in \mathcal{F}(X \times Y)$, if $P_1(A) \subset N_1(y)$, then $P_1(F_A) \subset N_1(y)$;
- (5) for each $x \in X$, the section $N_2(x) = \{y \in Y : (x, y) \in N_2\}$ has the property: for each $A \in \mathcal{F}(X \times Y)$, if $P_2(A) \subset N_2(x)$, then $P_2(F_A) \subset N_2(x)$;
- (6) there exist a non-empty closed and compact subset K of $X \times Y$ and $(x_0, y_0) \in X \times Y$ such that $X \times Y \setminus K \subset \{x \in X : (x, y_0) \in N_2\} \times \{y \in Y : (x_0, y) \in N_1\}$.

Then $N_1 \cap N_2 \neq \emptyset$.

3. MINIMAX INEQUALITIES OF VON NEUMANN TYPE

Minimax inequalities treated in this section evolve from the von Neumann minimax principle [15]. We shall show that such inequalities are consequences of Theorem 3 or Corollary 3.

THEOREM 4. *Let $(X \times Y, \{F_A\})$ be an H -space, $f, s, t, g: X \times Y \rightarrow \mathbb{R}$ and $\gamma \in \mathbb{R}$ such that*

- (a) $f \leq s \leq t \leq g$ on $X \times Y$;
- (b) for each fixed $x \in X$, $y \rightarrow f(x, y)$ is lower semicontinuous on Y ;
- (c) for each fixed $y \in Y$, $x \rightarrow g(x, y)$ is upper semicontinuous on X ;
- (d) for each $A \in \mathcal{F}(X \times Y)$ and for each $(x, y) \in F_A$, there exists $(w, z) \in A$ such that $s(w, y) \leq \gamma$ or $t(x, z) \geq \gamma$;
- (e) there exist a non-empty closed and compact subset K of $X \times Y$ and $(x_0, y_0) \in X \times Y$ such that $s(x_0, y) > \gamma$ and $t(x, y_0) < \gamma$ for all $(x, y) \in X \times Y \setminus K$.

Then either there exists $\hat{y} \in Y$ such that $f(x, \hat{y}) \leq \gamma$ for all $x \in X$ or there exists $\hat{x} \in X$ such that $g(\hat{x}, y) \geq \gamma$ for all $y \in Y$.

PROOF: Suppose that the conclusion were not true. Let

$$M_1 = \{(x, y) \in X \times Y : f(x, y) > \gamma\}, M_2 = \{(x, y) \in X \times Y : g(x, y) < \gamma\},$$

$$N_1 = \{(x, y) \in X \times Y : s(x, y) > \gamma\}, N_2 = \{(x, y) \in X \times Y : t(x, y) < \gamma\}.$$

Then for each $y \in Y$, $M_1(y) = \{x \in X : f(x, y) > \gamma\} \neq \emptyset$ and for each $x \in X$, $M_2(x) = \{y \in Y : g(x, y) < \gamma\} \neq \emptyset$. Moreover,

- (i) for each $i = 1, 2$, $M_i \subset N_i$ by (a);
- (ii) for each fixed $x \in X$, $M_1(x) = \{y \in Y : (x, y) \in M_1\}$ is open in Y by (b);
- (iii) for each fixed $y \in Y$, $M_2(y) = \{x \in X : (x, y) \in M_2\}$ is open in X by (c);
- (iv) by (d), for each $A \in \mathcal{F}(X \times Y)$ and for each $(x, y) \in F_A$, there exists $(w, z) \in A$ such that $(w, y) \notin N_1$ or $(x, z) \notin N_2$;
- (v) by (e), there exist a non-empty closed and compact subset K of $X \times Y$ and $(x_0, y_0) \in X \times Y$ such that $(x_0, y) \in N_1$ and $(x, y_0) \in N_2$ for all $(x, y) \in X \times Y \setminus K$ so that $X \times Y \setminus K \subset \{x \in X : (x, y_0) \in N_2\} \times \{y \in Y : (x_0, y) \in N_1\}$. Thus all hypotheses of Theorem 3 are satisfied and hence $N_1 \cap N_2 \neq \emptyset$. Take any $(\hat{x}, \hat{y}) \in N_1 \cap N_2$, then $s(\hat{x}, \hat{y}) > \gamma$ and $t(\hat{x}, \hat{y}) < \gamma$, which contradicts (a). Therefore the conclusion must hold. \square

\square

COROLLARY 4. Let $(X \times Y, \{F_A\})$ be an H -space, $f, s, t, g: X \times Y \rightarrow \mathbb{R}$ and $\gamma \in \mathbb{R}$ such that

- (i) $f \leq s \leq t \leq g$ on $X \times Y$;
- (ii) for each fixed $x \in X$, $y \rightarrow f(x, y)$ is lower semicontinuous on Y ;
- (iii) for each fixed $y \in Y$, $x \rightarrow g(x, y)$ is upper semicontinuous on X ;
- (iv) for each fixed $y \in Y$ and for each $A \in \mathcal{F}(X \times Y)$, if $P_1(A) \subset \{x \in X : s(x, y) > \gamma\}$, then $P_1(F_A) \subset \{x \in X : s(x, y) > \gamma\}$;
- (v) for each fixed $x \in X$ and for each $A \in \mathcal{F}(X \times Y)$, if $P_2(A) \subset \{y \in Y : t(x, y) < \gamma\}$, then $P_2(F_A) \subset \{y \in Y : t(x, y) < \gamma\}$;
- (vi) there exist a non-empty closed and compact subset K of $X \times Y$ and $(x_0, y_0) \in X \times Y$ such that $s(x_0, y) > \gamma$ and $t(x, y_0) < \gamma$ for all $(x, y) \in X \times Y \setminus K$.

Then either there exists $\hat{y} \in Y$ such that $f(x, \hat{y}) \leq \gamma$ for all $x \in X$ or there exists $\hat{x} \in X$ such that $g(\hat{x}, y) \geq \gamma$ for all $y \in Y$.

PROOF: Suppose the condition (d) of Theorem 4 does not hold. Then there exist $A \in \mathcal{F}(X \times Y)$ and $(x_0, y_0) \in F_A$ such that $s(w, y_0) > \gamma$ and $t(x_0, z) < \gamma$ for all $(w, z) \in A$. It follows that $P_1(A) \subset \{x \in X : s(x, y_0) > \gamma\}$ and $P_2(A) \subset \{y \in Y : t(x_0, y) < \gamma\}$ so that by (iv) and (v), $P_1(F_A) \subset \{x \in X : s(x, y_0) > \gamma\}$ and $P_2(F_A) \subset \{y \in Y : t(x_0, y) < \gamma\}$. As $(x_0, y_0) \in F_A$, we must have $s(x_0, y_0) > \gamma$ and $t(x_0, y_0) < \gamma$ which contradicts (i). Hence the condition (d) of Theorem 4 must hold. The conclusion follows from Theorem 4. □

When X and Y are compact, the condition (vi) of Corollary 4 (respectively, condition (e) of Theorem 4) is satisfied by setting $K = X \times Y$. Thus Corollary 4 (and hence also Theorem 4) is a generalisation of Theorem 5.4 of Ben-El-Mechaiekh, Deguire and Granas in [2] to H -spaces in non-compact setting.

THEOREM 5. Let $(X \times Y, \{F_A\})$ be an H -space, $f, s, t, g: X \times Y \rightarrow \mathbb{R}$ such that

- (1) $f \leq s \leq t \leq g$ on $X \times Y$;
- (2) for each fixed $x \in X$, $y \rightarrow f(x, y)$ is lower semicontinuous on Y ;
- (3) for each fixed $y \in Y$, $x \rightarrow g(x, y)$ is upper semicontinuous on X ;
- (4) for each $A \in \mathcal{F}(X \times Y)$, for each $(x, y) \in F_A$ and for each $\lambda \in \mathbb{R}$, there exists $(w, z) \in A$ such that $s(w, y) \leq \lambda$ or $t(x, z) \geq \lambda$;
- (5) there exist non-empty closed and compact subsets M of X and N of Y such that

$$(I) \quad \inf_{y \in Y} \sup_{x \in X} f(x, y) \leq \sup_{z \in X} \inf_{y \in Y \setminus N} s(x, y);$$

$$(II) \quad \inf_{y \in Y} \sup_{z \in X \setminus M} t(x, y) \leq \sup_{z \in X} \inf_{y \in Y} g(x, y).$$

Then

$$\alpha \equiv \inf_{y \in Y} \sup_{z \in X} f(z, y) \leq \sup_{z \in X} \inf_{y \in Y} g(z, y) \equiv \beta.$$

PROOF: Without loss of generality, we may assume that $\alpha \neq -\infty$ and $\beta \neq +\infty$. Assume to the contrary that $\alpha > \beta$. Choose a real number γ such that $\alpha > \gamma > \beta$. By (I) and (II),

$$\begin{aligned} \gamma < \alpha &= \inf_{y \in Y} \sup_{z \in X} f(z, y) \leq \sup_{z \in X} \inf_{y \in Y \setminus N} s(z, y), \\ \gamma > \beta &= \sup_{z \in X} \inf_{y \in Y} g(z, y) \geq \inf_{y \in Y} \sup_{z \in X \setminus M} t(z, y), \end{aligned}$$

so that there exists $(x_0, y_0) \in X \times Y$ such that

$$s(x_0, y) > \gamma \text{ and } t(x, y_0) < \gamma \text{ for all } (x, y) \in X \times Y \setminus M \times N.$$

Let $K = M \times N$; then K is a non-empty closed and compact subset of $X \times Y$. By Theorem 4, either there exists $\hat{y} \in Y$ such that $f(x, \hat{y}) \leq \gamma$ for all $x \in X$ or there exists $\hat{x} \in X$ such that $g(\hat{x}, y) \geq \gamma$ for all $y \in Y$; it follows that either $\sup_{z \in X} f(z, \hat{y}) \leq \gamma$ or $\inf_{y \in Y} g(\hat{x}, y) \geq \gamma$ which contradicts the assumption that $\alpha > \gamma > \beta$. Therefore the conclusion must hold. □

COROLLARY 5. Let $(X \times Y, \{F_A\})$ be an H -space, $f, s, t, g: X \times Y \rightarrow \mathbb{R}$ such that

- (i) $f \leq s \leq t \leq g$ on $X \times Y$;
- (ii) for each fixed $x \in X$, $y \rightarrow f(x, y)$ is lower semicontinuous on Y ;
- (iii) for each fixed $y \in Y$, $x \rightarrow g(x, y)$ is upper semicontinuous on X ;
- (iv) for each fixed $y \in Y$, for each $A \in \mathcal{F}(X \times Y)$ and for each $\lambda \in \mathbb{R}$, if $P_1(A) \subset \{x \in X : s(x, y) > \lambda\}$, then $P_1(F_A) \subset \{x \in X : s(x, y) > \lambda\}$;
- (v) for each fixed $x \in X$, for each $A \in \mathcal{F}(X \times Y)$ and for each $\lambda \in \mathbb{R}$, if $P_2(A) \subset \{y \in Y : t(x, y) < \lambda\}$, then $P_2(F_A) \subset \{y \in Y : t(x, y) < \lambda\}$;
- (vi) there exist non-empty closed and compact subsets M of X and N of Y such that

$$\begin{aligned} \text{(I)} \quad & \inf_{y \in Y} \sup_{z \in X} f(z, y) \leq \sup_{z \in X} \inf_{y \in Y \setminus N} s(z, y); \\ \text{(II)} \quad & \inf_{y \in Y} \sup_{z \in X \setminus M} t(z, y) \leq \sup_{z \in X} \inf_{y \in Y} g(z, y). \end{aligned}$$

Then

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

PROOF: Suppose the condition (4) of Theorem 5 does not hold. Then there exist $A \in \mathcal{F}(X \times Y)$, $(x_0, y_0) \in F_A$ and $\lambda \in \mathbb{R}$ such that $s(x_0, y_0) > \lambda$ and $t(x_0, z) < \lambda$

for all $(w, z) \in A$; it follows that $P_1(A) \subset \{x \in X : s(x, y_0) > \lambda\}$ and $P_2(A) \subset \{y \in Y : t(x_0, y) < \lambda\}$ so that by (iv) and (v), $P_1(F_A) \subset \{x \in X : s(x, y_0) > \lambda\}$ and $P_2(F_A) \subset \{y \in Y : t(x_0, y) < \lambda\}$. As $(x_0, y_0) \in F_A$, we must have $s(x_0, y_0) > \lambda$ and $t(x_0, y_0) < \lambda$ which contradicts (i). Hence the condition (4) of Theorem 5 must hold. The conclusion follows from Theorem 5. \square

When $f \equiv s \equiv t \equiv g$, the conclusion of Corollary 5 (respectively Theorem 5) implies the following minimax equality, which generalises the minimax principle of the von Neumann type due to Sion [18]:

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

When $f \equiv s$ and $t \equiv g$, Corollary 5 (and hence also Theorem 5) contains a minimax inequality of Liu [14].

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