<table>
<thead>
<tr>
<th>Title</th>
<th>UNIFIED SCALARIZATION FOR SETS IN SET-VALUED OPTIMIZATION (Nonlinear Analysis and Convex Analysis)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Author(s)</td>
<td>Kuwano, Issei; Tanaka, Tamaki; Yamada, Syuuji</td>
</tr>
<tr>
<td>Citation</td>
<td>数理解析研究所講究録 (2010), 1685: 270-280</td>
</tr>
<tr>
<td>Issue Date</td>
<td>2010-04</td>
</tr>
<tr>
<td>URL</td>
<td><a href="http://hdl.handle.net/2433/141435">http://hdl.handle.net/2433/141435</a></td>
</tr>
<tr>
<td>Type</td>
<td>Departmental Bulletin Paper</td>
</tr>
<tr>
<td>Textversion</td>
<td>publisher</td>
</tr>
</tbody>
</table>
UNIFIED SCALARIZATION FOR SETS IN SET-VALUED OPTIMIZATION

(集合値最適化における集合の統一的なスカラー化)

Issei Kuwano, Tamaki Tanaka, Syuuji Yamada
Graduate School of Science and Technology, Niigata University, Japan

Abstract
In the paper, we introduce several types of set-valued optimization problems and investigate optimality conditions for them to use unified types of scalarizing functions for set-valued maps.

1 Introduction
In recent years, nonlinear scalarization methods for sets are studied as one of important tools in set-valued optimization. In [1], they introduce sublinear scalarizing functions for vectors and show several optimality conditions for vector-valued optimization. In [6], they extend these scalarizing functions to four types of nonlinear scalarizing functions for set-valued maps, and show several useful properties of them. Moreover, in [8], they introduce several optimality conditions for set-valued optimization to use these four types of nonlinear scalarizing functions. In [2], certain interesting nonlinear scalarizing functions for sets are proposed and they give generalized results on Ekeland variational principle in an abstract space like topological vector space without such strong assumption as convexity. Moreover, a modified scalarizing function in [7] gives a similar result to a minimal element theorem in [2] under different assumptions. In [3], they introduced several optimality conditions for set-valued optimization to use nonlinear scalarizing functions for sets. As seen from the above, there are several types of nonlinear scalarizing functions for set-valued maps. In [5], we introduce new unified approach on such scalarization for sets and some properties of these functions. The aim of this paper is to investigate some properties of unified types of scalarizing functions proposed in [5] and optimality conditions for set-valued

* This work is based on research 21540121 supported by Grant-in-Aid for Scientific Research (C) from Japan Society for the Promotion of Science.
† E-mail: kuwano@ms.sc.niigata-u.ac.jp, {tamaki,yamada}@math.sc.niigata-u.ac.jp
2000 Mathematics Subject Classification. 49J53, 54C60, 90C29, 90C46.
Key words and phrases. Set-valued analysis, set-valued optimization, nonlinear scalarization, optimality conditions.
optimization to use these functions.

The organization of the paper is as follows. In Section 2, we introduce mathematical methodology on comparison between two sets in an ordered vector space proposed in [4] and some definitions of solutions for set-valued optimization problem. In Section 3, we introduce two types of nonlinear scalarizing functions for sets proposed by the unified approach in [5], and investigate their properties including the monotonicity. In Section 4, we investigate several optimality conditions for set-valued optimization.

2 Mathematical Preliminaries

Let $Y$ be a real topological vector space with the partial ordering $\leq_C$ induced by a nonempty convex cone $C$ ($C + C = C$ and $\lambda C \subset C$ for all $\lambda \geq 0$) as follows:

$$x \leq_C y \text{ if } y - x \in C \text{ for } x, y \in Y.$$  

It is well known that $\leq_C$ is reflexive and transitive when $C$ is a convex cone, moreover, $\leq_C$ has invariant properties to vector space structure as translation and scalar multiplication. Then, the space $Y$ is called a partially ordered topological vector space, and if $\leq_C$ is antisymmetric it becomes an ordered topological vector space.

Throughout the paper, $X$ is a real topological vector space, $Y$ a real ordered topological vector space and $F$ a set-valued map from $X$ into $2^Y \setminus \{\emptyset\}$. Moreover, for any $A \subset Y$ we denote the interior, closure of $A$ by int($A$), cl($A$), respectively.

Let us recall some definitions. It is said that $A$ is $C$-closed if $A + C$ is a closed set, $C$-bounded if for each neighborhood $U$ of zero in $Y$ there is some positive number $t$ such that $A \subset tU + C$.

At first, we review some basic concepts of set-relation.

Definition 2.1. (set-relation, [4]) For nonempty sets $A, B \subset Y$ and convex cone $C$ in $Y$, we write

- $A \leq_C^{(1)} B$ by $A \subset \bigcap_{b \in B} (b - C)$, equivalently $B \subset \bigcap_{a \in A} (a + C)$;
- $A \leq_C^{(2)} B$ by $A \cap (\bigcap_{b \in B} (b - C)) \neq \emptyset$;
- $A \leq_C^{(3)} B$ by $B \subset (A + C)$;
- $A \leq_C^{(4)} B$ by $(\bigcap_{a \in A} (a + C)) \cap B \neq \emptyset$;
- $A \leq_C^{(5)} B$ by $A \subset (B - C)$;
- $A \leq_C^{(6)} B$ by $A \cap (B - C) \neq \emptyset$, equivalently $(A + C) \cap B \neq \emptyset$.

Proposition 2.1. ([4]) For nonempty sets $A, B \subset Y$, the following statements hold.

- $A \leq_C^{(1)} B$ implies $A \leq_C^{(2)} B$; $A \leq_C^{(1)} B$ implies $A \leq_C^{(4)} B$;
- $A \leq_C^{(2)} B$ implies $A \leq_C^{(3)} B$; $A \leq_C^{(4)} B$ implies $A \leq_C^{(5)} B$;
- $A \leq_C^{(3)} B$ implies $A \leq_C^{(6)} B$; $A \leq_C^{(5)} B$ implies $A \leq_C^{(6)} B$.

Proposition 2.2. ([5]) For nonempty sets $A, B \subset Y$, the following statements hold.
For each $j = 1, \ldots, 6$, 
\[ A \leq_C^{(j)} B \text{ implies } (A + y) \leq_C^{(j)} (B + y) \text{ for } y \in Y, \text{ and} \]
\[ A \leq_C^{(j)} B \text{ implies } \alpha A \leq_C^{(j)} \alpha B \text{ for } \alpha \geq 0; \]
(ii) For each $j = 1, \ldots, 5$, $\leq_C^{(j)}$ is transitive;
(iii) For each $j = 3, 5, 6$, $\leq_C^{(j)}$ is reflexive.

Next, we consider the following six kinds of set-valued optimization problems:

\[(j{\text{-SVOP))} \left\{ \begin{array}{l} j{\text{–Min}} \ F(x) \\
{\text{Subject to }} x \in X 
\end{array} \right\} \]

and we introduce the concepts of solutions for these problems under six kinds of set-relations in Definition 2.1.

**Definition 2.2.** (solution and weak solution of $j$-SVOP) Let $x_0 \in X$. For each $j = 1, \ldots, 6$, $x_0$ is a solution of $(j$-SVOP) if for any $x \in X \setminus \{x_0\}$,

\[ F(x) \leq_C^{(j)} F(x_0) \implies F(x_0) \leq_C^{(j)} F(x). \]

Moreover, $x_0$ is a weak solution of $(j$-SVOP) if for any $x \in X \setminus \{x_0\}$,

\[ F(x) \leq_{\text{int}C}^{(j)} F(x_0) \implies F(x_0) \leq_{\text{int}C}^{(j)} F(x). \]

We denote the solution sets of $(j$-SVOP) by $(j$-Min $F(X)$ and the weak solution sets of $(j$-SVOP) by $(j$-WMin $F(X)$.

**Example 2.1.** Let $X = \mathbb{R}_+^2$, $Y = \mathbb{R}^2$ and $C = \mathbb{R}_{++}^2$. We consider a set-valued map $F : X \to 2^Y$

\[ F(x) := \begin{cases} 
\left[ \left( \frac{x}{2}, \left( \frac{x}{2} + 1 \right) \right] & (0 \leq x \leq 1), \\
\left[ \left( \frac{x}{2}, \left( \frac{x}{2} \right) \right] & (1 \leq x), 
\end{cases} \]

where $[a, b] := \{ c \in Y | a \leq_C c \text{ and } c \leq_C b \}$. Then $(1$-Min $F(x) = (1$-WMin $F(x) = X$. For each $j = 2, \ldots, 5$, $(j$-Min $F(x) = [0, 1]$, $(j$-WMin $F(x) = X$.

It is clear that if $x_0$ is a solution of $(j$-SVOP) then $x_0$ is a weak solution of $(j$-SVOP).

### 3 Unified Scalarization Methods for Sets

At first, we introduce the definition of two types of nonlinear scalarizing functions for sets proposed by a unified approach in [5]

**Definition 3.1.** (unified types of scalarizing functions, [5].) Let $V$ and $V'$ be nonempty subsets of $Y$, and direction $k \in \text{int}C$. For each $j = 1, \ldots, 6$, $I_{k,V'}^{(j)}$ :
$2^Y \setminus \{\emptyset\} \to \mathbb{R} \cup \{\pm \infty\}$ and $S_{k,V}^{(j)} : 2^Y \setminus \{\emptyset\} \to \mathbb{R} \cup \{\pm \infty\}$ are defined by

$$I_{k,V}^{(j)}(V) := \inf \left\{ t \in \mathbb{R} \left| V \leq_C (tk + V') \right. \right\},$$

$$S_{k,V}^{(j)}(V) := \sup \left\{ t \in \mathbb{R} \left| (tk + V') \leq_C V \right. \right\},$$

respectively.

In this section, we introduce some properties of unified types of scalarizing functions.

**Proposition 3.1.** ([5]) Let $V \in 2^Y \setminus \{\emptyset\}$. For each $j = 1, \ldots, 6$, the following statements hold.

- $V \leq_C (tk + V')$ implies $V \leq_C (sk + V')$ for any $s \geq t$;
- $(tk + V') \leq_C V$ implies $(sk + V') \leq_C V$ for any $s \leq t$.

**Proposition 3.2.** ([5]) For nonempty subsets $A, B, V \subset Y$, $I_{k,V}^{(j)}$, and $S_{k,V}^{(j)}$, satisfy the following properties:

(i) For each $j = 1, \ldots, 6$ and $\alpha \in \mathbb{R}_+$,

$$I_{k,V}^{(j)}(V + \alpha k) = I_{k,V}^{(j)}(V) + \alpha;$$

$$S_{k,V}^{(j)}(V + \alpha k) = S_{k,V}^{(j)}(V) + \alpha.$$

(ii) For each $j = 1, \ldots, 5$,

$$A \leq_C B \implies I_{k,V}^{(j)}(A) \leq I_{k,V}^{(j)}(B) \text{ and } S_{k,V}^{(j)}(A) \leq S_{k,V}^{(j)}(B).$$

**Proposition 3.3.** For each $j = 1, \ldots, 5$, $I_{k,V}^{(j)}(V') \geq 0$ and $S_{k,V}^{(j)}(V') \leq 0$, in particular,

$$V' \leq_C V' \implies I_{k,V}^{(j)}(V') = S_{k,V}^{(j)}(V') = 0;$$

**Proof.** The case of $j = 3, 5$, by Proposition 2.2 (iii), $V' \leq_C V'$. Hence we obtain $I_{k,V}^{(j)}(V') \geq 0$ and $S_{k,V}^{(j)}(V') \leq 0$. We consider the case of $j = 1, 2, 4$. Let $I_{k,V}^{(j)}(V') = t_j$ and assume that $t_j < 0$. Then, there exists $\epsilon > 0$ and $t(\epsilon) \in \mathbb{R}$ such that

$$t_j < t(\epsilon) < t + \epsilon < 0 \text{ and } V' \leq_C t(\epsilon)k + V'. \tag{3.1}$$

By Proposition 3.2 (ii),

$$I_{k,V}^{(j)}(V') \leq I_{k,V}^{(j)}(t(\epsilon)k + V').$$
Moreover, by Proposition 3.2 (i),

\[ I_{k, V'}^{(j)}(t(\epsilon)k + V') = I_{k, V'}^{(j)}(V') + t(\epsilon). \]

Hence, we obtain \( t_j \leq t_j + t(\epsilon) \) and so \( t(\epsilon) \geq 0 \). This contradicts (3.1). Consequently, we have \( I_{k, V'}^{(j)}(V') \geq 0 \). The case of \( S_{k, V'}^{(j)}(V') \) are proved in the similar way. Next, we assume that \( V' \leq_C V' \). By Proposition 3.2 (ii), we obtain \( I_{k, V'}^{(j)}(V') = S_{k, V'}^{(j)}(V') = 0 \).

**Proposition 3.4.** Let \( A \in 2^Y \setminus \{\emptyset\} \). Then, the following statements hold:

(i) For each \( j = 1, \ldots, 3 \), \( A \) and \( V' \) are \( C \)-bounded sets if and only if

\[ I_{k, V'}^{(j)}(A) > -\infty \quad \text{and} \quad S_{k, V'}^{(j)}(A) < \infty, \]

(ii) For each \( j = 4, 5 \), \( A \) and \( V' \) are \((-C)\)-bounded sets if and only if

\[ I_{k, V'}^{(j)}(A) > -\infty \quad \text{and} \quad S_{k, V'}^{(j)}(A) < \infty, \]

**Proof.** In the case of \( j = 3, 5 \), they are shown in [Theorem 3.6, 3]. The others can be proved by similar ways in the case of \( j = 3, 5 \), respectively.

**Proposition 3.5.** Let \( A \in 2^Y \setminus \{\emptyset\} \). Then, the following statements hold:

(i) For each \( j = 1, \ldots, 3 \), if \( A \) is \( C \)-closed, \( C \)-bounded and \( V' \) is \( C \)-bounded then

\[ I_{k, V'}^{(j)}(A) = \min \{ t \in \mathbb{R} | A \leq_C^{(j)} tk + V' \}, \]

\[ S_{k, V'}^{(j)}(A) = \max \{ t \in \mathbb{R} | tk + V' \leq_C^{(j)} A \}, \]

(ii) For each \( j = 4, 5 \), if \( A \) is \((-C)\)-closed, \((-C)\)-bounded and \( V' \) is \((-C)\)-bounded then

\[ I_{k, V'}^{(j)}(A) = \min \{ t \in \mathbb{R} | A \leq_C^{(j)} tk + V' \}, \]

\[ S_{k, V'}^{(j)}(A) = \max \{ t \in \mathbb{R} | tk + V' \leq_C^{(j)} A \}. \]

**Proof.** In the case of \( j = 3, 5 \), they are shown in [Proposition 3.2, 3]. The others can be proved by similar ways in the case of \( j = 3, 5 \), respectively.

**Proposition 3.6.** Let \( A, B \in 2^Y \setminus \{\emptyset\} \). Then, the following statements hold:

(i) For each \( j = 1, 2, 3 \), if \( B \) is \( C \)-closed and \( A \leq_{\text{int}C}^{(j)} B \) then

\[ I_{k, V'}^{(j)}(A) < I_{k, V'}^{(j)}(B) \quad \text{and} \quad S_{k, V'}^{(j)}(A) < S_{k, V'}^{(j)}(B), \]

(ii) For each \( j = 4, 5 \), if \( A \) is \((-C)\)-closed and \( A \leq_{\text{int}C}^{(j)} B \) then

\[ I_{k, V'}^{(j)}(A) < I_{k, V'}^{(j)}(B) \quad \text{and} \quad S_{k, V'}^{(j)}(A) < S_{k, V'}^{(j)}(B). \]
Proof. First, we prove (i). Assume that $B$ is $C$-closed and $A \lesssim_{\text{int}C}^{(j)} B$. We consider the case of $j = 3$. Let $t_A := I_{k,V'}^{(3)}(A)$ and $t_B := I_{k,V'}^{(3)}(B)$. Then, for any $\epsilon > 0$ there exists $t(\epsilon) \in \mathbb{R}$ such that

$$t_B < t(\epsilon) < t_B + \epsilon \quad \text{and} \quad B \lesssim_{C}^{(3)} t(\epsilon)k + V'.$$

Since $A \lesssim_{\text{int}C}^{(3)} B$,

$$t(\epsilon)k + v \in B + C \subset A + \text{int}C = \text{int}(A + C),$$

for all $v \in V'$. Hence, there exists absorbing open neighborhood of zero $G$ such that

$$t(\epsilon)k + v + G \subset \text{int}A + C.$$

Since $G$ is absorbing, there exists $t_0 > 0$ such that $-t_0k \in G$ and so we obtain

$$(t(\epsilon) - t_0)k + v + G \subset \text{int}A + C.$$

Hence we have

$$t_A \leq t(\epsilon) - t_0 < t_B + \epsilon - t_0.$$

Since $\epsilon$ is an arbitrary, we obtain $t_A \leq t_B - t_0 < t_B$. The proof of $S_{k,V'}^{(3)}$, and the other cases can be proved in a similar way. Also, the proof of (ii) is shown similarly. \qed

Remark 3.1. In Proposition 3.6, the conditions of $C$-closed or $(-C)$-closed are necessary. Consider the case of $j = 3$. Let $A, B \subset Y \setminus \{\emptyset\}$ with $A \neq \text{int}A$ and $B + C = \text{int}(A + C)$, and let $t_A := I_{k,V'}^{(3)}(A)$ and $t_B := I_{k,V'}^{(3)}(B)$. Then, since $C$ containing zero and $B + C = \text{int}(A + C)$, we obtain $A \leq_{C}^{(3)} B$ and so $t_A \leq t_B$ by Proposition 3.2 (ii). We assume that $t_A < t_B$. Then, there exists $\bar{t} \in \mathbb{R}$ such that $t_A < \bar{t} < t_B$ and $A \leq_{C}^{(3)} \bar{t}k + V'$. Let $t_0 := \frac{1}{2}\bar{t} + \frac{1}{2}t_B$. By Proposition 3.1,

$$A \leq_{C}^{(3)} t_0k + V' \quad \text{and} \quad B \not\leq_{C}^{(3)} t_0k + V'.$$

Hence, there exists $t_0k + v \in t_0k + V'$ such that

$$t_0k + v \in A + C \quad \text{and} \quad t_0k + v \notin B + C. \quad (3.2)$$

Since $k \in \text{int}C$ and $C$ is a convex cone, $(t_0 - \bar{t})k \in \text{int}C$. Hence, $(t_0 - \bar{t})k + v \in V' + \text{int}C$ and so we have

$$t_0k + v \in \bar{t}k + V' + \text{int}C \subset A + C + \text{int}C = \text{int}(A + C) = B + C.$$

This contradicts (3.2). Consequently, $I_{k,V'}^{(3)}(A) = I_{k,V'}^{(3)}(B)$ for any $k \in \text{int}C$ although $A \leq_{\text{int}C}^{(3)} B$. The other cases are similar, too.
4 Optimality conditions for set-valued optimization

Let $V' \in 2^Y \setminus \{\emptyset\}$ and direction $k \in \text{int}C$. For any $x \in X$ and for each $j = 1, \ldots, 6$, we consider the following composite functions:

$$(I_{k,V'}^{(j)} \circ F)(x) := I_{k,V'}^{(j)}(F(x)),$$

$$(S_{k,V'}^{(j)} \circ F)(x) := S_{k,V'}^{(j)}(F(x)).$$

In this section, we consider some scalar optimization problems where objective functions are unified types of scalarizing functions, and investigate the relation of the solution between these problems and $(j$-SVOP).

**Theorem 4.1.** ([3]) Assume that $F$ is $C$-closed, $C$-bounded valued on $X$ and $x_0 \in X$. Let $k \in \text{int}C$. Then $x_0$ is a solution of $(3$-SVOP) if and only if $x_0$ is a solution of the following scalar optimization problem:

$$(3\text{-SOP}) \left\{ \begin{array}{l}
\text{Min } (I_{k,F(x_0)}^{(3)} \circ F)(x) \\
\text{Subject to } x \in X
\end{array} \right.$$ 

and if $x \in X$ then

$$I_{k,F(x_0)}^{(3)} F(x) = 0 \text{ if and only if } F(x_0) \leq^{(3)}_{C} F(x) \text{ and } F(x) \leq^{(3)}_{C} F(x_0).$$

**Corollary 4.1.** Assume that $F$ is $(-C)$-closed, $(-C)$-bounded valued on $X$ and $x_0 \in X$. Let $k \in \text{int}C$. Then $x_0$ is a solution of $(5$-SVOP) if and only if $x_0$ is a solution of the following scalar optimization problem:

$$(5\text{-SOP}) \left\{ \begin{array}{l}
\text{Min } (I_{k,F(x_0)}^{(5)} \circ F)(x) \\
\text{Subject to } x \in X
\end{array} \right.$$ 

and if $x \in X$ then

$$(I_{k,F(x_0)}^{(5)} \circ F)(x) = 0 \text{ if and only if } F(x_0) \leq^{(5)}_{C} F(x) \text{ and } F(x) \leq^{(5)}_{C} F(x_0).$$

**Proof.** We assume that $x_0$ is a solution of $(5$-SVOP). Then, for any $x \in X \setminus \{x_0\}$

$$F(x) \leq^{(5)}_{C} F(x_0) \text{ implies } F(x_0) \leq^{(5)}_{C} F(x).$$

By Proposition 3.2 and 3.3, we obtain $(I_{k,F(x_0)}^{(5)} \circ F)(x_0) = 0$ and

$$F(x) \not\leq^{(5)}_{C} F(x_0) \text{ implies } (I_{k,F(x_0)}^{(5)} \circ F)(x) \geq 0 = (I_{k,F(x_0)}^{(5)} \circ F)(x_0). \tag{4.1}$$
Moreover, by Proposition 3.2 (ii) we have
\[ F(x_0) \leq_C^{(5)} F(x) \text{ implies } (I_{k,F(x_0)}^{(5)} \circ F)(x_0) \leq (I_{k,F(x_0)}^{(5)} \circ F)(x). \] (4.2)
Hence, by (4.1) and (4.2) we obtain
\[ (I_{k,F(x_0)}^{(5)} \circ F)(x_0) \leq (I_{k,F(x_0)}^{(5)} \circ F)(x) \]
for any \( x \in X \setminus \{x_0\} \). Consequently, \( x_0 \) is a solution of (5-SOP).

Conversely, we assume that \( x_0 \) is a solution of (5-SOP). Then, \( (I_{k,F(x_0)}^{(5)} \circ F)(x_0) \leq (I_{k,F(x_0)}^{(5)} \circ F)(x) \) for any \( x \in X \setminus \{x_0\} \). Suppose that \( x_0 \) is not a solution of (5-SVOP).

Then, there exist \( \overline{x} \in X \setminus \{x_0\} \) such that
\[ F(x) \leq_C^{(5)} F(x_0) \]
and
\[ F(x_0) \not\leq_C^{(5)} F(x) \]
(4.3)
By Proposition 3.3, \( (I_{k,F(x_0)}^{(5)} \circ F)(x_0) = 0 \) and so we obtain
\[ 0 = (I_{k,F(x_0)}^{(5)} \circ F)(x_0) \leq (I_{k,F(x_0)}^{(5)} \circ F)(\overline{x}). \] (4.4)
Moreover, by Proposition 3.2 (ii)
\[ (I_{k,F(x_0)}^{(5)} \circ F)(\overline{x}) \leq (I_{k,F(x_0)}^{(5)} \circ F)(x_0) = 0. \] (4.5)
Hence, by (4.4) and (4.5) we obtain
\[ (I_{k,F(x_0)}^{(5)} \circ F)(\overline{x}) = (I_{k,F(x_0)}^{(5)} \circ F)(x_0) = 0, \]
and so we have
\[ F(\overline{x}) \leq_C^{(5)} F(x_0) \text{ and } F(x_0) \leq_C^{(5)} F(\overline{x}). \]
This contradicts (4.3). Consequently, \( x_0 \) is a solution of (5-SVOP).

\textbf{Corollary 4.2.} Assume that \( F \) is \((-C)\)-closed, \((-C)\)-bounded valued on \( X \) and \( x_0 \in X \). Let \( k \in \text{int}\, C \). For each \( j = 1, 4 \), if \( x_0 \) is a solution of the following scalar optimization problem:

\[ \begin{align*}
(j\text{-SOP}) \quad & \text{Min } I_{k,F(x_0)}^{(j)} F(x) \\
& \text{Subject to } x \in X
\end{align*} \]

and for any \( x \in X \)
\[ I_{k,F(x_0)}^{(j)} F(x) = 0 \text{ if and only if } F(x_0) \leq_C^{(j)} F(x) \text{ and } F(x) \leq_C^{(j)} F(x_0), \]
then \( x_0 \) is a solution of \((j\text{-SVOP}).
\]
\textbf{Proof.} We can prove this corollary by a similar way in Corollary 4.2.

\textbf{Corollary 4.3.} Assume that \( F \) is \( C \)-closed, \( C \)-bounded valued on \( X \) and \( x_0 \in X \). Let \( k \in \text{int}\, C \). If \( x_0 \) is a solution of the following scalar optimization problem:

\[ \begin{align*}
(2\text{-SOP}) \quad & \text{Min } I_{k,F(x_0)}^{(2)} F(x) \\
& \text{Subject to } x \in X
\end{align*} \]
and for any $x \in X$ then

$$I_{k,F(x_0)}^{(2)} F(x) = 0 \quad \text{if and only if} \quad F(x_0) \leq_C^{(2)} F(x) \quad \text{and} \quad F(x) \leq_C^{(2)} F(x_0),$$

then $x_0$ is a solution of (2-SVOP).

Proof. We can prove this corollary by a similar way in Corollary 4.2. \qed

Remark 4.1. In the case of $j = 1, 2, 4$, even if $x_0 \in X$ is a solution of (j-SVOP), $x_0$ is not necessary a solution of each scalar optimization problem (j-SOP) in Corollary 4.2 and 4.3. We consider the case of $j = 1$. Let $X = \mathbb{R}$, $Y = \mathbb{R}^2$, $C = \mathbb{R}_+$,

$$A := \left\{ \begin{pmatrix} a_1 \\ a_2 \end{pmatrix} \mid (a_1 - 1)^2 + (a_2 - 1)^2 = 1 \right\},$$

$$B := \left\{ \begin{pmatrix} b_1 \\ b_2 \end{pmatrix} \mid 0 \leq b_1 \leq 1, \ b_2 = -b_1 + 1 \right\},$$

and $k = \left( \begin{smallmatrix} 1 \\ 1 \end{smallmatrix} \right)$. Then, we consider a set-valued map $F : X \to 2^Y$

$$F(x) := \begin{cases} A & (x \geq 0), \\ B & (x < 0). \end{cases}$$

Since $A \not\leq_C^{(1)} B$ and $B \not\leq_C^{(1)} A$ we obtain (1)-Min $F(X) = X$. Let $x_1 = 1$, $x_2 = -1$ and we consider $I_{k,F(x_1)}^{(1)}$. Then, $(I_{k,F(x_1)}^{(1)} \circ F)(1) = 2$ and $(I_{k,F(x_1)}^{(1)} \circ F)(-1) = 1$. Hence, $x_1$ is not a solution of (1-SOP) although $x_1$ is a solution of (1-SVOP). This example is the counter example of the other cases, too.

Theorem 4.2. Assume that $F$ is $C$-closed, $C$-bounded valued on $X$, $V' \in 2^Y \setminus \{\emptyset\}$ is $C$-bounded, and $x_0 \in X$. Let $k \in \text{int} C$. For each $j = 1, \ldots, 3$, $x_0$ is a solution of the following scalar optimization problem then $x_0$ is a weak solution of (j-SVOP):

$$(j-\text{SOP}) \quad \left\{ \begin{array}{ll} \text{Min} & I_{k,V}^{(j)} F(x) \\ \text{Subject to} & x \in X. \end{array} \right.$$ 

Proof. We assume that $x_0$ is a solution of (j-SOP). Then, for any $x \in X \setminus \{x_0\}$

$$(I_{k,V}^{(j)} \circ F)(x_0) \leq (I_{k,V}^{(j)} \circ F)(x). \quad (4.6)$$

Suppose that $x_0$ is not a weak solution of (j-SVOP). Then, there exists $\bar{x} \in X \setminus \{x_0\}$ such that

$$F(\bar{x}) \leq_{\text{int} C}^{(j)} F(x_0) \quad \text{and} \quad F(x_0) \not\leq_{\text{int} C}^{(j)} F(\bar{x}).$$

By Proposition 3.6 (i), $(I_{k,V}^{(j)} \circ F)(\bar{x}) < (I_{k,V}^{(j)} \circ F)(x_0)$. This contradicts (4.6). Consequently, $x_0$ is a weak solution of (j-SVOP). \qed
Corollary 4.4. Assume that $F$ is $(-C)$-closed, $(-C)$-bounded valued on $X$, $V' \in 2^Y \setminus \{\emptyset\}$ is $(-C)$-bounded and $x_0 \in X$. Let $k \in \text{int}C$. For each $j = 4,5$, if $x_0$ is a solution of the following scalar optimization problem then $x_0$ is a weak solution of $(j$-SVOP):

\[
(j\text{-SOP}) \left\{ \begin{array}{l}
\text{Min } I_{k,V}^{(j)}F(x) \\
\text{Subject to } x \in X.
\end{array} \right.
\]

Proof. We can prove this corollary by a similar way in Theorem 4.2. \qed

Theorem 4.3. Assume that $F$ is $C$-closed, $C$-bounded valued on $X$, $V' \in 2^Y \setminus \{\emptyset\}$ is $C$-bounded and $x_0 \in X$. Let $k \in \text{int}C$. For each $j = 1, \ldots, 3$, $x_0$ is a unique solution of the following scalar optimization problem then $x_0$ is a solution of $(j$-SVOP):

\[
(j\text{-SOP}) \left\{ \begin{array}{l}
\text{Min } I_{k,V}^{(j)}F(x) \\
\text{Subject to } x \in X.
\end{array} \right.
\]

Proof. We assume that $x_0$ is a unique solution of $(j$-SOP). Then, for any $x \in X \setminus \{x_0\}$

\[(I_{k,V}^{(j)} \circ F)(x_0) \leq (I_{k,V}^{(j)} \circ F)(x).
\]

Suppose that $x_0$ is not a solution of $(j$-SVOP). Then, there exists $\bar{x} \in X \setminus \{x_0\}$ such that

\[F(\bar{x}) \leq (I_{k,V}^{(j)} \circ F)(x_0) \quad \text{and} \quad F(x_0) \nleq (I_{k,V}^{(j)} \circ F)(\bar{x}).
\]

By Proposition 3.2 (ii), $(I_{k,V}^{(j)} \circ F)(\bar{x}) \leq (I_{k,V}^{(j)} \circ F)(x_0)$. Hence $\bar{x}$ is a solution of $(j$-SOP). This is a contradiction to the uniqueness of $x_0$. Consequently, $x_0$ is a solution of $(j$-SVOP). \qed

Corollary 4.5. Assume that $F$ is $(-C)$-closed, $(-C)$-bounded valued on $X$, $V' \in 2^Y \setminus \{\emptyset\}$ is $(-C)$-bounded and $x_0 \in X$. Let $k \in \text{int}C$. For each $j = 4,5$, if $x_0$ is a unique solution of the following scalar optimization problem then $x_0$ is a solution of $(j$-SVOP):

\[
(j\text{-SOP}) \left\{ \begin{array}{l}
\text{Min } I_{k,V}^{(j)}F(x) \\
\text{Subject to } x \in X.
\end{array} \right.
\]

Proof. We can prove this corollary by a similar way in Theorem 4.3. \qed

References
