

On vector variational-like inequality and vector optimization problem with (G, α) -univexity

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Abstract

In this paper, we introduce and study (G, α) -univex functions by generalizing the α -univex functions and establish the relationships between vector variational-like inequality problems and vector optimization problems. Furthermore, we formulate equivalence among the vector critical points, weak efficient points of vector optimization problems and the solution of weak vector variational-like inequality problems under pseudo (G, α) -univexity assumptions. An example is also constructed to validate the main result.

Keywords: Pseudo-univexity, vector optimization, vector critical points, vector efficient points
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1 Introduction

In 1980, Giannessi [5] introduced the notion of vector variational inequality in finite dimensional Euclidean spaces, which have been generalized by numerous authors in various ways, see for example [1, 7, 9, 10, 12, 13, 16, 18, 20] and the references therein. The concept of pre-univex functions, univex functions, and pseudo-univex functions was introduced by Bector et al. [4], as a generalization of invex functions [6]. More information on the applications of univex and generalized univex functions can be found in [14, 15, 17, 19] and the references therein.

A new class of functions called α -invex functions was introduced by Noor [21], as a generalization of invex functions and studied some properties of α -preinvex (α -invex) functions. Ruiz-Garzon et al. [23] established relationship between vector variational-like inequality and optimization problems based on the concept of pseudo-invexity. Mishra et al. [19] proposed a new notion of α -pseudo-univex function, which is a generalized convex function that combines the concepts of α -invex functions and pseudo-univex. Furthermore, various relationships are established between vector variational-like inequalities and vector optimization problem under the assumptions of α -pseudo-univex functions. Under the assumption of smooth (G, α) -invex functions, the solution properties of the vector optimization problem, the Minty vector variational-like inequality problem, and the Stampacchia vector variational-like inequality problem were examined by Jayswal and Choudhury [8]. Li and Yu [24] introduced a class of generalized invex functions called (α, ρ, η) -invex functions and established the connection between two types of vector variational-like inequalities and multiobjective programming problem. Pooja et al. [11], found some links between approximate convexity and generalized approximate convexity and established relationships between vector variational inequalities and nonsmooth vector optimization problems.

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Motivated and inspired by the work of Mishra et al. [19], and Jayswal and Choudhury [8], we introduce a new type of functions namely (G, α) -univex functions and establish the relationship between vector variational-like inequality problems and vector optimization problems. We also establish relationship between the vector critical points and weak efficient solutions.

This paper is organized as follows: In section 2, we review several definitions and results that will be used in latter sections. In section 3, we establish relationship between vector variational-like inequality and vector optimization problems by using (G, α) -univex function.

2 Preliminaries

The following stipulation for equalities and inequalities will be used throughout this paper. If $x, y \in \mathbb{R}^n$, then

$x \leq y \Leftrightarrow x_i \leq y_i, i = 1, 2, 3, \dots, n$ with strict inequality holding for at least one i ;

$x \leq y \Leftrightarrow x_i \leq y_i, i = 1, 2, 3, \dots, n$;

$x = y \Leftrightarrow x_i = y_i, i = 1, 2, 3, \dots, n$;

$x < y \Leftrightarrow x_i < y_i, i = 1, 2, 3, \dots, n$.

Suppose $X \subseteq \mathbb{R}^n$ be a nonempty set, $\eta : X \times X \rightarrow \mathbb{R}^n$ be a continuous map, $\alpha : X \times X \rightarrow \mathbb{R}_+ \setminus \{0\}$ be a bifunction. Let $b : X \times X \rightarrow \mathbb{R}_+$ and $\phi : \mathbb{R} \rightarrow \mathbb{R}$ be two functions.

First of all, we recall some definitions, known results and concepts which will be used in the sequel.

Definition 2.1. [21] A subset X of \mathbb{R}^n is said to be α -invex set with respect to η and α , if for all $x, u \in X, t \in [0, 1]$, we have $x + t\alpha(u, x)\eta(u, x) \in X$.

It is well-known that α -invex set may not be convex set [21]. From now onward, we suppose that $X \subseteq \mathbb{R}^n$ be nonempty, open and α -invex set, unless otherwise specified.

Definition 2.2. [2] A function $G : \mathbb{R} \rightarrow \mathbb{R}$ is said to be increasing, if

$$x < y \Leftrightarrow G(x) < G(y), \forall x, y \in \mathbb{R}.$$

Lemma 2.3. [2] G^{-1} is an increasing function iff G is an increasing function.

Now, we introduce the concept of (G, α) -univex function by generalizing α -univex function introduced and studied by Mishra et al. [19] as follows:

Definition 2.4. Suppose $X \subseteq \mathbb{R}^n$ be a nonempty set and $G : \mathbb{R} \rightarrow \mathbb{R}$ be a continuous differentiable real valued increasing function. The differentiable function $f : X \rightarrow \mathbb{R}^p$ with $p \times n$ matrix as its Jacobian is said to be :

(i) (G, α) -univex with respect to α, η, ϕ and b , if

$$b(x, u) \phi[G(f_i(x)) - G(f_i(u))] \geq \langle G'(f_i(u))\alpha(x, u)\nabla f(u), \eta(x, u) \rangle,$$

$$\forall x, u \in X, i = 1, 2, \dots, p,$$

(ii) strictly (G, α) -univex with respect to α, η, ϕ and b , if

$$b(x, u) \phi[G(f_i(x)) - G(f_i(u))] > \langle G'(f_i(u))\alpha(x, u)\nabla f(u), \eta(x, u) \rangle,$$

$$\forall x, u \in X, x \neq y, i = 1, 2, \dots, p,$$

(iii) pseudo (G, α) -univex with respect to α, η, ϕ and b , if

$$b(x, u) \phi[G(f_i(x)) - G(f_i(u))] < 0 \Rightarrow \langle G'(f_i(u))\alpha(x, u)\nabla f(u), \eta(x, u) \rangle < 0,$$

$$\forall x, u \in X, i = 1, 2, \dots, p.$$

Remark 2.5. If $G(x) = x$, then (G, α) -univex function reduces to α -univex function.

Given $X \subseteq \mathbb{R}^n$ and a function $f : X \rightarrow \mathbb{R}^p$, the vector optimization problem (for short, VOP) is given as follows:

$$\text{Min } \{f(x)\} \text{ such that } x \in X.$$

In vector optimization problems, objectives often conflict with each other. Consequently, the concept of optimality for single-objective optimization problems cannot be applied directly to vector optimization. In this regard, the concept of efficient solutions is more useful for vector optimization problems.

Definition 2.6. [20] Given an open set $X \subseteq \mathbb{R}^n$ and a function $f : X \rightarrow \mathbb{R}^p$. A point $z \in X$ is said to be *efficient (Pareto)*, iff there exists no $y \in X$ such that $f(y) \leq f(z)$.

Definition 2.7. [20] Given an open set $X \subseteq \mathbb{R}^n$ and a function $f : X \rightarrow \mathbb{R}^p$. A point $z \in X$ is said to be *weakly efficient (Pareto)*, iff there exists no $y \in X$ such that $f(y) < f(z)$.

The vector variational-like inequality problem is a generalized form of the vector variational inequality problem, which was introduced and studied by Siddiqi et al. [25] and Yang [26].

Suppose $X \subseteq \mathbb{R}^n$ be a nonempty set and $F : X \rightarrow \mathbb{R}^p$ be a function. The *variational-like inequality problem* (for short, $VLIP$), is to find a point $y \in X$ such that

$$\langle F(y), \eta(x, y) \rangle \geq 0, \forall x \in X.$$

A *vector variational-like inequality problem* (for short, $VVLIP$), is to find a point $y \in X$, there exists no $x \in X$ such that $\langle F(y), \eta(x, y) \rangle \leq 0$.

A *weak vector variational-like inequality problem* (for short, $WVVLIP$), is to find a point $y \in X$, there exists no $x \in X$ such that $\langle F(y), \eta(x, y) \rangle < 0$.

In general, for each $x, y \in X$, $\alpha(x, y) > 0$,

$$\langle \alpha(x, y) F(y), \eta(x, y) \rangle \leq 0 \Leftrightarrow \langle F(y), \eta(x, y) \rangle \leq 0,$$

and

$$\langle \alpha(x, y) F(y), \eta(x, y) \rangle < 0 \Leftrightarrow \langle F(y), \eta(x, y) \rangle < 0.$$

3 Relationship between $VVLIP$ and VOP

In this section, we shall extend the results in [19] from α -univex functions to (G, α) -univex functions.

Theorem 3.1. Let $f : X \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^p$ be a differentiable function. If $F = \nabla f$, f is (G, α) -univex with respect to α, η, ϕ and b with $\phi(t) \leq 0$, whenever $t \leq 0$.

If $y \in X$ solves the $VVLIP$ with respect to same α, η, ϕ and b , and $G'(f_i(y)) > 0, i = 1, 2, \dots, p$, then y is an efficient solution to the VOP .

Proof . Suppose that y is not an efficient solution to the VOP . Then there exist $x \in X$ such that $f(x) - f(y) \leq 0$. As G is an increasing function, we have

$$G(f_i(x)) - G(f_i(y)) \leq 0, i = 1, 2, \dots, p.$$

Since $\phi(t) \leq 0$, whenever $t \leq 0$ and $b : X \times X \rightarrow \mathbb{R}_+$, we have

$$b(x, y) \phi[G(f_i(x)) - G(f_i(y))] \leq 0, i = 1, 2, \dots, p.$$

Using (G, α) -univexity of f with respect to α, η, ϕ and b . It follows that there exist $x \in X$ such that

$$\langle G'(f_i(y))\alpha(x, y)\nabla f(y), \eta(x, y) \rangle \leq 0, i = 1, 2, \dots, p.$$

Since $G'(f_i(y)) > 0, i = 1, 2, \dots, p$ and $\alpha(x, y) > 0$, there exists $x \in X$ such that $\langle \nabla f(y), \eta(x, y) \rangle \leq 0$, which means that y is not a solution of $VVLIP$, which is a contradiction. Hence y must be an efficient solution to the VOP . \square

The validity of the above theorem has been shown in the following example.

Example 3.2. Let $X = \{x = (x_1, y_1) \in \mathbb{R}^2 : x_1 \geq 1, y_1 \geq 1 \text{ and } x_1 \geq y_1\}$. Consider the following *VOP* :

$$\text{Minimize } f(x = (x_1, y_1)) = \log \left(\frac{x_1^2}{y_1^2} \right), \text{ subject to } x \in X,$$

where $f : X \rightarrow \mathbb{R}$ be a differentiable function. Suppose $x = (x_1, y_1), y = (x_2, y_2) \in X$, we define $G(t) = \sqrt{e^t}$, $\alpha(x, y) = \frac{6y_2}{y_1}$, $\eta(x, y) = (x_1 - x_2, y_1 - y_2)$, $b(x, y) = 2$ and $\phi(t) = 3t$. Then f is (G, α) univex function with respect to α , η , ϕ and b . Here, $G'(t) = \frac{\sqrt{e^t}}{2}$, $G'(f(y)) = \left(\frac{x_2}{2y_2} \right)$ and $\nabla f(y) = 2 \left(\frac{1}{x_2}, -\frac{1}{y_2} \right)$. Now,

$$\begin{aligned} & b(x, y) \phi[G(f(x)) - G(f(y))] - \langle G'(f(y))\alpha(x, y)\nabla f(y), \eta(x, y) \rangle \\ = & 6 \left[\left(\frac{x_1}{y_1} \right) - \left(\frac{x_2}{y_2} \right) \right] - \left\langle \left(\frac{x_2}{2y_2} \right) \left(\frac{6y_2}{y_1} \right) 2 \left(\frac{1}{x_2}, -\frac{1}{y_2} \right), (x_1 - x_2, y_1 - y_2) \right\rangle \\ = & 6 \left[\frac{x_1y_2 - y_1x_2}{y_1y_2} - \left(\frac{x_1y_2 - y_1x_2}{y_1y_2} \right) \right] \\ = & 0. \end{aligned}$$

We observe that $y = (1, 1)$ solves the *VLLIP*,

$$\begin{aligned} \langle \nabla f(y), \eta(x, y) \rangle &= \left\langle 2 \left(\frac{1}{x_2}, -\frac{1}{y_2} \right), (x_1 - x_2, y_1 - y_2) \right\rangle \\ &= 2(x_1 - y_1) \geq 0, \forall x = (x_1, y_1) \in X. \end{aligned}$$

Hence by Theorem 3.1, $y = (1, 1)$ is an efficient to the *VOP*.

Theorem 3.3. Let $f : X \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^p$ be a differentiable function. If $F = \nabla f$, $-f$ is strictly (G, α) -univex function with respect to α , η , ϕ and b with $\phi(t) \leq 0$, whenever $t \leq 0$. If $y \in X$ is a weak efficient solution to the *VOP* and $G'(f_i(y)) > 0$, $i = 1, 2, \dots, p$, then y solves the *VLLIP* with respect to same α , η , ϕ and b .

Proof . Suppose that y does not solve *VLLIP*. Then there exist $x \in X$ such that

$$\langle \alpha(x, y)\nabla f(y), \eta(x, y) \rangle \leq 0.$$

Using the strict (G, α) -univexity of the function $-f$ with respect to α , η , ϕ and b and $G'(f_i(y)) > 0$, $i = 1, 2, \dots, p$, we have

$$b(x, u) \phi[G(f_i(x)) - G(f_i(y))] < \langle G'(f_i(y))\alpha(x, y)\nabla f(y), \eta(x, y) \rangle \leq 0, \quad i = 1, 2, \dots, p.$$

Therefore, there exists $x \in X$ such that

$$b(x, y) \phi[G(f_i(x)) - G(f_i(y))] < 0, \quad i = 1, 2, \dots, p.$$

Since $\phi(t) \leq 0$, whenever $t \leq 0$ and $b : X \times X \rightarrow \mathbb{R}_+$, we have

$$G(f_i(x)) - G(f_i(y)) < 0, \quad i = 1, 2, \dots, p.$$

As G^{-1} is an increasing function, we have $f(x) - f(y) < 0$, which contradicts $y \in X$ being a weakly efficient solution of *VOP*. Hence y must be a solution of *VLLIP*. \square

As every efficient solution is also a weakly efficient solution to the *VOP*, so the following result is trivial to prove:

Corollary 3.4. Let $f : X \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^p$ be a differentiable function. If $F = \nabla f$, $-f$ is strictly (G, α) -univex function with respect to α , η , ϕ and b with $\phi(t) \leq 0$, whenever $t \leq 0$. If $y \in X$ is an efficient solution to the *VOP* and $G'(f_i(y)) > 0$, $i = 1, 2, \dots, p$, then y also solves the *VLLIP* with respect to same α , η , ϕ and b .

Theorem 3.5. Suppose $f : X \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^p$ be a differentiable function. If $F = \nabla f$, f is pseudo (G, α) -univex function with respect to α , η , ϕ and b with $\phi(t) \leq 0$, whenever $t \leq 0$.

If $y \in X$ solves the *WVLLIP* with respect to same α , η , ϕ and b and $G'(f_i(y)) > 0$, $i = 1, 2, \dots, p$, then y is a weakly efficient solution to the *VOP*.

Proof . Suppose that y is not a weakly efficient solution to the VOP . Then there exist $x \in X$ such that $f(x) - f(y) < 0$. Since G is an increasing function, we have

$$G(f_i(x)) - G(f_i(y)) < 0, \quad i = 1, 2, \dots, p.$$

Also, since $\phi(t) \leq 0$, whenever $t \leq 0$ and $b : X \times X \rightarrow \mathbb{R}_+$, we have

$$b(x, y) \phi[G(f_i(x)) - G(f_i(y))] < 0, \quad i = 1, 2, \dots, p.$$

By using pseudo (G, α) -univexity of f with respect to α, η, ϕ and b , there exist $x \in X$ such that

$$\langle G'(f_i(y))\alpha(x, y)\nabla f(y), \eta(x, y) \rangle < 0, \quad i = 1, 2, \dots, p.$$

Given that $G'(f_i(y)) > 0, i = 1, 2, \dots, p$ and $\alpha(x, y) > 0$, it follows that there exists $x \in X$ such that $\langle \nabla f(y), \eta(x, y) \rangle < 0$, which means that y is not a solution to the $WVVLIP$, which is a contradiction. \square

Theorem 3.6. Let $f : X \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^p$ be a differentiable function. If $F = \nabla f, f$ is strictly (G, α) -univex function with respect to α, η, ϕ and b with $\phi(t) \leq 0$, whenever $t \leq 0$. If $y \in X$ is a weak efficient solution of VOP and $G'(f_i(y)) > 0, i = 1, 2, \dots, p$, then $y \in X$ is an efficient solution to the VOP .

Proof . Suppose that y is a weakly efficient solution to the VOP , but not an efficient solution to VOP . Then there exist $x \in X$ such that $f(x) - f(y) \leq 0$. As G is an increasing function, so we have

$$G(f_i(x)) - G(f_i(y)) \leq 0, \quad i = 1, 2, \dots, p.$$

Since $\phi(t) \leq 0$, whenever $t \leq 0$ and $b : X \times X \rightarrow \mathbb{R}_+$, we have

$$b(x, y) \phi[G(f_i(x)) - G(f_i(y))] \leq 0, \quad i = 1, 2, \dots, p.$$

By the strict (G, α) -univexity of the function f with respect to α, η, ϕ and b , we have

$$0 \geq b(x, y) \phi[G(f_i(x)) - G(f_i(y))] > \langle G'(f_i(y))\nabla f(y), \eta(x, y) \rangle, \quad i = 1, 2, \dots, p.$$

Thus, there exists $x \in X$ such that $\langle G'(f_i(y))\alpha(x, y)\nabla f(y), \eta(x, y) \rangle < 0, i = 1, 2, \dots, p$. Since $G'(f_i(y)) > 0, i = 1, 2, \dots, p$ and $\alpha(x, y) > 0$, there exists $x \in X$ such that $\langle \nabla f(y), \eta(x, y) \rangle < 0$. Therefore, y does not solve $WVVLIP$. Thus, by Theorem 3.5, we get a contradiction. Hence y must be an efficient solution to the VOP . \square

Now, we need the following definition and Lemma:

Definition 3.7. [22] A feasible solution $y \in X$ is said to be a *vectorial critical point* to the VOP , if there exists a vector $\lambda \in \mathbb{R}^p$ with $\lambda \geq 0$ such that $\langle \lambda, \nabla f(y) \rangle = 0$.

Lemma 3.8. (Gordan’s Theorem) [3] If A is $n \times m$ matrix, then we have either

- (i) $Ax < 0$, for some $x \in \mathbb{R}^m$, or
- (ii) $\langle A, y \rangle = 0, y \geq 0$, for some nonzero solution $y \in \mathbb{R}^n$,

but not both.

Theorem 3.9. Suppose $y \in X$ be a vector critical point to the VOP and $G'(f_i(y)) > 0, i = 1, 2, \dots, p$. Let $f : X \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^p$ be a differentiable function. If $F = \nabla f, f$ is pseudo (G, α) -univex on X with respect to α, η, ϕ and b with $\phi(t) \leq 0$, whenever $t \leq 0$. Then $y \in X$ is a weakly efficient solution to the VOP .

Proof . Suppose $y \in X$ be a vector critical point to the VOP , then there exists $\lambda \in \mathbb{R}^p$ with $\lambda \geq 0$ such that

$$\langle \lambda, \nabla f(y) \rangle = 0.$$

Suppose on the contrary that y is not an efficient solution to the VOP . Then there exist $x \in X$ such that $f(x) - f(y) \leq 0$. As G is an increasing function, we have

$$G(f_i(x)) - G(f_i(y)) \leq 0, \quad i = 1, 2, \dots, p.$$

Since $\phi(t) \leq 0$, whenever $t \leq 0$ and $b : X \times X \rightarrow \mathbb{R}_+$, we have

$$b(x, y) \phi[G(f_i(x)) - G(f_i(y))] \leq 0, \quad i = 1, 2, \dots, p.$$

Using pseudo (G, α) -univexity of f with respect to α, η, ϕ and b , there exist $x \in X$ such that

$$\langle G'(f_i(y))\alpha(x, y)\nabla f(y), \eta(x, y) \rangle < 0, \quad i = 1, 2, \dots, p.$$

Since $G'(f_i(y)) > 0, i = 1, 2, \dots, p$ and $\alpha(x, y) > 0$, there exists $x \in X$ such that $\langle \nabla f(y), \eta(x, y) \rangle < 0$. Applying the Gordan's theorem, we deduce that there is no $\lambda \geq 0$ such that

$$\langle \lambda, \nabla f(y) \rangle = 0,$$

which is a contradiction to the fact that y is a vector critical point.

□

Theorem 3.10. Suppose $f : X \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^p$ be a differentiable function and $F = \nabla f$. Every vector critical points is a weakly efficient solutions to the VOP iff f is pseudo (G, α) -univex on X with respect to α, η, ϕ and b with $\phi(t) \leq 0$, whenever $t \leq 0$ and $G'(f_i(w)) > 0, i = 1, 2, \dots, p$, where w be any vector critical point to the VOP .

Proof . The sufficient condition can be shown from Lemma 2.1 [22]. Next, we prove the necessary condition, that is, if every vector critical point is a weak efficient solution, then f is pseudo (G, α) -univex with respect to α, η, ϕ and b with $\phi(t) \leq 0$, whenever $t \leq 0$. Suppose $y \in X$ be a weak efficient solution to the VOP . Then there is no $x \in X$ such that $f(x) - f(y) < 0$. As G is an increasing function, we have

$$G(f_i(x)) - G(f_i(y)) < 0, \quad i = 1, 2, \dots, p.$$

Since $\phi(t) \leq 0$, whenever $t \leq 0$ and $b : X \times X \rightarrow \mathbb{R}_+$, we have

$$b(x, y) \phi[G(f_i(x)) - G(f_i(y))] < 0, \quad i = 1, 2, \dots, p.$$

If $y \in X$ is a vector critical point to the VOP , then there exists a vector $\lambda \in \mathbb{R}^p$ with $\lambda \geq 0$ such that $\langle \lambda, \nabla f(y) \rangle = 0$. From the Gordan Theorem, there is no η such that $\langle \nabla f(y), \eta(x, y) \rangle \leq 0$. Since $G'(f_i(w)) > 0, i = 1, 2, \dots, p$ and $\alpha(x, y) > 0$, we have

$$\langle G'(f_i(y))\alpha(x, y)\nabla f(y), \eta(x, y) \rangle < 0, \quad i = 1, 2, \dots, p.$$

Since every vector critical point is a weak efficient solution, so there exists $x \in X$ such that $f(x) - f(y) < 0$, and there exists η such that

$$\langle G'(f_i(y))\alpha(x, y)\nabla f(y), \eta(x, y) \rangle < 0, \quad i = 1, 2, \dots, p.$$

This is precisely the pseudo (G, α) -univexity condition for f . □

We can relate the vector critical points to the solutions of the $WVLLIP$ by using Theorem 3.5 and Theorem 3.10.

Corollary 3.11. Let $f : X \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^p$ be a differentiable function. If $F = \nabla f, f$ is pseudo (G, α) - univex function with respect to α, η, ϕ and b with $\phi(t) \leq 0$, whenever $t \leq 0$ and $G'(f_i(w)) > 0, i = 1, 2, \dots, p$, where $w \in X$. Then the vector critical points, the weakly efficient points and the solutions of the $WVLLIP$ are equivalent.

4 Conclusions

In this paper, the concept of (G, α) -univexity as a generalization of α -univexity has been introduced and discussed the relationship between vector variational-like inequality problems and vector optimization problems under (G, α) -univexity. Our results in this paper are generalization and refinement of some well-known results in the literature. Further research is needed to approximate the solution of weak vector variational- like inequalities and its related models with (G, α) -univexity assumptions.

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