

Dedicated to Prof. Hong-Kun Xu on the occasion of his 60th anniversary

Weak sharpness for solutions of nonsmooth variational inequalities and applications

LUONG V. NGUYEN¹ and XIAOLONG QIN²

ABSTRACT.

In this paper, we first give some new characterizations of weak sharpness of the solution set of nonsmooth variational inequalities in terms of partial subdifferentials/Gâteaux derivatives of involving bifunctions. As applications, we use a new characterization to establish sufficient conditions for guaranteeing finite termination of an arbitrary algorithm solving nonsmooth variational inequalities under the weak sharpness assumption.

Acknowledgements. This article was supported by the National Natural Science Foundation of China under Grant No.11401152. The first author was also supported by the Research Fund for International Young Scientists under Grant No. 1181101157.

REFERENCES

- [1] Al-Homidan, S., Ansari, Q. H. and Burachik, R., *Weak sharp solutions for generalized variational inequalities*, Positivity, **21** (2017), 1067–1088
- [2] Al-Homidan, S., Ansari, Q. H. and Nguyen, L. V., *Weak sharp solutions for nonsmooth variational inequalities*, J. Optim. Theory Appl., **175** (2017), 683–701
- [3] Al-Homidan, S., Ansari, Q. H. and Nguyen, L. V., *Finite convergence analysis and weak sharp solutions for variational inequalities*, Optim. Lett., **11** (2017), 1647–1662
- [4] Ansari, Q. H., Lalitha, C. S. and Mehta, M., *Generalized Convexity, Nonsmooth Variational Inequalities and Nonsmooth Optimization*, CRC Press, Taylor & Francis Group, Boca Raton, London, New York, 2014
- [5] Burke, J. V. and Deng, S., *Weak sharp minima revisited, Part III: error bounds for differentiable convex inclusions*, Math. Program., **116** (2009), 37–56
- [6] Burke, J. V. and Deng, S., *Weak sharp minima revisited, part II: application to linear regularity and error bounds*, Math. Program., **104** (2005), 235–261
- [7] Burke, J. V. and Deng, S., *Weak sharp minima revisited, part I: Basic theory*, Control Cybern., **31** (2002), 439–469
- [8] Burke J. V. and Ferris, M. C., *Weak sharp minima in mathematical programming*, SIAM J. Control Optim., **31** (1993), 1340–1359
- [9] Cromme, L., *Strong uniqueness*, Numer. Math., **29** (1978), 179–193
- [10] Ferris, M.C., *Weak Sharp Minima and Penalty Functions in Mathematical Programming*, Ph.D. Thesis, University of Cambridge, 1988
- [11] Ferris, M. C. *Finite termination of the proximal point algorithm*, Math. Program., **50** (1991), 359–366
- [12] Hiriart-Urruty, J-B. and Lemaréchal, C., *Fundamentals of convex analysis*, Springer-Verlag, Berlin Heidelberg, 2001
- [13] Huang, H. and He, M., *Weak sharp solutions of mixed variational inequalities in Banach spaces*, Optim. Lett., **12** (2018), 287–299

Received: 07.05.2019; In revised form: 31.01.2020; Accepted: 07.02.2020
2010 Mathematics Subject Classification. 49J40, 90C26, 90C52, 47J20.

Key words and phrases. *Weak sharpness and finite convergence and nonsmooth variational inequalities.*
Corresponding author: Xiaolong Qin; qxlxjh@163.com

- [14] Hua, Y. H. and Song, W., *Weak sharp solutions for variational inequalities in Banach spaces*, J. Math. Anal. Appl., **374** (2011), 118–132
- [15] Jayswal, A. and Singh, S., *Characterization of weakly sharp solutions of a variational-type inequality with convex functional*, Ann. Oper. Res., **269** (2018), 297–315
- [16] Liu, Y., *Weakly sharp solutions and finite convergence of algorithms for a variational inequality problem*, Optimization, **67** (2018), 329–340
- [17] Liu, Y. and Wu, Z., *Characterization of weakly sharp solutions of a variational inequality by its primal gap function*, Optim. Lett., **10** (2016), 563–576
- [18] Marcotte, P. and Zhu, D. L., *Weak sharp solutions of variational inequalities*, SIAM J. Optim., **9** (1998), 179–189
- [19] Matsushita, S. and Xu, L., *Finite convergence of the proximal point algorithm for variational inequality problems*, Set-Valued Var. Anal., **21** (2013), 297–309
- [20] Matsushita, S. and Xu, L., *On finite convergence of iterative methods for variational inequalities in Hilbert spaces*, J. Optim. Theory Appl., **161** (2014), 701–715
- [21] Nguyen, L. V., Ansari, Q. H. and Qin, X., *Finite convergence and weak sharpness for solutions of nonsmooth variational inequalities in Hilbert spaces*, Appl. Math. Optim. (to appear)
- [22] Patriksson, M., *A Unified Framework of Descent Algorithms for Nonlinear Programs and Variational Inequalities*, Ph.D. Thesis, Department of Mathematics, Linköping Institute of Technology, Linköping, Sweden, 1993
- [23] Polyak, B. T., *Sharp minima*, Institute of Control Sciences Lecture Notes, Moscow, USSR, 1979; Presented at the IIASA Workshop on Generalized Lagrangians and Their Applications, IIASA, Laxenburg, Austria, 1979
- [24] Xiong, J. and Li, J., *Weak sharpness for set-valued variational inequalities and applications to finite termination of iterative algorithms*, Optimization, **65** (2016), 1585–1597
- [25] Xiu, N. and Zhang, J., *On finite convergence of proximal point algorithms for variational inequalities*, J. Math. Anal. Appl., **312** (2005), 148–158
- [26] Wu, Z. L. and Wu, S. Y., *Weak sharp solutions of variational inequalities in Hilbert spaces*, SIAM J. Optim., **14** (2004), 1011–1027
- [27] Wu, Z., *Characterizations of weakly sharp solutions for a variational inequality with a pseudomonotone mapping*, Eur. J. Oper. Res., **265** (2018), 448–453

¹DEPARTMENT OF NATURAL SCIENCES
HONG DUC UNIVERSITY
THANH HOA, VIETNAM.
Email address: luonghdu@gmail.com; nguyenvanluong@hdu.edu.vn

²DEPARTMENT OF MATHEMATICS
ZHEJIANG NORMAL UNIVERSITY
ZHEJIANG, CHINA.
Email address: qx1xajh@163.com