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## Pre-Leontief Functions and Least Elements

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DISCUSSION PAPER NO. 137

PRE-LEONTIEF FUNCTIONS AND LEAST ELEMENTS

by

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May 1975

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Introduction

In a previous paper [ 6 ] we introduced the Z-functions and showed that a nonempty feasible region defined by a continuous Z-function always contains a least element which is also a complementary solution. An iterative procedure to find the least element was also given in [6]. In this work we generalize the Z-property to introduce the pre-Leontief functions. It is then shown that these functions define feasible regions containing least elements.

Following the generalization of the linear complementarity problem presented in [ 2 ], we demonstrate a complementarity property associated with the least elements.

A modification of the algorithm presented in [ 6 ] for Z-functions, is then shown to be applicable for finding least elements of regions corresponding to pre-Leontief functions.

Definition: Let  $f : R_+^n \rightarrow R^m$  be a function from  $R_+^n = \{x | x \in R^n, x \geq 0\}$  to  $R^m$ , whose components are  $f_1, \dots, f_m$ .  $f$  is a pre-Leontief function on  $R_+^n$  if for each  $i, i=1, \dots, m$ , there exists an integer  $k(i), 1 \leq k(i) \leq n$ , such that for all  $x \in R_+^n$  and  $t \geq 0$

$$f_i(x) \geq f_i(x + te_j) \quad \forall j \neq k(i),$$

where  $e_j$  is the  $j^{\text{th}}$  unit vector in  $R^n$ .

If  $m = n$  and  $k(i) = i$   $f$  is said to be a Z-function.

Note that the pre-Leontief property ensures that each component of  $f$  is nonincreasing with respect to at least  $(n-1)$  of its arguments.

If  $f$  is linear and characterized by an  $m \times n$  matrix then it is pre-Leontief if each of its  $m$  rows contains at most one positive element. If the matrix is square and all its off-diagonal elements are nonpositive  $f$  is a Z-function.

As indicated in [6], the Z-functions constitute a natural extension of the simple linear Leontief Interindustry Model, corresponding to  $n$  products and  $n$  industries, each with one type of output. Following the exposition of [6], we immediately observe that the pre-Leontief function can be used to describe the case where several industries may produce the same type of product.

In [6] we provided a constructive proof of the following theorem, dealing with the existence of a least element.

Theorem 1: Let  $f: R_+^n \rightarrow R^n$  be a continuous Z-function and let  $q$  be in  $R^n$ . If  $X_q^+ = \{x | f(x) + q \geq 0, x \geq 0\}$  is nonempty then it contains a least element  $\bar{x}$  (i.e.  $\bar{x} \in X_q^+$  and  $\bar{x} \leq y$  for all  $y \in X_q^+$ ), and  $\bar{x}$  satisfies  $\bar{x}'(f(\bar{x})+q) = 0$ .

The proof given in [6] is based on a modification of the well known Gauss-Seidel and Jacobi iterative procedures.

Note that the main significance of the least element is that it (simultaneously) minimizes any real isotone objective function defined on  $X_q^+$ .

We now generalize Theorem 1 to pre-Leontief functions.

### Existence of Least Elements

Theorem 2: Let  $f: R_+^n \rightarrow R^m$  be a continuous pre-Leontief function. Given  $a \geq 0$  in  $R_+^n$  and  $q \in R^m$ , if  $X_{q,a}^+ = \{x | f(x)+q \geq 0, x \geq a\}$  is nonempty it contains a least element.

Proof:

If  $a \in X_{q,a}^+$  it is clearly the least element. Hence, assume that  $a$  is not contained in  $X_{q,a}^+$ . The continuity of  $f$  implies that  $X_{q,a}^+$  is closed. Let  $x$  be the element of  $X_{q,a}^+$  which is closest to  $a$ , with respect to the Euclidean norm. We show that  $x$  is the least element. Suppose that  $y \in X_{q,a}^+$  and  $y_j < x_j$  for some  $j$ ,  $1 \leq j \leq n$ . Define  $z$  in  $R_+^n$  by  $z_i = \min(x_i, y_i)$  for  $i = 1, \dots, n$ . To complete the proof it is then sufficient to show that  $z \in X_{q,a}^+$ .

We first note that  $z \geq a$ . Let  $i, i=1, \dots, m$ , and consider  $f_i$ . Using the pre-Leontief property and supposing that  $z_{k(i)} = x_{k(i)}$  we get  $f_i(z) + q \geq f_i(x) + q \geq 0$ . (If we had assumed that  $z_{k(i)} = y_{k(i)}$  we would have obtained  $f_i(z) + q \geq f_i(y) + q \geq 0$ ). Hence  $f(z) + q \geq 0$  and  $z \in X_{q,a}^+$ .

---

We note that the preceding theorem generalizes a result due to Cottle and Veinott [ 3 ], who dealt with pre-Leontief matrices, i.e. matrices for which each row contains at most one positive element.

In fact, when  $f(x)$  is linear the existence of a least element for  $X_{q,a}^+$  for all  $a \in R_+^n$  and  $q \in R^m$ , provided  $X_{q,a}^+$  is not empty, implies that the matrix defining  $f$  is pre-Leontief. The following example illustrates that this is not always true when nonlinear functions are considered.

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Example 1: Let  $f : R_+^2 \rightarrow R^1$  be defined by

$$f(x_1, x_2) = \begin{cases} \frac{x_1+1}{x_2+1} & x_1 \leq x_2 \\ \frac{x_2+1}{x_1+1} & x_1 \geq x_2 \end{cases}$$

It is easily verified that for each  $a \in \mathbb{R}_+^2$  and scalar  $q$   $X_{q,a}^+$  contains a least element, provided it is not empty, but  $f$  is clearly not pre-Leontief.

Although the pre-Leontief property is not satisfied globally the following result can be interpreted as a local pre-Leontief property.

Theorem 3: Let  $f : \mathbb{R}_+^n \rightarrow \mathbb{R}^m$  be such that for each  $a \in \mathbb{R}_+^n$  and  $q \in \mathbb{R}^n$ ,  $X_{q,a}^+ \neq \emptyset$  implies the existence of a least element in  $X_{q,a}^+$ . Then for each  $x \in \mathbb{R}_+^n$ , and  $i, i=1, \dots, m$  there exists  $k(i,x), 1 \leq k(i,x) \leq n$  such that  $f_i(x+te_j) \leq f_i(x)$  for  $0 \leq t$  and  $j \neq k(i,x)$ .

Proof:

Suppose on the contrary that for some  $x \in \mathbb{R}_+^n$  and  $i, i=1, \dots, m$ , there exist  $r$  and  $p, 1 \leq r, p \leq n, r \neq p$  such that  $f_i(x+s_0 e_r) > f_i(x)$ , and  $f_i(x+s_1 e_p) > f_i(x)$  where  $s_0 > 0, s_1 > 0$ . For any  $j, j=1, \dots, m, j \neq i$  let  $m_j = \min \{f_j(x), f_j(x+s_1 e_p), f_j(x+s_0 e_r)\}$  and  $m_i = \min \{f_i(x+s_0 e_r), f_i(x+s_1 e_p)\}$ . Consider  $X_{q,x}^+$ , where  $q = -(m_1, m_2, \dots, m_m)^1$ .  $x + s_0 e_r$  and

$x + s_1 e_p$  belong to  $X_{q,x}^+$  which in turn implies that  $x$  is the least element of  $X_{q,x}^+$  - a contradiction to the definition of  $m_i$ .

As shown by the next theorem, the result of Theorem 3 can be strengthened to achieve the (global) pre-Leontief property, if separability is assumed.

Theorem 4: Let  $f : \mathbb{R}_+^n \rightarrow \mathbb{R}^m$  be given by  $f(x_1, \dots, x_n) = f^1(x_1) + f^2(x_2) + \dots + f^n(x_n)$  and suppose that for each  $a \in \mathbb{R}_+^n$  and  $q \in \mathbb{R}^m$ ,  $X_{q,a}^+ \neq \emptyset$  implies the existence of a least element in  $X_{q,a}^+$ . Then  $f(x)$  is pre-Leontief.

Proof:

We show that for each  $i, i=1, \dots, m$ , there exists  $k(i), 1 \leq k(i) \leq n$ , such that for any  $j \neq k(i) j=1, \dots, n$  the scalar function  $f_i^j(x_j)$  is nonincreasing.

Suppose on the contrary, that there exist  $r$  and  $p$   $1 \leq r, p \leq n$   $r \neq p$  such that  $f_i^r(x_r)$  and  $f_i^p(x_p)$  are not nonincreasing. Hence, there exist  $\bar{x}_r \geq 0, \bar{x}_p \geq 0, s_0 > 0$  and  $s_1 > 0$  satisfying  $f_i^p(\bar{x}_p + s_1) > f_i^p(\bar{x}_p)$  and  $f_i^r(\bar{x}_r + s_0) > f_i^r(\bar{x}_r)$ .

For any  $u, u=1, \dots, m$ , let  $q_u = - \min[f_u((\bar{x}_p + s_1)e_p + \bar{x}_r e_r); f_u(\bar{x}_p e_p + (\bar{x}_r + s_0)e_r)]$ .

Then it is easily seen that  $(\bar{x}_p + s_1)e_p + \bar{x}_r e_r$  as well as  $\bar{x}_p e_p + (\bar{x}_r + s_0)e_r$  belong to  $X_{q,a}^+$  where  $q = (q_1, \dots, q_m)$  is defined above and  $a = \bar{x}_p e_p + \bar{x}_r e_r$ . This in turn implies that  $a$  is the least element of  $X_{q,a}^+$  - a contradiction to the definition of  $q_i$ .

As shown in [3], if  $f$  is affine the (global) pre-Leontief property is equivalent to the following condition.

For each  $q \in \mathbb{R}^m, X_{q,o}^+ \neq \emptyset$  implies the existence of a least element in  $X_{q,o}^+$ .

The next example shows that the latter condition, (i.e. when the existence of least elements for  $X_{q,a}^+$  for all  $q$  and  $a$  is replaced by the existence of least elements for  $X_{q,o}^+$  for all  $q$ ), is not even sufficient to yield the (local) pre-Leontief property stated in Theorem 3.

Example 2: Let  $f : \mathbb{R}_+^2 \rightarrow \mathbb{R}^1$  be defined by  $f(x_1, x_2) = h(x_1) + g(x_2)$

where

$$h(x_1) = \begin{cases} x_1 & 0 \leq x_1 \leq 1 \\ 2-x_1 & 1 \leq x_1 \leq 2 \\ 0 & x_1 \geq 2 \end{cases} \quad \text{and} \quad g(x_2) = \begin{cases} 1-x_2 & 0 \leq x_2 \leq 1 \\ x_2-1 & 1 \leq x_2 \leq 2 \\ 1 & x_2 \geq 2 \end{cases}$$

When some differentiability and regularity assumptions are imposed on the function  $f$ , one can derive **additional** necessary conditions for the existence of a least element. Specifically we will assume an arbitrary qualification for constrained optimization (see [4]).

Theorem 5: Let  $f : \mathbb{R}_+^n \rightarrow \mathbb{R}^m$  be a continuously differentiable function and let  $\bar{x}$  be a least element of  $X_{q,a}^+$ . Denote  $I = \{i | f_i(\bar{x}) + q_i = 0\}$  and  $J = \{i | \bar{x}_i = a_i\}$  and suppose that a constraint qualification is satisfied at  $\bar{x}$ .

Then  $|I| + |J| \geq n$  and there exists an  $n \times (|I| + |J|)$  nonnegative matrix  $A$  such that

$$A \cdot \begin{bmatrix} \nabla f_I(\bar{x}) \\ \tilde{I}_J \end{bmatrix} = I_{n \times n} \quad (1)$$

where  $I_{n \times n}$  is the identity matrix of order  $n$ ,  $\nabla f_I(x)$  is the Jacobian of the functions  $f_i(x)$ ,  $i \in I$ , and  $\tilde{I}_J$  is the  $|J| \times n$  Jacobian matrix of the functions  $g_i(x) = x_i$ ,  $i \in J$ .



Proof:

It is assumed that some constraint qualification which is required by the Kuhn-Tucker conditions is satisfied. (See [4]).  $\bar{x}$  being a least element of  $X_{q,a}^+$  implies that for each (row) unit vector  $e_j$  in  $R^n$

$$e_j \bar{x} \leq e_j x \quad \forall x \in X_{q,a}^+ .$$

Hence for any  $j, j=1, \dots, n$ , there exists (row) vectors of multipliers  $u^j \geq 0, u^j \in R^{|I|}$  and  $v^j \geq 0, v^j \in R^{|J|}$  such that

$$e_j - u^j \nabla f_I(\bar{x}) - v^j = 0 \quad , \quad j=1,2,\dots,n.$$

Let  $A$  be the  $n \times (|I| + |J|)$  matrix having  $(u^j, v^j)$  as its  $j^{\text{th}}$  row, then

$$A \cdot \begin{bmatrix} \nabla f_I(\bar{x}) \\ \tilde{I}_J \end{bmatrix} = I_{n \times n} .$$

In particular we obtain that  $|I| + |J| \geq n$ , and the proof is complete.

A similar version of the above theorem was also proved by Bod [1].

Following Mangasarian [5], we note that (1) is equivalent to the inverse isotonicity of  $\begin{bmatrix} \nabla f_I(\bar{x}) \\ \tilde{I}_J \end{bmatrix}$ . (A matrix  $B$  is inverse isotone if for all  $x Bx \geq 0$  implies  $x \geq 0$ .)

As a consequence of the theorem it follows that if

$$B = \left( \frac{\partial f_i(\bar{x})}{\partial x_j} \right)_{i \in I, j \notin J}, \text{ then there exists a nonnegative matrix } A$$

of order  $(n - |J|) \times |I|$  such that  $AB = I_{(n - |J|) \times (n - |J|)}$ . The latter implies that the partial Jacobian of the binding functions,  $f_i$ ,  $i \in I$ , with respect to the nonbinding variables,  $x_j$ ,  $j \notin J$  is inverse isotone.

Finally we observe that the regularity assumptions in Theorem 3 cannot be omitted as illustrated by the function  $f(x_1, x_2) = -(x_1 - 1)^2 - (x_2 - 1)^2$  and  $X_{q, a}^+$  where  $q = 0$  and  $a = (0, 0)$ .

#### An Algorithm Finding the Least Element:

Focussing on a constructive approach to find a least element we next show that the algorithm suggested in [ 6 ] for Z-functions can be modified to be applied to pre-Leontief functions. (Note that by Theorem 2 the least element can be found by solving

$$\left\{ \min_{i=1}^n \sum x_i \mid \text{s.t. } x \in X_{q, a}^+ \right\}.$$

Let  $f : R_+^n \rightarrow R^m$  be a pre-Leontief function and  $q \in R^m$ . For any  $i$ ,  $i=1, \dots, n$ , let

$$I(i) = \{j \mid f_j \text{ is not monotonically nonincreasing in } x_i\} \quad ($$

Further, if  $I(i) \neq \emptyset$  we define

$$g_i(x) = \min_{j \in I(i)} \{f_j(x) + q_j\} \quad ($$

We observe that the pre-Leontief property ensures that  $I(i)$ ,  $i=1, \dots, n$  are well defined, i.e.  $i \neq j \Rightarrow I(i) \cap I(j) = \emptyset$ . We also verify that  $g_i(x) : \mathbb{R}_+^n \rightarrow \mathbb{R}^1$  is pre-Leontief for each  $i$  such that  $I(i) \neq \emptyset$ . In fact,  $g_i(x)$  is monotonically nonincreasing in  $x_j$  for all  $j \neq i$ . We define the following sets of indices

$$J = \{j \mid j \notin \cup I(i)\} \text{ and } I = \{i \mid I(i) \neq \emptyset\} \quad (4)$$

We will further assume without loss of generality that

$$I = \{i(1), i(2), \dots, i(t)\} \text{ where } i(k) < i(k+1), 1 \leq k < t \quad (5)$$

Having associated the above notation with a pre-Leontief function  $f$ , we prove the following result, which will be found useful in the application of the algorithm of [6].

Lemma 6: Let  $f : \mathbb{R}_+^n \rightarrow \mathbb{R}^m$  be pre-Leontief, and let  $a \in \mathbb{R}_+^n$  and  $q \in \mathbb{R}^m$ . If  $\bar{x}$  is a least element of  $X_{q,a}^+$  then  $\bar{x}_i = a_i$  for each  $i \in I$ , where  $I$  is given by (4).

Proof:

$i \notin I$  implies that for each  $j$ ,  $j=1, \dots, m$ ,  $f_j(x)$  is monotonically nonincreasing in  $x_i$ , i.e. for any  $x \in \mathbb{R}_+^n$  and  $t \geq 0$

$$f_j(x) \leq f_j(x + te_i). \text{ If } \bar{x} \text{ is the least element in } X_{q,a}^+ \text{ then}$$

$$0 \leq q_j + f_j(\bar{x}) \leq q_j + f_j(\bar{x} - (\bar{x}_i - a_i)e_i), \text{ for all } j, j=1, \dots, n,$$

which in turn proves that  $\bar{x}_i = a_i$ .

As a consequence of the above lemma we can set  $x_i = a_i$  for all  $i \in I$ , as a start in our effort to find the least element of  $X_{q,a}^+$ . Our next step is to introduce a Z-function which will be shown to be equivalent to  $f(x)$  in the sense of finding least elements.

Let  $I$  be given by (2)-(4), and  $g_i(x)$ ,  $i \in I$  be defined by (3). For each  $k=1, \dots, t$  define

$$h_k(y_1, \dots, y_t) = g_{i(k)} \left( \sum_{k=1}^t y_k e_{i(k)} + \sum_{i \in I} a_i e_i \right) \quad (6)$$

Note that  $h = (h_1, \dots, h_t)$  is a Z-function mapping  $R_+^t$  to  $R^t$ , where  $t \leq \min(m, n)$ . We next show that for our purposes it is sufficient to concentrate on the Z-function  $h$ .

Theorem 7: Let  $f : R_+^n \rightarrow R^m$  be pre-Leontief. Given  $a \in R_+^n$  and  $q \in R^m$ , define  $h : R_+^t \rightarrow R^t$  by (6), and  $I, J$  by (4).

Let

$$\tilde{X}_{q,a}^+ = \{x \mid f_j(x) + q_j \geq 0, j \in J \text{ and } x \geq a\} \text{ and}$$

$$Y_{q,a}^+ = \{y \mid h_k(y) \geq 0, y_k \geq a_{i(k)}, k=1, \dots, t\}.$$

Then

(1)  $Y_{q,a}^+ = \emptyset$  if and only if  $\tilde{X}_{q,a}^+ = \emptyset$ .

(2) If  $\bar{y}$  is a least element in  $Y_{q,a}^+$  then

$$\bar{x} = \sum_{k=1}^t \bar{y}_k e_{i(k)} + \sum_{i \in I} a_i e_i \text{ is a least element in}$$

$$\tilde{X}_{q,a}^+. \text{ Further, if also } f_j(\bar{x}) + q_j \geq 0 \text{ for all}$$

$j \in J$  then  $\bar{x}$  is also a least element of  $X_{q,a}^+$ ;  
 otherwise  $X_{q,a}^+ = \emptyset$ .

Proof:

(1) follows directly from the definition of  $h$ . If  $y \in Y_{q,a}^+$ , then it is easily verified that  $x = \sum_{k=1}^t y_k e_{i(k)} + \sum_{i \notin I} a_i e_i \in \tilde{X}_{q,a}$ . Conversely, if  $x \in \tilde{X}_{q,a}$ , observe that  $f_j(x), j=1, \dots, m$  is monotonically nonincreasing in  $x_i$  for all  $i \in I$ . In particular for  $j \in J$

$$f_j(x) + q_j \geq 0 \text{ and } x \geq a \Rightarrow f_j\left(\sum_{k=1}^t x_{i(k)} e_{i(k)} + \sum_{i \notin I} a_i e_i\right) + q_j \geq 0.$$

The latter implication then yields

$$g_i\left(\sum_{k=1}^t x_{i(k)} e_{i(k)} + \sum_{i \notin I} a_i e_i\right) \geq 0, \text{ for all } i \in I.$$

Hence,  $(x_{i(1)}, \dots, x_{i(t)}) \in Y_{q,a}^+$ .

To prove (2), suppose that  $\bar{y}$  is a least element in  $Y_{q,a}^+$ . Clearly,  $x = \sum_{k=1}^t \bar{y}_k e_{i(k)} + \sum_{i \notin I} a_i e_i \in \tilde{X}_{q,a}^+$ . If  $\bar{x}$  was not the least element, there would exist  $x^0 \in \tilde{X}_{q,a}$  such that  $x_{i(k)}^0 < \bar{y}_k$  for some  $1 \leq k \leq t$ . As demonstrated above while proving (1),  $(x_{i(1)}^0, \dots, x_{i(t)}^0) \in Y_{q,a}^+$ , which in turn contradicts the fact that  $\bar{y}$  is the least element in  $Y_{q,a}^+$ .

To prove the second part of (2), it will be shown that if  $X_{q,a}^+$  is nonempty, then  $\bar{x}$  is the least element of  $X_{q,a}^+$ . Suppose that  $x^1$  is in  $X_{q,a}^+$ . In particular  $x^1 \in \tilde{X}_{q,a}^+$  and  $x^1 \geq \bar{x}$ . The proof will be complete when we show that  $f_j(\bar{x}) + q_j \geq 0$  for all  $j \in J$ . But the latter is implied by the monotonicity of  $f_j, j \in J$  in all of its  $n$  arguments.

We are now ready to apply the algorithm of [6] to find the least element of  $X_{q,a}^+ = \{x | f(x) + q \geq 0, x \geq a\}$ , provided  $X_{q,a}^+ \neq \emptyset$ , when  $f : R_+^n \rightarrow R^m$  is a continuous pre-Leontief function.

Given a continuous Z-function  $h : R_+^P \rightarrow R^P$ , and  $q \in R^P$  the algorithm presented in [6] finds a least element of  $X_{q,0}^+ = \{x | h(x) + q \geq 0, x \geq 0\}$  or indicates that  $X_{q,a}^+$  is empty.

To find the least element of  $\{x | h(x) + q \geq 0, x \geq a\}$  when  $a \in R_+^P$  one has to find the least element of  $\{y | \tilde{h}(y) + q \geq 0, y \geq 0\}$ , where  $\tilde{h}(y) = h(y+a)$  and add the vector  $a$  to this least element.

Let  $f : R_+^n \rightarrow R^m$  be a continuous pre-Leontief function,  $a \in R_+^n$  and  $q \in R^m$ . Using Theorem 7, one can apply the following procedure to verify the existence of a least element to  $X_{q,a}^+$  and to find the element provided it exists.

Step 1: Define  $I, J$  and  $h : R_+^t \rightarrow R^t$  by (4) and (6) respectively.

Step 2: Apply the algorithm of [6] to find the least element of the set  $\{y | h(y) \geq 0, y_k \geq a_{i(k)}, k=1, \dots, t\}$ . If the set is empty  $X_{q,a}^+$  is empty: terminate. Otherwise apply Step 3, where  $\bar{y}$  is the least element.

Step 3: Define  $\bar{x} = \sum_{k=1}^t \bar{y}_k e_{i(k)} + \sum_{i \notin I} a_i e_i$ . If  $f_j(\bar{x}) + q_j \geq 0$  for all  $j \in J$ ,  $\bar{x}$  is the least element of  $X_{q,a}^+$ . Otherwise,  $X_{q,a}^+$  is empty.

Finally we demonstrate a complementarity property associated with pre-Leontief functions. Motivated by the generalization of the linear complementarity problem due to Cottle and Dantzig [2], we refer to the generalized nonlinear complementarity problem defined as follows.

Let  $F : \mathbb{R}_+^n \rightarrow \mathbb{R}^m$ , have components  $F_1, \dots, F_m$ , and suppose that these components are partitioned into  $n$  sets  $S_j$ ,  $j=1, \dots, n$ . The generalized complementarity problem is to find  $x \in \mathbb{R}^n$  such that

$$x \geq 0, F(x) \geq 0 \text{ and } x_j \cdot \prod_{r \in S_j} F_r(x) = 0, j=1, \dots, n. \quad (7)$$

Cottle and Dantzig [2] treat the linear case i.e. when  $f$  is affine and provide conditions guaranteeing the existence of a complementary solution.

It is shown in [6] that if  $h$  is a continuous Z-function and  $y$  is a least element of  $\{y | h(y) + q \geq 0, y \geq 0\}$ , then  $y'(h(y)+q)=0$ . Consequently we can conclude that if  $f$  is a continuous pre-Leontief function and  $x$  is a least element of  $X_{q,a}^+$ , then for each  $i \in I$ , there exists  $j = j(i) \in I(i)$  such that  $x_i > a_i$  implies  $f_j(x) + q_j = 0$ . The latter observation can be interpreted in terms of the generalized complementarity property presented above. If  $f : \mathbb{R}_+^n \rightarrow \mathbb{R}^m$  is pre-Leontief and continuous define  $S_i = I(i)$ ,  $i=1, \dots, n$  where  $I(i)$  is given by (2). Assuming for simplicity that  $a = 0$  we conclude that for any  $q \in \mathbb{R}^m$ ,  $X_{q,0}^+ \neq \emptyset$  implies the existence of a least element which is also a complementary solution to the generalized complementarity problem (7) defined by  $F(x) = f(x) + q$ .

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